S 6- 1

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 , 2010, and ending , 20

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

Name of foundation
CAPEWELL,I UW HTFD HOSP ETL#3-AE

A Employer identification number
06-6066755

Number and street (or P O box number if mail is not delivered to street address) Room/suite
P O BOX 1802

B Telephone number (see page 10 of the instructions)
( ) -

City or town, state, and ZIP code
PROVIDENCE, RI 02901-1802

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)* ▶ $ 56,455,321.

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	1,851,198.	1,850,201.		STMT 1
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	997,911.			
	b Gross sales price for all assets on line 6a 38,553,649.				
	7 Capital gain net income (from Part IV, line 2)		997,911.		
	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)	11,695.	11,695.		STMT 12
	12 **Total.** Add lines 1 through 11	2,860,804.	2,859,807.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	280,493.	168,296.		112,197.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule) STMT 13	2,845.	NONE	NONE	2,845.
	b Accounting fees (attach schedule) STMT 14	2,765.	2,232.	NONE	533.
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions) STMT 15	69,364.	15,439.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)				
	24 **Total operating and administrative expenses.** Add lines 13 through 23	355,467.	185,967.	NONE	115,575.
	25 Contributions, gifts, grants paid	2,406,513.			2,406,513.
	26 **Total expenses and disbursements** Add lines 24 and 25	2,761,980.	185,967.	NONE	2,522,088.
	27 Subtract line 26 from line 12:				
	a **Excess of revenue over expenses and disbursements**	98,824.			
	b **Net investment income** (if negative, enter -0-)		2,673,840.		
	c **Adjusted net income** (if negative, enter -0-)				

RECEIVED
APR 25 2011
OGDEN, UT
818 IRS-OSC

ENVELOPE POSTMARK DATE APR 20 2011

SCANNED APR 27 2011

914

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

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing	-18,890.	NONE	
	2	Savings and temporary cash investments	944,694.	1,669,717.	1,669,717.
	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) ▶ *		* NONE	
		Less. allowance for doubtful accounts ▶	NONE	NONE	NONE
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10 a	Investments - U S and state government obligations (attach schedule)	8,886,475.	NONE	NONE
	b	Investments - corporate stock (attach schedule)	22,873,083.	47,323,677.	54,785,604.
	c	Investments - corporate bonds (attach schedule)	16,214,582.	NONE	NONE
	11	Investments - land, buildings, and equipment basis ▶ NONE			
		Less accumulated depreciation (attach schedule) ▶	NONE	NONE	
	12	Investments - mortgage loans	NONE	NONE	
	13	Investments - other (attach schedule) STMT 16	NONE	NONE	NONE
	14	Land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	15	Other assets (describe ▶)	NONE	NONE	NONE
	16	**Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	48,899,944.	48,993,394.	56,455,321.
Liabilities	17	Accounts payable and accrued expenses			
	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)			
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	48,899,944.	48,993,394.	
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds	NONE	NONE	
	30	**Total net assets or fund balances** (see page 17 of the instructions)	48,899,944.	48,993,394.	
	31	**Total liabilities and net assets/fund balances** (see page 17 of the instructions)	48,899,944.	48,993,394.	

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	48,899,944.
2	Enter amount from Part I, line 27a	2	98,824.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 17	3	18,805.
4	Add lines 1, 2, and 3	4	49,017,573.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 18	5	24,179.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	48,993,394.

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col. (k), but not less than -0-) **or** Losses (from col. (h))
	(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	
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	997,911.
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	2,044,091.	48,022,756.	0.04256504979
2008	2,425,644.	54,108,406.	0.04482933761
2007			
2006			
2005			

2	**Total** of line 1, column (d)	2	0.08739438740
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.04369719370
4	Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	52,610,641.
5	Multiply line 4 by line 3	5	2,298,937.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	26,738.
7	Add lines 5 and 6	7	2,325,675.
8	Enter qualifying distributions from Part XII, line 4	8	2,522,088.

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 ruling letter if necessary - see instructions)** **b** Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b . . . **c** All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		1	26,738.
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	26,738.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-) . . .		4	NONE
5 **Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0- . . .		5	26,738.
6 Credits/Payments:			
a 2010 estimated tax payments and 2009 overpayment credited to 2010 . . .	6a 52,421.		
b Exempt foreign organizations-tax withheld at source . . .	6b NONE		
c Tax paid with application for extension of time to file (Form 8868) . . .	6c NONE		
d Backup withholding erroneously withheld . . .	6d		
7 Total credits and payments. Add lines 6a through 6d . . .		7	52,421.
8 Enter any **penalty** for underpayment of estimated tax Check here [X] if Form 2220 is attached . . .		8	
9 **Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** . . . ▶		9	
10 **Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** . . . ▶		10	25,683.
11 Enter the amount of line 10 to be: **Credited to 2011 estimated tax** ▶ 25,683. **Refunded** ▶		11	

Part VII-A Statements Regarding Activities

		Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign? . . .	1a		X
b Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? . . .	1b		X
*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*			
c Did the foundation file **Form 1120-POL** for this year? . . .	1c		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: **(1)** On the foundation ▶$ ________ **(2)** On foundation managers ▶ $ ________			
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ________			
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? . . . *If "Yes," attach a detailed description of the activities.*	2		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes* . . .	3		X
4a Did the foundation have unrelated business gross income of $1,000 or more during the year? . . .	4a		X
b If "Yes," has it filed a tax return on **Form 990-T** for this year? . . .	4b		
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) ▶ STMT 19			
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 ▶ PRIVATE BANK TAX SERVICES Telephone no. ▶ (401)278-6867

Located at ▶ P.O. BOX 1802, PROVIDENCE, RI ZIP + 4 ▶ 02901-1802

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			
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 ▶ ☐				
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 ▶ ____, ____, ____, ____				
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 ▶ ____, ____, ____, ____				
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 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**

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** No: X

If "Yes" to 6b, file Form 8870.

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b**

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 STATEMENT 20		280,493.	-0-	-0-

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

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 21		NONE	NONE	NONE

Total number of other employees paid over $50,000 ▶ NONE

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

3 Five highest-paid independent contractors for professional services (see 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
SEE STATEMENT 22		NONE
Total number of others receiving over $50,000 for professional services ▶		NONE

Part IX-A **Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 NONE	
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See page 24 of the instructions 3 NONE	
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	51,660,959.
b	Average of monthly cash balances	1b	1,750,859.
c	Fair market value of all other assets (see page 25 of the instructions)	1c	NONE
d	**Total** (add lines 1a, b, and c)	1d	53,411,818.
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	NONE
3	Subtract line 2 from line 1d	3	53,411,818.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	801,177.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	52,610,641.
6	**Minimum investment return.** Enter 5% of line 5	6	2,630,532.

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

1	Minimum investment return from Part X, line 6			1	2,630,532.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	26,738.		
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	26,738.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	2,603,794.
4	Recoveries of amounts treated as qualifying distributions			4	NONE
5	Add lines 3 and 4			5	2,603,794.
6	Deduction from distributable amount (see page 25 of the instructions)			6	NONE
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1			7	2,603,794.

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	2,522,088.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	2,522,088.
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	26,738.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	2,495,350.

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					2,603,794.
2 Undistributed income, if any, as of the end of 2010					
a Enter amount for 2009 only				562,701.	
b Total for prior years 20 08 ,20 ,20			NONE		
3 Excess distributions carryover, if any, to 2010:					
a From 2005	NONE				
b From 2006	NONE				
c From 2007	NONE				
d From 2008	NONE				
e From 2009	NONE				
f **Total** of lines 3a through e		NONE			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ $ 2,522,088.					
a Applied to 2009, but not more than line 2a				562,701.	
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)			NONE		
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)		NONE			
d Applied to 2010 distributable amount					1,959,387.
e Remaining amount distributed out of corpus		NONE			
5 Excess distributions carryover applied to 2010 *(If an amount appears in column (d), the same amount must be shown in column (a).)*		NONE			NONE
6 **Enter the net total of each column as indicated below:**					
a Corpus. Add lines 3f, 4c, and 4e Subtract line 5		NONE			
b Prior years' undistributed income. Subtract line 4b from line 2b			NONE		
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			NONE		
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions			NONE		
e Undistributed income for 2009 Subtract line 4a from line 2a. Taxable amount - see page 27 of the instructions					
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011					644,407.
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)		NONE			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)		NONE			
9 **Excess distributions carryover to 2011.** Subtract lines 7 and 8 from line 6a		NONE			
10 Analysis of line 9:					
a Excess from 2006	NONE				
b Excess from 2007	NONE				
c Excess from 2008	NONE				
d Excess from 2009	NONE				
e Excess from 2010	NONE				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 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			(e) Total
	(a) 2010	(b) 2009	(c) 2008	(d) 2007	
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).)

N/A

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.

N/A

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

Check here ▶ [X] 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:

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

c Any submission deadlines:

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
SEE STATEMENT 25				
Total . . . . ▶ **3a**				2,406,513.
b *Approved for future payment*				
Total . . . . ▶ **3b**				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income (See page 28 of the instructions.)
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			14	1,851,198.	
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			1	11,695.	
8 Gain or (loss) from sales of assets other than inventory			18	997,911.	
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)				2,860,804.	

13 **Total.** Add line 12, columns (b), (d), and (e) . . . 13 2,860,804.

(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.)
	NOT APPLICABLE

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] | 04/14/2011 | SVP Tax

Signature of officer or trustee | Date | Title

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

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL SHORT-TERM COMMON TRUST FUND AND PARTNERSHIP, S CORPORATION, AND OTHER ESTATES OR TRUST GAIN OR LOSS					112,260.	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					5,476.	
		TOTAL LONG-TERM COMMON TRUST FUND AND PARTNERSHIP, S CORPORATION, AND OTHER ESTATES OR TRUST GAIN OR LOSS					154,561.	
		1785000. UNITED STATES TREAS NT DTD 11/3 PROPERTY TYPE: SECURITIES					11/25/2009	01/04/2010
1745744.00		1782490.00					-36,746.00	
		1975000. UNITED STATES TREAS NT DTD 11/3 PROPERTY TYPE: SECURITIES					11/25/2009	01/04/2010
1963736.00		1975000.00					-11,264.00	
		65000. HONEYWELL INTL INC SR UNSECD MTN PROPERTY TYPE: SECURITIES					04/18/2008	01/05/2010
69,678.00		66,372.00					3,306.00	
		1026. CENOVUS ENERGY INC COM PROPERTY TYPE: SECURITIES					03/17/2009	01/06/2010
26,855.00		19,899.00					6,956.00	
		923. CENOVUS ENERGY INC COM PROPERTY TYPE: SECURITIES					03/17/2009	01/07/2010
23,930.00		17,901.00					6,029.00	
		200000. J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					08/25/2009	01/07/2010
169,781.00		145,406.00					24,375.00	
		1600. DOMINION RESOURCES INC PROPERTY TYPE: SECURITIES					04/05/2007	01/11/2010
62,189.00		72,220.00					-10,031.00	
		300. DOMINION RESOURCES INC PROPERTY TYPE: SECURITIES					04/11/2007	01/11/2010
11,660.00		13,535.00					-1,875.00	

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

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		5000. HALLIBURTON CO SR NT PROPERTY TYPE: SECURITIES					09/09/2008	01/11/2010
5,580.00		5,026.00					554.00	
		15000. HALLIBURTON CO SR NT PROPERTY TYPE: SECURITIES					09/10/2008	01/11/2010
16,741.00		15,075.00					1,666.00	
		15000. HALLIBURTON CO SR NT PROPERTY TYPE: SECURITIES					09/10/2008	01/11/2010
16,741.00		15,073.00					1,668.00	
		10000. HALLIBURTON CO SR NT PROPERTY TYPE: SECURITIES					09/10/2008	01/11/2010
11,161.00		10,047.00					1,114.00	
		1429.9 BEAR STEARNS COML MTG SECS TR 200 PROPERTY TYPE: SECURITIES					10/24/2008	01/12/2010
1,430.00		1,430.00						
		60000. CVS CAREMARK CORP SR UNSECD NT PROPERTY TYPE: SECURITIES					04/18/2008	01/12/2010
64,217.00		60,482.00					3,735.00	
		15000. CVS CAREMARK CORP SR UNSECD NT PROPERTY TYPE: SECURITIES					04/18/2008	01/12/2010
16,054.00		15,083.00					971.00	
		2000. HALLIBURTON CO PROPERTY TYPE: SECURITIES					02/02/2004	01/12/2010
66,928.00		30,525.00					36,403.00	
		1848.45 J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					09/25/2007	01/12/2010
1,848.00		1,853.00					-5.00	
		60000. TIME WARNER CABLE INC NT PROPERTY TYPE: SECURITIES					12/10/2009	01/12/2010
71,307.00		71,013.00					294.00	
		85000. TIME WARNER CABLE INC NT PROPERTY TYPE: SECURITIES					12/10/2009	01/12/2010
101,018.00		100,592.00					426.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1330.26 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	01/13/2010
1,330.00		1,334.00					-4.00	
		35000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					11/23/2009	01/13/2010
33,821.00		35,000.00					-1,179.00	
		4596.62 CAPITAL ONE PRIME AUTO RECEIV- A PROPERTY TYPE: SECURITIES					09/25/2007	01/14/2010
4,597.00		4,597.00						
		6594.29 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	01/14/2010
6,594.00		6,594.00						
		5210.19 HYUNDAI AUTO RECEIVABLES TR 2007 PROPERTY TYPE: SECURITIES					09/19/2007	01/14/2010
5,210.00		5,210.00						
		6263.28 USAA AUTO OWNER TR 2007-2 ASSET PROPERTY TYPE: SECURITIES					09/24/2007	01/14/2010
6,263.00		6,263.00						
		181.42 BEAR STEARNS SER 2001-TOP2 CL A2 PROPERTY TYPE: SECURITIES					09/30/2009	01/15/2010
181.00		188.00					-7.00	
		15.28 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	01/15/2010
15.00		15.00						
		351.94 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	01/15/2010
352.00		355.00					-3.00	
		2570.04 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	01/15/2010
2,570.00		2,596.00					-26.00	
		96.64 FEDERAL HOME LN MTG CORP POOL #E00 PROPERTY TYPE: SECURITIES					08/17/2000	01/15/2010
97.00		98.00					-1.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		8084.82 FEDERAL HOME LN MTG CORP SER 353 PROPERTY TYPE: SECURITIES					10/20/2009	01/15/2010
8,085.00		8,386.00					-301.00	
		1431.01 FEDERAL HOME LN MTG CORP SER 356 PROPERTY TYPE: SECURITIES					09/21/2009	01/15/2010
1,431.00		1,468.00					-37.00	
		3.14 GNMA POOL #433919 DTD 8/1/98 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	01/15/2010
3.00		3.00						
		10.84 GNMA POOL #510962 DTD 5/15/99 7.00 PROPERTY TYPE: SECURITIES					06/30/1999	01/15/2010
11.00		11.00						
		379.22 GNMA POOL #780921 DTD 11/1/98 7.0 PROPERTY TYPE: SECURITIES					12/18/1998	01/15/2010
379.00		390.00					-11.00	
		25000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					11/23/2009	01/15/2010
24,379.00		25,000.00					-621.00	
		1130000. UNITED STATES TREAS NT DTD 12/1 PROPERTY TYPE: SECURITIES					12/15/2009	01/22/2010
1122938.00		1121702.00					1,236.00	
		2021.19 C-BASS TR 2005-CB8 MTG LN ASSET PROPERTY TYPE: SECURITIES					11/30/2005	01/25/2010
2,021.00		2,021.00						
		12.93 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	01/25/2010
13.00		13.00						
		6.43 FNMA POOL #534000 DTD 4/1/2000 8.00 PROPERTY TYPE: SECURITIES					03/09/2000	01/25/2010
6.00		6.00						
		155.1 FNMA POOL #542353 DTD 7/1/2000 7.5 PROPERTY TYPE: SECURITIES					07/07/2000	01/25/2010
155.00		155.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2848.96 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	01/25/2010
2,849.00		2,885.00					-36.00	
		90000. UNITED STATES TREAS NT DTD 12/31/ PROPERTY TYPE: SECURITIES					01/07/2010	01/25/2010
91,125.00		90,032.00					1,093.00	
		76739.09 WAMU MTG PASS-THRU CTFS 2005-AR PROPERTY TYPE: SECURITIES					03/22/2005	01/25/2010
76,739.00		76,739.00						
		130000. BRITISH TELECOMMUNICATIONS PLC S PROPERTY TYPE: SECURITIES					03/19/2008	01/26/2010
137,990.00		128,688.00					9,302.00	
		15000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					11/23/2009	01/26/2010
14,747.00		15,000.00					-253.00	
		122000. UNITED STATES TREAS NT DTD 12/31 PROPERTY TYPE: SECURITIES					01/07/2010	01/28/2010
123,377.00		122,043.00					1,334.00	
		1785000. UNITED STATES TREAS NT DTD 12/3 PROPERTY TYPE: SECURITIES					01/04/2010	01/28/2010
1805151.00		1782908.00					22,243.00	
		1975000. UNITED STATES TREAS NT DTD 12/3 PROPERTY TYPE: SECURITIES					01/04/2010	01/28/2010
1981172.00		1971143.00					10,029.00	
		1470.88 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/24/2008	01/31/2010
1,471.00		1,471.00						
		1683.76 C-BASS TR 2005-CB8 MTG LN ASSET PROPERTY TYPE: SECURITIES					11/30/2005	01/31/2010
1,684.00		1,684.00						
		15.31 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	01/31/2010
15.00		15.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		160.8 FGLMC GOLD #E81076 DTD 7/1/2000 8. PROPERTY TYPE: SECURITIES					06/21/2000	01/31/2010
161.00		162.00					-1.00	
		2516.22 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	01/31/2010
2,516.00		2,542.00					-26.00	
		92.59 FEDERAL HOME LN MTG CORP POOL #E00 PROPERTY TYPE: SECURITIES					08/17/2000	01/31/2010
93.00		94.00					-1.00	
		13.82 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	01/31/2010
14.00		14.00						
		6.47 FNMA POOL #534000 DTD 4/1/2000 8.00 PROPERTY TYPE: SECURITIES					03/09/2000	01/31/2010
6.00		6.00						
		156.24 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	01/31/2010
156.00		156.00						
		4399.01 FEDERAL HOME LN MTG CORP SER 353 PROPERTY TYPE: SECURITIES					10/20/2009	01/31/2010
4,399.00		4,563.00					-164.00	
		1450.9 FEDERAL HOME LN MTG CORP SER 3565 PROPERTY TYPE: SECURITIES					09/21/2009	01/31/2010
1,451.00		1,489.00					-38.00	
		7410.11 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	01/31/2010
7,410.00		7,503.00					-93.00	
		3.16 GNMA POOL #433919 DTD 8/1/98 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	01/31/2010
3.00		3.00						
		10.91 GNMA POOL #510962 DTD 5/15/99 7.00 PROPERTY TYPE: SECURITIES					06/30/1999	01/31/2010
11.00		11.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		244.3 GNMA POOL #780921 DTD 11/1/98 7.00 PROPERTY TYPE: SECURITIES					12/18/1998	01/31/2010
244.00		251.00					-7.00	
		1858.67 J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					09/25/2007	01/31/2010
1,859.00		1,863.00					-4.00	
		81000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					11/23/2009	02/02/2010
79,218.00		81,000.00					-1,782.00	
		81000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					11/23/2009	02/02/2010
79,256.00		81,000.00					-1,744.00	
		8000. UNITED STATES TREAS NT DTD 11/16/0 PROPERTY TYPE: SECURITIES					11/23/2009	02/02/2010
7,825.00		8,000.00					-175.00	
		30000. UNITED STATES TREAS BD DTD 08/17/ PROPERTY TYPE: SECURITIES					11/23/2009	02/04/2010
29,869.00		29,869.00						
		25000. UNITED STATES TREAS NT DTD 02/01/ PROPERTY TYPE: SECURITIES					01/28/2010	02/04/2010
25,036.00		24,996.00					40.00	
		80000. ING GROEP NV PERPETUAL DEBT SECS PROPERTY TYPE: SECURITIES					05/10/2006	02/05/2010
60,800.00		76,813.00					-16,013.00	
		100000. UNITED STATES TREAS NT DTD 01/15 PROPERTY TYPE: SECURITIES					01/22/2010	02/05/2010
100,300.00		99,941.00					359.00	
		1337.27 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	02/12/2010
1,337.00		1,341.00					-4.00	
		6010.55 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	02/14/2010
6,011.00		6,011.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5975.93 USAA AUTO OWNER TR 2007-2 ASSET PROPERTY TYPE: SECURITIES					09/24/2007	02/14/2010
5,976.00		5,976.00						
		182.61 BEAR STEARNS SER 2001-TOP2 CL A2 PROPERTY TYPE: SECURITIES					09/30/2009	02/15/2010
183.00		190.00					-7.00	
		4493.6 CAPITAL ONE PRIME AUTO RECEIV- AB PROPERTY TYPE: SECURITIES					09/25/2007	02/15/2010
4,494.00		4,494.00						
		5224.17 HYUNDAI AUTO RECEIVABLES TR 2007 PROPERTY TYPE: SECURITIES					09/19/2007	02/15/2010
5,224.00		5,224.00						
		3141.31 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	02/16/2010
3,141.00		3,174.00					-33.00	
		26000. MORGAN STANLEY CAP I INC 2005-HQ6 PROPERTY TYPE: SECURITIES					10/06/2008	02/18/2010
26,450.00		23,574.00					2,876.00	
		59000. MORGAN STANLEY CAP I INC 2005-HQ6 PROPERTY TYPE: SECURITIES					10/06/2008	02/18/2010
59,917.00		53,494.00					6,423.00	
		300000. BEAR STEARNS COS INC SR UNSECD G PROPERTY TYPE: SECURITIES					12/18/2009	02/23/2010
299,823.00		299,763.00					60.00	
		165000. UNITED STATES TREAS NT DTD 01/15 PROPERTY TYPE: SECURITIES					01/22/2010	02/23/2010
165,000.00		164,903.00					97.00	
		230000. UNITED STATES TREAS NT DTD 02/01 PROPERTY TYPE: SECURITIES					01/28/2010	02/25/2010
230,395.00		229,964.00					431.00	
		952.66 BEAR STEARNS SER 2001-TOP2 CL A2 PROPERTY TYPE: SECURITIES					09/30/2009	02/28/2010
953.00		990.00					-37.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2109.29 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/24/2008	02/28/2010
2,109.00		2,109.00						
		1842.07 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	02/28/2010
1,842.00		1,847.00					-5.00	
		15.49 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	02/28/2010
15.00		16.00					-1.00	
		249.22 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	02/28/2010
249.00		251.00					-2.00	
		11522.97 FEDERAL HOME LN MTG CORP POOL # PROPERTY TYPE: SECURITIES					04/04/2008	02/28/2010
11,523.00		11,641.00					-118.00	
		164.43 FEDERAL HOME LN MTG CORP POOL #E0 PROPERTY TYPE: SECURITIES					08/17/2000	02/28/2010
164.00		167.00					-3.00	
		13.09 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	02/28/2010
13.00		13.00						
		6.52 FNMA POOL #534000 DTD 4/1/2000 8.00 PROPERTY TYPE: SECURITIES					03/09/2000	02/28/2010
7.00		7.00						
		157.4 FNMA POOL #542353 DTD 7/1/2000 7.5 PROPERTY TYPE: SECURITIES					07/07/2000	02/28/2010
157.00		157.00						
		14707.61 FEDERAL HOME LN MTG CORP SER 35 PROPERTY TYPE: SECURITIES					10/20/2009	02/28/2010
14,708.00		15,256.00					-548.00	
		1155.93 FEDERAL HOME LN MTG CORP SER 356 PROPERTY TYPE: SECURITIES					09/21/2009	02/28/2010
1,156.00		1,186.00					-30.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2336.95 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	02/28/2010
2,337.00		2,366.00					-29.00	
		4.17 GNMA POOL #433919 DTD 8/1/98 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	02/28/2010
4.00		4.00						
		10.82 GNMA POOL #510962 DTD 5/15/99 7.00 PROPERTY TYPE: SECURITIES					06/30/1999	02/28/2010
11.00		11.00						
		212.59 GNMA POOL #780921 DTD 11/1/98 7.0 PROPERTY TYPE: SECURITIES					12/18/1998	02/28/2010
213.00		219.00					-6.00	
		2812.44 J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					09/25/2007	02/28/2010
2,812.00		2,819.00					-7.00	
		65000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					11/23/2009	03/02/2010
63,776.00		65,000.00					-1,224.00	
		100000. UNITED STATES TREAS NT DTD 02/01 PROPERTY TYPE: SECURITIES					01/28/2010	03/03/2010
100,101.00		99,188.00					913.00	
		1199. STATE STREET CORP PROPERTY TYPE: SECURITIES					02/07/2007	03/05/2010
54,373.00		82,074.00					-27,701.00	
		2150. SMITH INTL INC PROPERTY TYPE: SECURITIES					01/07/2010	03/10/2010
92,633.00		64,474.00					28,159.00	
		4486.08 CAPITAL ONE PRIME AUTO RECEIV- A PROPERTY TYPE: SECURITIES					09/25/2007	03/14/2010
4,486.00		4,486.00						
		5987.49 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	03/14/2010
5,987.00		5,987.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5220.26 HYUNDAI AUTO RECEIVABLES TR 2007 PROPERTY TYPE: SECURITIES					09/19/2007	03/14/2010
5,220.00		5,220.00						
		5918.77 USAA AUTO OWNER TR 2007-2 ASSET PROPERTY TYPE: SECURITIES					09/24/2007	03/15/2010
5,919.00		5,919.00						
		8000. UNITED STATES TREAS NT DTD 11/16/0 PROPERTY TYPE: SECURITIES					11/23/2009	03/19/2010
7,805.00		7,805.00						
		16000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					11/23/2009	03/19/2010
15,609.00		15,609.00						
		95000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					11/23/2009	03/19/2010
92,680.00		95,000.00					-2,320.00	
		16000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					11/23/2009	03/19/2010
15,609.00		15,609.00						
		185000. UNITED STATES TREAS NT DTD 02/01 PROPERTY TYPE: SECURITIES					01/28/2010	03/24/2010
182,694.00		183,497.00					-803.00	
		951.48 C-BASS TR 2005-CB8 MTG LN ASSET B PROPERTY TYPE: SECURITIES					11/30/2005	03/25/2010
951.00		951.00						
		230000. UNITED STATES TREAS NT DTD 02/01 PROPERTY TYPE: SECURITIES					01/28/2010	03/26/2010
227,196.00		228,131.00					-935.00	
		100000. EUROPEAN INVT BK BD SNAT PROPERTY TYPE: SECURITIES					01/14/2009	03/29/2010
109,941.00		115,576.00					-5,635.00	
		120000. EUROPEAN INVT BK GLOBAL BD SNAT PROPERTY TYPE: SECURITIES					04/01/2009	03/29/2010
122,622.00		119,867.00					2,755.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		762000. UNITED STATES TREAS BD STRIPPED PROPERTY TYPE: SECURITIES					03/26/2010	03/30/2010
174,147.00		174,147.00						
		861.39 BEAR STEARNS SER 2001-TOP2 CL A2 PROPERTY TYPE: SECURITIES					09/30/2009	03/31/2010
861.00		895.00					-34.00	
		1354.04 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	03/31/2010
1,354.00		1,357.00					-3.00	
		3116.45 C-BASS TR 2005-CB8 MTG LN ASSET PROPERTY TYPE: SECURITIES					11/30/2005	03/31/2010
3,116.00		3,116.00						
		15.55 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	03/31/2010
16.00		16.00						
		224.55 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	03/31/2010
225.00		227.00					-2.00	
		279.43 FEDERAL HOME LN MTG CORP POOL #E0 PROPERTY TYPE: SECURITIES					08/17/2000	03/31/2010
279.00		283.00					-4.00	
		13.3 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	03/31/2010
13.00		13.00						
		6.56 FNMA POOL #534000 DTD 4/1/2000 8.00 PROPERTY TYPE: SECURITIES					03/09/2000	03/31/2010
7.00		7.00						
		158.56 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	03/31/2010
159.00		159.00						
		6627.25 FEDERAL HOME LN MTG CORP SER 353 PROPERTY TYPE: SECURITIES					10/20/2009	03/31/2010
6,627.00		6,874.00					-247.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1701.36 FEDERAL HOME LN MTG CORP SER 356 PROPERTY TYPE: SECURITIES					09/21/2009	03/31/2010
1,701.00		1,746.00					-45.00	
		3306.51 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	03/31/2010
3,307.00		3,348.00					-41.00	
		4.2 GNMA POOL #433919 DTD 8/1/98 7.00% D PROPERTY TYPE: SECURITIES					06/30/1999	03/31/2010
4.00		4.00						
		10.89 GNMA POOL #510962 DTD 5/15/99 7.00 PROPERTY TYPE: SECURITIES					06/30/1999	03/31/2010
11.00		11.00						
		331.5 GNMA POOL #780921 DTD 11/1/98 7.00 PROPERTY TYPE: SECURITIES					12/18/1998	03/31/2010
332.00		341.00					-9.00	
		7533.86 J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					09/25/2007	03/31/2010
7,534.00		7,553.00					-19.00	
		235000. UNITED STATES TREAS NT DTD 02/01 PROPERTY TYPE: SECURITIES					01/28/2010	03/31/2010
232,438.00		233,091.00					-653.00	
		265000. UNITED STATES TREAS BILL DTD 04/ PROPERTY TYPE: SECURITIES						04/08/2010
264,977.00		264,977.00						
		70000. AT&T INC SR UNSECD GLOBAL NT PROPERTY TYPE: SECURITIES					01/29/2009	04/09/2010
72,706.00		69,606.00					3,100.00	
		60000. AT&T INC SR UNSECD GLOBAL NT PROPERTY TYPE: SECURITIES					02/03/2009	04/09/2010
62,320.00		58,771.00					3,549.00	
		100000. AT&T WIRELESS SVCS INC SR NT PROPERTY TYPE: SECURITIES					10/10/2006	04/09/2010
106,202.00		109,236.00					-3,034.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		35000. AMERADA HESS CORP NT PROPERTY TYPE: SECURITIES					09/26/2007	04/09/2010
39,572.00		38,314.00					1,258.00	
		50000. AMERICAN EXPRESS CR CORP UNSCD MT PROPERTY TYPE: SECURITIES					05/28/2008	04/09/2010
54,065.00		49,829.00					4,236.00	
		150000. BOEING CO SR NT PROPERTY TYPE: SECURITIES					11/17/2009	04/09/2010
150,698.00		149,396.00					1,302.00	
		125000. CITIGROUP INC SR NT PROPERTY TYPE: SECURITIES					03/08/2001	04/09/2010
129,794.00		127,525.00					2,269.00	
		60000. COMCAST CORP NEW SR UNSECD NT PROPERTY TYPE: SECURITIES					10/12/2007	04/09/2010
61,295.00		60,766.00					529.00	
		15000. COMCAST CORP NEW SR UNSECD NT PROPERTY TYPE: SECURITIES					11/08/2005	04/09/2010
15,324.00		14,963.00					361.00	
		5000. CONAGRA FOODS INC BD PROPERTY TYPE: SECURITIES					04/19/2007	04/09/2010
5,342.00		5,285.00					57.00	
		55000. CONOCO INC NT PROPERTY TYPE: SECURITIES					04/19/2002	04/09/2010
63,069.00		55,508.00					7,561.00	
		20000. DEUTSCHE BK AG GLOBAL MTN GERMANY PROPERTY TYPE: SECURITIES					05/15/2008	04/09/2010
21,319.00		19,973.00					1,346.00	
		50000. GENERAL ELEC CAP CORP SR UNSECD M PROPERTY TYPE: SECURITIES					07/21/2009	04/09/2010
54,375.00		45,156.00					9,219.00	
		10000. HALLIBURTON CO SR NT PROPERTY TYPE: SECURITIES					09/10/2008	04/09/2010
10,922.00		10,044.00					878.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25000. HALLIBURTON CO SR NT PROPERTY TYPE: SECURITIES					09/09/2008	04/09/2010
27,305.00		24,996.00					2,309.00	
		75000. MCDONALDS CORP SR UNSECD MTN PROPERTY TYPE: SECURITIES					01/13/2009	04/09/2010
78,550.00		76,236.00					2,314.00	
		110000. NUCOR CORP NT PROPERTY TYPE: SECURITIES					05/28/2008	04/09/2010
119,255.00		110,124.00					9,131.00	
		50000. ORACLE CORP SR UNSECD NT PROPERTY TYPE: SECURITIES					07/08/2009	04/09/2010
52,045.00		50,691.00					1,354.00	
		10000. PEPSICO INC SR NT PROPERTY TYPE: SECURITIES					02/02/2010	04/09/2010
10,058.00		10,057.00					1.00	
		45000. PEPSICO INC SR NT PROPERTY TYPE: SECURITIES					02/02/2010	04/09/2010
45,262.00		45,239.00					23.00	
		55000. UNITED TECHNOLOGIES CORP NT PROPERTY TYPE: SECURITIES					04/18/2008	04/09/2010
59,470.00		56,195.00					3,275.00	
		85000. VALERO ENERGY CORP NEW NT PROPERTY TYPE: SECURITIES					07/07/2006	04/09/2010
92,165.00		88,364.00					3,801.00	
		25000. VERIZON COMMUNICATIONS INC NT PROPERTY TYPE: SECURITIES					05/04/2007	04/09/2010
26,623.00		24,955.00					1,668.00	
		65000. VERIZON COMMUNICATIONS INC NT PROPERTY TYPE: SECURITIES					03/29/2007	04/09/2010
69,219.00		64,547.00					4,672.00	
		100000. WACHOVIA CORP GLOBAL SR MTN PROPERTY TYPE: SECURITIES					12/01/2008	04/09/2010
108,405.00		97,111.00					11,294.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3379.75 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/24/2008	04/12/2010
3,380.00		3,380.00						
		255000. FEDERAL NATL MTG ASSN POOL #4632 PROPERTY TYPE: SECURITIES					07/30/2009	04/12/2010
255,558.00		256,753.00					-1,195.00	
		145000. FORD CR AUTO OWNER TR 2008-C ASS PROPERTY TYPE: SECURITIES					06/05/2008	04/12/2010
154,244.00		146,223.00					8,021.00	
		5000. AMERIPRISE FINL INC SR UNSECD NT PROPERTY TYPE: SECURITIES					06/03/2009	04/13/2010
5,853.00		4,999.00					854.00	
		10000. AMERIPRISE FINL INC SR UNSECD NT PROPERTY TYPE: SECURITIES					06/03/2009	04/14/2010
11,683.00		9,997.00					1,686.00	
		4824.96 CAPITAL ONE PRIME AUTO RECEIV- A PROPERTY TYPE: SECURITIES					09/25/2007	04/14/2010
4,825.00		4,825.00						
		7132.57 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	04/14/2010
7,133.00		7,133.00						
		5745.36 HYUNDAI AUTO RECEIVABLES TR 2007 PROPERTY TYPE: SECURITIES					09/19/2007	04/14/2010
5,745.00		5,745.00						
		6668.39 USAA AUTO OWNER TR 2007-2 ASSET PROPERTY TYPE: SECURITIES					09/24/2007	04/14/2010
6,668.00		6,668.00						
		690000. UNITED STATES TREAS NT DTD 02/01 PROPERTY TYPE: SECURITIES					01/28/2010	04/14/2010
688,866.00		689,892.00					-1,026.00	
		235000. UNITED STATES TREAS NT DTD 02/01 PROPERTY TYPE: SECURITIES					01/28/2010	04/14/2010
234,614.00		234,614.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		15000. AMERIPRISE FINL INC SR UNSECD NT PROPERTY TYPE: SECURITIES					06/03/2009	04/15/2010
17,559.00		14,996.00					2,563.00	
		75000. INTL LEASE FINANCE CORP DTD 4/11/ PROPERTY TYPE: SECURITIES					07/30/2009	04/15/2010
75,000.00		75,000.00						
		10000. AMERIPRISE FINL INC SR UNSECD NT PROPERTY TYPE: SECURITIES					06/03/2009	04/16/2010
11,743.00		9,997.00					1,746.00	
		72. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					05/29/2009	04/16/2010
11,573.00		10,331.00					1,242.00	
		529. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					09/18/2008	04/16/2010
85,028.00		61,053.00					23,975.00	
		58270.53 C-BASS TR 2005-CB8 MTG LN ASSET PROPERTY TYPE: SECURITIES					11/30/2005	04/19/2010
57,142.00		58,269.00					-1,127.00	
		1614. AVON PRODUCTS INC PROPERTY TYPE: SECURITIES					04/05/2007	04/22/2010
53,195.00		62,528.00					-9,333.00	
		1398. AVON PRODUCTS INC PROPERTY TYPE: SECURITIES					11/01/2006	04/22/2010
46,076.00		43,068.00					3,008.00	
		1083. AVON PRODUCTS INC PROPERTY TYPE: SECURITIES					11/01/2006	04/22/2010
35,729.00		33,364.00					2,365.00	
		3133. STARWOOD HOTELS & RESORTS WORLDWID PROPERTY TYPE: SECURITIES					03/17/2009	04/22/2010
167,884.00		39,055.00					128,829.00	
		795000. UNITED STATES TREAS NT DTD 01/15 PROPERTY TYPE: SECURITIES					01/22/2010	04/23/2010
791,706.00		794,534.00					-2,828.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1155000. UNITED STATES TREAS NT DTD 02/0 PROPERTY TYPE: SECURITIES					01/28/2010	04/23/2010
1140874.00		1145616.00					-4,742.00	
		85000. UNITED STATES TREAS NT DTD 02/01/ PROPERTY TYPE: SECURITIES					02/18/2010	04/23/2010
83,960.00		84,217.00					-257.00	
		120000. UNITED STATES TREAS NT DTD 02/01 PROPERTY TYPE: SECURITIES					01/12/2010	04/23/2010
119,789.00		119,982.00					-193.00	
		301. ALLIANT CORP PROPERTY TYPE: SECURITIES					01/15/2010	04/28/2010
10,220.00		9,819.00					401.00	
		1775. ALLIANT CORP PROPERTY TYPE: SECURITIES					01/14/2010	04/28/2010
60,269.00		57,366.00					2,903.00	
		65. ALLIANT CORP PROPERTY TYPE: SECURITIES					01/14/2010	04/28/2010
2,211.00		2,101.00					110.00	
		492. ALLIANT CORP PROPERTY TYPE: SECURITIES					01/14/2010	04/29/2010
16,718.00		15,901.00					817.00	
		642. ALLIANT CORP PROPERTY TYPE: SECURITIES					01/13/2010	04/29/2010
21,815.00		20,687.00					1,128.00	
		8257.64 BEAR STEARNS SER 2001-TOP2 CL A2 PROPERTY TYPE: SECURITIES					09/30/2009	04/30/2010
8,258.00		8,577.00					-319.00	
		2232.5 BEAR STEARNS COML MTG SECS TR 200 PROPERTY TYPE: SECURITIES					10/24/2008	04/30/2010
2,233.00		2,233.00						
		1526.61 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	04/30/2010
1,527.00		1,530.00					-3.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		15.66 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	04/30/2010
16.00		16.00						
		144.57 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	04/30/2010
145.00		146.00					-1.00	
		6814.26 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	04/30/2010
6,814.00		6,884.00					-70.00	
		96.71 FEDERAL HOME LN MTG CORP POOL #E00 PROPERTY TYPE: SECURITIES					08/17/2000	04/30/2010
97.00		98.00					-1.00	
		13.66 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	04/30/2010
14.00		14.00						
		13.71 FNMA POOL #534000 DTD 4/1/2000 8.0 PROPERTY TYPE: SECURITIES					03/09/2000	04/30/2010
14.00		14.00						
		159.73 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	04/30/2010
160.00		160.00						
		6498.34 FEDERAL HOME LN MTG CORP SER 353 PROPERTY TYPE: SECURITIES					10/20/2009	04/30/2010
6,498.00		6,741.00					-243.00	
		1395.29 FEDERAL HOME LN MTG CORP SER 356 PROPERTY TYPE: SECURITIES					09/21/2009	04/30/2010
1,395.00		1,432.00					-37.00	
		8333.05 FEDERAL NATL MTG ASSN POOL #8902 PROPERTY TYPE: SECURITIES					02/25/2010	04/30/2010
8,333.00		8,916.00					-583.00	
		3058.69 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	04/30/2010
3,059.00		3,097.00					-38.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3.27 GNMA POOL #433919 DTD 8/1/98 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	04/30/2010
3.00		3.00						
		11.77 GNMA POOL #510962 DTD 5/15/99 7.00 PROPERTY TYPE: SECURITIES					06/30/1999	04/30/2010
12.00		12.00						
		257.62 GNMA POOL #780921 DTD 11/1/98 7.0 PROPERTY TYPE: SECURITIES					12/18/1998	04/30/2010
258.00		265.00					-7.00	
		4081.32 J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					09/25/2007	04/30/2010
4,081.00		4,091.00					-10.00	
		25000. UNITED STATES TREAS BD DTD 08/17/ PROPERTY TYPE: SECURITIES					11/23/2009	05/07/2010
25,906.00		25,871.00					35.00	
		30000. UNITED STATES TREAS BD DTD 08/17/ PROPERTY TYPE: SECURITIES					11/17/2009	05/07/2010
31,087.00		31,087.00						
		40000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					11/23/2009	05/12/2010
39,436.00		40,000.00					-564.00	
		65000. UNITED STATES TREAS NT DTD 02/01/ PROPERTY TYPE: SECURITIES					01/12/2010	05/12/2010
65,122.00		64,990.00					132.00	
		4758. CISCO SYSTEMS INCORPORATED PROPERTY TYPE: SECURITIES					04/05/2005	05/14/2010
117,875.00		85,259.00					32,616.00	
		6004.53 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	05/14/2010
6,005.00		6,005.00						
		5124.99 HYUNDAI AUTO RECEIVABLES TR 2007 PROPERTY TYPE: SECURITIES					09/19/2007	05/14/2010
5,125.00		5,125.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5996.03 USAA AUTO OWNER TR 2007-2 ASSET PROPERTY TYPE: SECURITIES					09/24/2007	05/14/2010
5,996.00		5,996.00						
		545000. UNITED STATES TREAS NT DTD 11/16 PROPERTY TYPE: SECURITIES					11/23/2009	05/14/2010
541,892.00		545,000.00					-3,108.00	
		155000. UNITED STATES TREAS NT DTD 11/16 PROPERTY TYPE: SECURITIES					11/23/2009	05/14/2010
154,116.00		154,564.00					-448.00	
		16000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					12/21/2009	05/14/2010
15,909.00		15,869.00					40.00	
		16000. UNITED STATES TREAS NT DTD 11/16/ PROPERTY TYPE: SECURITIES					12/20/2009	05/14/2010
15,909.00		15,832.00					77.00	
		8000. UNITED STATES TREAS NT DTD 11/16/0 PROPERTY TYPE: SECURITIES					12/19/2009	05/14/2010
7,954.00		7,903.00					51.00	
		70000. UNITED STATES TREAS NT DTD 01/15/ PROPERTY TYPE: SECURITIES					01/22/2010	05/14/2010
70,377.00		69,959.00					418.00	
		50000. UNITED STATES TREAS NT DTD 02/01/ PROPERTY TYPE: SECURITIES					01/12/2010	05/14/2010
50,148.00		49,993.00					155.00	
		795000. UNITED STATES TREAS NT DTD 02/01 PROPERTY TYPE: SECURITIES					01/28/2010	05/14/2010
797,360.00		794,876.00					2,484.00	
		4278.26 CAPITAL ONE PRIME AUTO RECEIV- A PROPERTY TYPE: SECURITIES					09/25/2007	05/15/2010
4,278.00		4,278.00						
		2656.34 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	05/15/2010
2,656.00		2,684.00					-28.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		65000. STARBUCKS CORP SR UNSECD NT PROPERTY TYPE: SECURITIES					04/24/2008	05/19/2010
72,534.00		63,974.00					8,560.00	
		175000. UNION ELEC CO DTD 4/9/2003 4.75% PROPERTY TYPE: SECURITIES					04/04/2003	05/19/2010
185,094.00		174,717.00					10,377.00	
		5000. USB CAP IX NORMAL INCOME TR SECS C PROPERTY TYPE: SECURITIES					09/15/2009	05/19/2010
3,950.00		4,265.00					-315.00	
		5000. USB CAP IX NORMAL INCOME TR SECS C PROPERTY TYPE: SECURITIES					09/15/2009	05/19/2010
3,950.00		4,265.00					-315.00	
		5000. USB CAP IX NORMAL INCOME TR SECS C PROPERTY TYPE: SECURITIES					09/15/2009	05/19/2010
3,950.00		4,265.00					-315.00	
		10000. USB CAP IX NORMAL INCOME TR SECS PROPERTY TYPE: SECURITIES					09/15/2009	05/19/2010
7,900.00		8,498.00					-598.00	
		15000. USB CAP IX NORMAL INCOME TR SECS PROPERTY TYPE: SECURITIES					09/09/2009	05/19/2010
11,850.00		12,923.00					-1,073.00	
		15000. USB CAP IX NORMAL INCOME TR SECS PROPERTY TYPE: SECURITIES					09/10/2009	05/19/2010
11,850.00		12,619.00					-769.00	
		50000. VERIZON COMMUNICATIONS INC NT PROPERTY TYPE: SECURITIES					03/29/2007	05/19/2010
54,454.00		49,652.00					4,802.00	
		2344. CIGNA CORPORATION PROPERTY TYPE: SECURITIES					09/26/2002	05/20/2010
76,269.00		56,517.00					19,752.00	
		175000. UNITED STATES TREAS NT DTD 02/16 PROPERTY TYPE: SECURITIES					05/18/2010	05/27/2010
179,210.00		178,125.00					1,085.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		805000. UNITED STATES TREAS NT DTD 04/30 PROPERTY TYPE: SECURITIES					05/18/2010	05/27/2010
807,607.00		807,607.00						
		40000. UNITED STATES TREAS NT DTD 04/30/ PROPERTY TYPE: SECURITIES					05/14/2010	05/27/2010
40,130.00		40,130.00						
		195000. UNITED STATES TREAS NT DTD 04/30 PROPERTY TYPE: SECURITIES					05/18/2010	05/27/2010
195,632.00		195,892.00					-260.00	
		960000. UNITED STATES TREAS NT DTD 04/30 PROPERTY TYPE: SECURITIES					05/18/2010	05/27/2010
963,109.00		963,109.00						
		430000. UNITED STATES TREAS NT DTD 05/17 PROPERTY TYPE: SECURITIES					05/18/2010	05/27/2010
430,637.00		431,564.00					-927.00	
		70000. UNITED STATES TREAS NT DTD 05/17/ PROPERTY TYPE: SECURITIES					05/14/2010	05/27/2010
70,104.00		70,142.00					-38.00	
		315000. UNITED STATES TREAS BD DTD 08/17 PROPERTY TYPE: SECURITIES					11/23/2009	05/28/2010
328,583.00		325,976.00					2,607.00	
		187.62 BEAR STEARNS SER 2001-TOP2 CL A2 PROPERTY TYPE: SECURITIES					09/30/2009	05/31/2010
188.00		195.00					-7.00	
		1665.71 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/24/2008	05/31/2010
1,666.00		1,666.00						
		1396.17 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	05/31/2010
1,396.00		1,400.00					-4.00	
		15.72 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	05/31/2010
16.00		16.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		185.72 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	05/31/2010
186.00		187.00					-1.00	
		6111.09 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	05/31/2010
6,111.00		6,174.00					-63.00	
		216.01 FEDERAL HOME LN MTG CORP POOL #E0 PROPERTY TYPE: SECURITIES					08/17/2000	05/31/2010
216.00		219.00					-3.00	
		13.34 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	05/31/2010
13.00		13.00						
		6.71 FNMA POOL #534000 DTD 4/1/2000 8.00 PROPERTY TYPE: SECURITIES					03/09/2000	05/31/2010
7.00		7.00						
		160.92 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	05/31/2010
161.00		161.00						
		4180.14 FEDERAL HOME LN MTG CORP SER 353 PROPERTY TYPE: SECURITIES					10/20/2009	05/31/2010
4,180.00		4,336.00					-156.00	
		2066.68 FEDERAL HOME LN MTG CORP SER 356 PROPERTY TYPE: SECURITIES					09/21/2009	05/31/2010
2,067.00		2,121.00					-54.00	
		8206.84 FEDERAL NATL MTG ASSN POOL #8902 PROPERTY TYPE: SECURITIES					02/25/2010	05/31/2010
8,207.00		8,781.00					-574.00	
		1706.78 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	05/31/2010
1,707.00		1,728.00					-21.00	
		3.28 GNMA POOL #433919 DTD 8/1/98 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	05/31/2010
3.00		3.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		14.46 GNMA POOL #510962 DTD 5/15/99 7.00 PROPERTY TYPE: SECURITIES					06/30/1999	05/31/2010
14.00		14.00						
		352.44 GNMA POOL #780921 DTD 11/1/98 7.0 PROPERTY TYPE: SECURITIES					12/18/1998	05/31/2010
352.00		363.00					-11.00	
		1899.35 J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					09/25/2007	05/31/2010
1,899.00		1,904.00					-5.00	
		665000. UNITED STATES TREAS BD STRIPPED PROPERTY TYPE: SECURITIES					04/19/2010	06/02/2010
181,099.00		159,850.00					21,249.00	
		175000. UNITED STATES TREAS NT DTD 04/30 PROPERTY TYPE: SECURITIES					05/19/2010	06/02/2010
178,308.00		178,419.00					-111.00	
		660000. UNITED STATES TREAS NT DTD 04/30 PROPERTY TYPE: SECURITIES					05/05/2010	06/04/2010
662,836.00		663,665.00					-829.00	
		660000. FNMA 30YR TBA DTD JUN 2006 5.000 PROPERTY TYPE: SECURITIES					06/04/2010	06/10/2010
696,171.00		693,000.00					3,171.00	
		5306.55 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	06/14/2010
5,307.00		5,307.00						
		4753.98 HYUNDAI AUTO RECEIVABLES TR 2007 PROPERTY TYPE: SECURITIES					09/19/2007	06/14/2010
4,754.00		4,754.00						
		5219.49 USAA AUTO OWNER TR 2007-2 ASSET PROPERTY TYPE: SECURITIES					09/24/2007	06/14/2010
5,219.00		5,219.00						
		4099.46 CAPITAL ONE PRIME AUTO RECEIV- A PROPERTY TYPE: SECURITIES					09/25/2007	06/15/2010
4,099.00		4,099.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		145000. UNITED STATES TREAS NT DTD 04/30 PROPERTY TYPE: SECURITIES					05/05/2010	06/17/2010
145,877.00		145,805.00					72.00	
		5000. UNITED STATES TREAS NT DTD 04/30/1 PROPERTY TYPE: SECURITIES					05/24/2010	06/17/2010
5,030.00		5,027.00					3.00	
		5000. ANADARKO PETE CO SR NT PROPERTY TYPE: SECURITIES					05/07/2010	06/21/2010
4,250.00		4,880.00					-630.00	
		125000. CITIBANK CR CARD ISSUANCE TR CL PROPERTY TYPE: SECURITIES					07/15/2008	06/22/2010
125,000.00		128,506.00					-3,506.00	
		175000. FEDERAL HOME LN BKS CONS BD CALL PROPERTY TYPE: SECURITIES					02/02/2010	06/23/2010
175,000.00		175,053.00					-53.00	
		189.92 BEAR STEARNS SER 2001-TOP2 CL A2 PROPERTY TYPE: SECURITIES					09/30/2009	06/30/2010
190.00		197.00					-7.00	
		15.91 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	06/30/2010
16.00		16.00						
		160.85 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	06/30/2010
161.00		162.00					-1.00	
		5561.53 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	06/30/2010
5,562.00		5,619.00					-57.00	
		97.28 FEDERAL HOME LN MTG CORP POOL #E00 PROPERTY TYPE: SECURITIES					08/17/2000	06/30/2010
97.00		99.00					-2.00	
		13.42 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	06/30/2010
13.00		13.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		6.75 FNMA POOL #534000 DTD 4/1/2000 8.00 PROPERTY TYPE: SECURITIES					03/09/2000	06/30/2010
7.00		7.00						
		162.11 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	06/30/2010
162.00		162.00						
		1575.72 FEDERAL HOME LN MTG CORP SER 353 PROPERTY TYPE: SECURITIES					10/20/2009	06/30/2010
1,576.00		1,634.00					-58.00	
		2532.85 FEDERAL HOME LN MTG CORP SER 356 PROPERTY TYPE: SECURITIES					09/21/2009	06/30/2010
2,533.00		2,599.00					-66.00	
		5188.54 FEDERAL NATL MTG ASSN POOL #8902 PROPERTY TYPE: SECURITIES					02/25/2010	06/30/2010
5,189.00		5,552.00					-363.00	
		7799.41 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	06/30/2010
7,799.00		7,897.00					-98.00	
		3.3 GNMA POOL #433919 DTD 8/1/98 7.00% D PROPERTY TYPE: SECURITIES					06/30/1999	06/30/2010
3.00		3.00						
		11.99 GNMA POOL #510962 DTD 5/15/99 7.00 PROPERTY TYPE: SECURITIES					06/30/1999	06/30/2010
12.00		12.00						
		292.32 GNMA POOL #780921 DTD 11/1/98 7.0 PROPERTY TYPE: SECURITIES					12/18/1998	06/30/2010
292.00		301.00					-9.00	
		5000. ANADARKO PETE CO SR NT PROPERTY TYPE: SECURITIES					05/07/2010	07/08/2010
4,250.00		4,880.00					-630.00	
		660000.27 FEDERAL NATL MTG ASSN POOL #AD PROPERTY TYPE: SECURITIES					06/10/2010	07/08/2010
698,672.00		693,413.00					5,259.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		660000. UNITED STATES TREAS BILL DTD 01/ PROPERTY TYPE: SECURITIES						07/08/2010
659,997.00		659,997.00						
		4000. UNITED STATES TREAS BD DTD 08/17/0 PROPERTY TYPE: SECURITIES					06/21/2010	07/08/2010
4,341.00		4,219.00					122.00	
		30000. UNITED STATES TREAS BD DTD 08/17/ PROPERTY TYPE: SECURITIES					12/14/2009	07/08/2010
32,559.00		31,143.00					1,416.00	
		40000. UNITED STATES TREAS BD DTD 08/17/ PROPERTY TYPE: SECURITIES					06/03/2010	07/08/2010
43,413.00		41,492.00					1,921.00	
		185000. UNITED STATES TREAS BD DTD 08/17 PROPERTY TYPE: SECURITIES					11/23/2009	07/08/2010
200,783.00		191,446.00					9,337.00	
		50000. UNITED STATES TREAS BD DTD 08/17/ PROPERTY TYPE: SECURITIES					01/29/2010	07/08/2010
54,266.00		49,891.00					4,375.00	
		120000. UNITED STATES TREAS NT DTD 02/16 PROPERTY TYPE: SECURITIES					05/18/2010	07/08/2010
125,897.00		122,143.00					3,754.00	
		740000. UNITED STATES TREAS NT DTD 02/16 PROPERTY TYPE: SECURITIES					05/14/2010	07/08/2010
776,364.00		750,175.00					26,189.00	
		955000. UNITED STATES TREAS NT DTD 04/30 PROPERTY TYPE: SECURITIES					05/24/2010	07/08/2010
961,901.00		960,120.00					1,781.00	
		40000. UNITED STATES TREAS NT DTD 04/30/ PROPERTY TYPE: SECURITIES					05/20/2010	07/08/2010
40,289.00		40,200.00					89.00	
		5000. ANADARKO PETE CO SR NT PROPERTY TYPE: SECURITIES					05/07/2010	07/09/2010
4,300.00		4,880.00					-580.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1885.56 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/24/2008	07/12/2010
1,886.00		1,886.00						
		2282.66 J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					09/25/2007	07/12/2010
2,283.00		2,288.00					-5.00	
		65000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					07/08/2010	07/12/2010
18,817.00		18,817.00						
		60000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					07/08/2010	07/12/2010
17,369.00		17,369.00						
		4287.49 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	07/13/2010
4,287.00		4,298.00					-11.00	
		50000. AOL TIME WARNER INC NT PROPERTY TYPE: SECURITIES					07/30/2008	07/14/2010
55,000.00		50,877.00					4,123.00	
		5751.17 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	07/14/2010
5,751.00		5,751.00						
		4829.84 HYUNDAI AUTO RECEIVABLES TR 2007 PROPERTY TYPE: SECURITIES					09/19/2007	07/14/2010
4,830.00		4,830.00						
		5573.2 USAA AUTO OWNER TR 2007-2 ASSET B PROPERTY TYPE: SECURITIES					09/24/2007	07/14/2010
5,573.00		5,573.00						
		3942.03 CAPITAL ONE PRIME AUTO RECEIV- A PROPERTY TYPE: SECURITIES					09/25/2007	07/15/2010
3,942.00		3,942.00						
		100000. DISCOVER CARD EXECUTION NT TR 20 PROPERTY TYPE: SECURITIES					08/20/2009	07/15/2010
100,000.00		96,109.00					3,891.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		105000. PACIFICORP 1ST MTG PROPERTY TYPE: SECURITIES					05/02/2007	07/15/2010
115,570.00		103,877.00					11,693.00	
		20000. SOUTHERN CALIFORNIA EDISON CO 1ST PROPERTY TYPE: SECURITIES					10/10/2006	07/15/2010
21,831.00		19,203.00					2,628.00	
		85000. SOUTHERN CALIFORNIA EDISON CO 1ST PROPERTY TYPE: SECURITIES					08/17/2006	07/15/2010
92,781.00		80,013.00					12,768.00	
		60000. UNITED STATES TREAS NT DTD 06/30/ PROPERTY TYPE: SECURITIES					07/08/2010	07/16/2010
60,047.00		60,000.00					47.00	
		2331.83 VOLKSWAGEN AUTO LN ENHANCED TR S PROPERTY TYPE: SECURITIES					05/07/2010	07/19/2010
2,332.00		2,422.00					-90.00	
		35000. COMMERCIAL MTG TR 2006-GG7 COML M PROPERTY TYPE: SECURITIES					07/21/2009	07/23/2010
37,401.00		29,712.00					7,689.00	
		1116.48 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES					07/08/2010	07/30/2010
1,116.00		1,160.00					-44.00	
		140000. GS MTG SECS TR 2007 GG10 MTG PAS PROPERTY TYPE: SECURITIES					08/25/2009	07/30/2010
141,203.00		110,250.00					30,953.00	
		1682.67 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/24/2008	07/31/2010
1,683.00		1,683.00						
		15.97 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	07/31/2010
16.00		16.00						
		119.73 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	07/31/2010
120.00		121.00					-1.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4800.22 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	07/31/2010
4,800.00		4,850.00					-50.00	
		73.32 FEDERAL HOME LN MTG CORP POOL #E00 PROPERTY TYPE: SECURITIES					08/17/2000	07/31/2010
73.00		74.00					-1.00	
		13.5 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	07/31/2010
14.00		14.00						
		6.8 FNMA POOL #534000 DTD 4/1/2000 8.00% PROPERTY TYPE: SECURITIES					03/09/2000	07/31/2010
7.00		7.00						
		163.31 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	07/31/2010
163.00		163.00						
		8256.03 FEDERAL HOME LN MTG CORP SER 353 PROPERTY TYPE: SECURITIES					10/20/2009	07/31/2010
8,256.00		8,564.00					-308.00	
		2532.9 FEDERAL HOME LN MTG CORP SER 3565 PROPERTY TYPE: SECURITIES					09/21/2009	07/31/2010
2,533.00		2,599.00					-66.00	
		6416.15 FEDERAL NATL MTG ASSN POOL #8902 PROPERTY TYPE: SECURITIES					02/25/2010	07/31/2010
6,416.00		6,865.00					-449.00	
		3996.73 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	07/31/2010
3,997.00		4,047.00					-50.00	
		3.25 GNMA POOL #433919 DTD 8/1/98 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	07/31/2010
3.00		3.00						
		11.2 GNMA POOL #510962 DTD 5/15/99 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	07/31/2010
11.00		11.00						

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

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		261.56 GNMA POOL #780921 DTD 11/1/98 7.0 PROPERTY TYPE: SECURITIES					12/18/1998	07/31/2010
262.00		269.00					-7.00	
		2103.29 J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					09/25/2007	07/31/2010
2,103.00		2,109.00					-6.00	
		3471. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES					10/19/2009	08/02/2010
48,726.00		42,334.00					6,392.00	
		2248. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES					10/19/2009	08/03/2010
30,565.00		27,418.00					3,147.00	
		453. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES					10/19/2009	08/04/2010
6,129.00		5,525.00					604.00	
		2053. FOOT LOCKER INC COM PROPERTY TYPE: SECURITIES					10/20/2009	08/04/2010
27,778.00		24,698.00					3,080.00	
		.502 FRONTIER COMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					05/15/2007	08/04/2010
4.00		6.00					-2.00	
		30000. ANADARKO PETE CO SR NT PROPERTY TYPE: SECURITIES					05/07/2010	08/05/2010
26,100.00		29,281.00					-3,181.00	
		25000. ANADARKO PETE CO SR NT PROPERTY TYPE: SECURITIES					05/07/2010	08/05/2010
21,750.00		24,082.00					-2,332.00	
		1424.05 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	08/13/2010
1,424.00		1,428.00					-4.00	
		2026.08 BMW VEH LEASE TR 2009-1 ASSET BA PROPERTY TYPE: SECURITIES					05/10/2010	08/14/2010
2,026.00		2,056.00					-30.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5316.73 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	08/14/2010
5,317.00		5,317.00						
		168.3 BEAR STEARNS SER 2001-TOP2 CL A2 D PROPERTY TYPE: SECURITIES					09/30/2009	08/15/2010
168.00		175.00					-7.00	
		4026.66 CAPITAL ONE PRIME AUTO RECEIV- A PROPERTY TYPE: SECURITIES					09/25/2007	08/15/2010
4,027.00		4,027.00						
		4669.25 HYUNDAI AUTO RECEIVABLES TR 2007 PROPERTY TYPE: SECURITIES					09/19/2007	08/15/2010
4,669.00		4,669.00						
		4215.42 USAA AUTO OWNER TR 2007-2 ASSET PROPERTY TYPE: SECURITIES					09/24/2007	08/15/2010
4,215.00		4,215.00						
		653611.62 FEDERAL HOME LN MTG CORP POOL PROPERTY TYPE: SECURITIES					07/08/2010	08/16/2010
685,807.00		678,990.00					6,817.00	
		769. GAP INCORPORATED PROPERTY TYPE: SECURITIES					05/29/2009	08/17/2010
13,709.00		13,405.00					304.00	
		3109. GAP INCORPORATED PROPERTY TYPE: SECURITIES					05/29/2009	08/17/2010
55,045.00		54,194.00					851.00	
		980. GAP INCORPORATED PROPERTY TYPE: SECURITIES					05/29/2009	08/17/2010
17,522.00		17,083.00					439.00	
		116. GAP INCORPORATED PROPERTY TYPE: SECURITIES					05/29/2009	08/17/2010
2,050.00		2,022.00					28.00	
		1047. WAL-MART STORES INCORPORATED PROPERTY TYPE: SECURITIES					09/10/2004	08/17/2010
53,789.00		55,117.00					-1,328.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		465. WAL-MART STORES INCORPORATED PROPERTY TYPE: SECURITIES					09/10/2004	08/17/2010
23,895.00		24,479.00					-584.00	
		596. WAL-MART STORES INCORPORATED PROPERTY TYPE: SECURITIES					09/10/2004	08/17/2010
30,464.00		31,375.00					-911.00	
		281. WAL-MART STORES INCORPORATED PROPERTY TYPE: SECURITIES					06/01/2007	08/17/2010
14,363.00		13,929.00					434.00	
		60000. GS MTG SECS TR 2007 GG10 MTG PASS PROPERTY TYPE: SECURITIES					08/25/2009	08/18/2010
62,259.00		47,250.00					15,009.00	
		265000. ONTARIO PROV CDA BD CANADA PROPERTY TYPE: SECURITIES					11/17/2009	08/18/2010
291,031.00		282,334.00					8,697.00	
		860000. UNITED STATES TREAS NT DTD 05/17 PROPERTY TYPE: SECURITIES					07/08/2010	08/18/2010
928,666.00		893,728.00					34,938.00	
		45000. UNITED STATES TREAS NT DTD 06/30/ PROPERTY TYPE: SECURITIES					07/30/2010	08/18/2010
46,046.00		45,635.00					411.00	
		45000. UNITED STATES TREAS NT DTD 08/02/ PROPERTY TYPE: SECURITIES					08/18/2010	08/18/2010
45,678.00		45,728.00					-50.00	
		3475.6 VOLKSWAGEN AUTO LN ENHANCED TR SE PROPERTY TYPE: SECURITIES					05/07/2010	08/19/2010
3,476.00		3,611.00					-135.00	
		50000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					08/16/2010	08/20/2010
16,118.00		15,257.00					861.00	
		85000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					07/08/2010	08/20/2010
27,400.00		25,075.00					2,325.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					07/26/2010	08/20/2010
16,118.00		14,650.00					1,468.00	
		300000. J P MORGAN CHASE & CO MEDIUM TER PROPERTY TYPE: SECURITIES					02/23/2010	08/24/2010
300,336.00		300,000.00					336.00	
		350000. UNITED STATES TREAS NT DTD 08/16 PROPERTY TYPE: SECURITIES					08/18/2010	08/24/2010
353,950.00		350,943.00					3,007.00	
		4933.46 BEAR STEARNS SER 2001-TOP2 CL A2 PROPERTY TYPE: SECURITIES					09/30/2009	08/31/2010
4,933.00		5,124.00					-191.00	
		5388.68 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	08/31/2010
5,389.00		5,402.00					-13.00	
		16.04 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	08/31/2010
16.00		16.00						
		118.85 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	08/31/2010
119.00		120.00					-1.00	
		3452.4 FEDERAL HOME LN MTG CORP POOL #1J PROPERTY TYPE: SECURITIES					04/04/2008	08/31/2010
3,452.00		3,488.00					-36.00	
		2116.42 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES					07/08/2010	08/31/2010
2,116.00		2,199.00					-83.00	
		147.32 FEDERAL HOME LN MTG CORP POOL #E0 PROPERTY TYPE: SECURITIES					08/17/2000	08/31/2010
147.00		149.00					-2.00	
		27.47 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	08/31/2010
27.00		27.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		6.85 FNMA POOL #534000 DTD 4/1/2000 8.00 PROPERTY TYPE: SECURITIES					03/09/2000	08/31/2010
7.00		7.00						
		164.51 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	08/31/2010
165.00		165.00						
		6739.85 FEDERAL HOME LN MTG CORP SER 353 PROPERTY TYPE: SECURITIES					10/20/2009	08/31/2010
6,740.00		6,991.00					-251.00	
		2967.08 FEDERAL HOME LN MTG CORP SER 356 PROPERTY TYPE: SECURITIES					09/21/2009	08/31/2010
2,967.00		3,045.00					-78.00	
		8376.36 FEDERAL NATL MTG ASSN POOL #8902 PROPERTY TYPE: SECURITIES					02/25/2010	08/31/2010
8,376.00		8,963.00					-587.00	
		87.46 FEDERAL NATL MTG ASSN POOL #974781 PROPERTY TYPE: SECURITIES					04/04/2008	08/31/2010
87.00		89.00					-2.00	
		3.27 GNMA POOL #433919 DTD 8/1/98 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	08/31/2010
3.00		3.00						
		12.08 GNMA POOL #510962 DTD 5/15/99 7.00 PROPERTY TYPE: SECURITIES					06/30/1999	08/31/2010
12.00		12.00						
		359.33 GNMA POOL #780921 DTD 11/1/98 7.0 PROPERTY TYPE: SECURITIES					12/18/1998	08/31/2010
359.00		370.00					-11.00	
		2272.05 J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					09/25/2007	08/31/2010
2,272.00		2,278.00					-6.00	
		2603.94 MORGAN STANLEY SER 2002-TOP7 CL PROPERTY TYPE: SECURITIES					09/05/2008	08/31/2010
2,604.00		2,635.00					-31.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		75000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					08/24/2010	08/31/2010
24,683.00		24,628.00					55.00	
		90000. BEAR STEARN SER 2005-T18 CL A4 DT PROPERTY TYPE: SECURITIES					07/14/2008	09/02/2010
97,059.00		87,838.00					9,221.00	
		1691.08 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/24/2008	09/13/2010
1,691.00		1,691.00						
		14158.18 BMW VEH LEASE TR 2009-1 ASSET B PROPERTY TYPE: SECURITIES					05/10/2010	09/14/2010
14,158.00		14,364.00					-206.00	
		3799.32 CAPITAL ONE PRIME AUTO RECEIV- A PROPERTY TYPE: SECURITIES					09/25/2007	09/14/2010
3,799.00		3,799.00						
		5150.64 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	09/14/2010
5,151.00		5,151.00						
		4659.65 HYUNDAI AUTO RECEIVABLES TR 2007 PROPERTY TYPE: SECURITIES					09/19/2007	09/14/2010
4,660.00		4,660.00						
		115000. ONTARIO PROV CDA US$ GLOBAL BD C PROPERTY TYPE: SECURITIES					08/18/2010	09/14/2010
132,462.00		132,857.00					-395.00	
		110000. UNITED STATES TREAS BD STRIPPED PROPERTY TYPE: SECURITIES					08/24/2010	09/14/2010
33,340.00		33,340.00						
		59606.44 BMW VEH LEASE TR 2009-1 ASSET B PROPERTY TYPE: SECURITIES					05/10/2010	09/15/2010
60,251.00		60,473.00					-222.00	
		105000. CAPITAL ONE BK MEDIUM TERM SR BK PROPERTY TYPE: SECURITIES					10/10/2006	09/15/2010
105,000.00		106,256.00					-1,256.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2603.18 VOLKSWAGEN AUTO LN ENHANCED TR S PROPERTY TYPE: SECURITIES					05/07/2010	09/19/2010
2,603.00		2,704.00					-101.00	
		35000. UNITED STATES TREAS NT DTD 06/30/ PROPERTY TYPE: SECURITIES					07/23/2010	09/20/2010
35,108.00		35,036.00					72.00	
		115000. UNITED STATES TREAS NT DTD 06/30 PROPERTY TYPE: SECURITIES					07/08/2010	09/20/2010
115,355.00		115,000.00					355.00	
		60000. GREENWICH CAP COML FDG CORP 2004- PROPERTY TYPE: SECURITIES					09/10/2009	09/22/2010
65,663.00		61,080.00					4,583.00	
		75000. AMERICREDIT AUTOMOBILE RECEIVABLE PROPERTY TYPE: SECURITIES					05/13/2010	09/23/2010
75,284.00		74,996.00					288.00	
		45000. AMERICREDIT AUTO RECEIVABLES TR 2 PROPERTY TYPE: SECURITIES					08/12/2010	09/23/2010
45,155.00		45,000.00					155.00	
		85000. SANTANDER DRIVE AUTO RECVBLS TR S PROPERTY TYPE: SECURITIES					08/19/2010	09/23/2010
85,080.00		84,994.00					86.00	
		7623.38 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	09/30/2010
7,623.00		7,642.00					-19.00	
		16.23 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	09/30/2010
16.00		16.00						
		118.94 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	09/30/2010
119.00		120.00					-1.00	
		4980.99 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	09/30/2010
4,981.00		5,032.00					-51.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		74.04 FEDERAL HOME LN MTG CORP POOL #E00 PROPERTY TYPE: SECURITIES					08/17/2000	09/30/2010
74.00		75.00					-1.00	
		13.73 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	09/30/2010
14.00		14.00						
		6.9 FNMA POOL #534000 DTD 4/1/2000 8.00% PROPERTY TYPE: SECURITIES					03/09/2000	09/30/2010
7.00		7.00						
		165.73 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	09/30/2010
166.00		166.00						
		5848.97 FEDERAL HOME LN MTG CORP SER 353 PROPERTY TYPE: SECURITIES					10/20/2009	09/30/2010
5,849.00		6,067.00					-218.00	
		4117.68 FEDERAL HOME LN MTG CORP SER 356 PROPERTY TYPE: SECURITIES					09/21/2009	09/30/2010
4,118.00		4,225.00					-107.00	
		8395.28 FEDERAL NATL MTG ASSN POOL #8902 PROPERTY TYPE: SECURITIES					02/25/2010	09/30/2010
8,395.00		8,983.00					-588.00	
		89.47 FEDERAL NATL MTG ASSN POOL #974781 PROPERTY TYPE: SECURITIES					04/04/2008	09/30/2010
89.00		91.00					-2.00	
		2276.3 FEDERAL NATL MTG ASSN POOL #AE185 PROPERTY TYPE: SECURITIES					08/16/2010	09/30/2010
2,276.00		2,342.00					-66.00	
		3.29 GNMA POOL #433919 DTD 8/1/98 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	09/30/2010
3.00		3.00						
		8.74 GNMA POOL #510962 DTD 5/15/99 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	09/30/2010
9.00		9.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		267.76 GNMA POOL #780921 DTD 11/1/98 7.0 PROPERTY TYPE: SECURITIES					12/18/1998	09/30/2010
268.00		276.00					-8.00	
		195.49 MORGAN STANLEY SER 2002-TOP7 CL A PROPERTY TYPE: SECURITIES					09/05/2008	09/30/2010
195.00		198.00					-3.00	
		130000. UNITED STATES TREAS BD STRIPPED PROPERTY TYPE: SECURITIES					09/08/2010	10/06/2010
40,873.00		40,853.00					20.00	
		15000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					09/21/2010	10/06/2010
4,716.00		4,516.00					200.00	
		15000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					07/26/2010	10/06/2010
4,716.00		4,419.00					297.00	
		60000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					08/01/2010	10/06/2010
18,865.00		17,405.00					1,460.00	
		10000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					08/05/2010	10/06/2010
3,144.00		2,858.00					286.00	
		110000. UNITED STATES TREAS BD STRIPPED PROPERTY TYPE: SECURITIES					08/18/2010	10/06/2010
34,585.00		34,585.00						
		185000. UNITED STATES TREAS BD STRIPPED PROPERTY TYPE: SECURITIES					08/24/2010	10/06/2010
58,166.00		60,977.00					-2,811.00	
		15000. UNITED STATES TREAS BD STRIPPED P PROPERTY TYPE: SECURITIES					08/24/2010	10/06/2010
4,716.00		4,716.00						
		1910.25 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/24/2008	10/12/2010
1,910.00		1,910.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2771.27 J P MORGAN CHASE COML MTG SECS T PROPERTY TYPE: SECURITIES					09/25/2007	10/12/2010
2,771.00		2,778.00					-7.00	
		4596.16 BMW VEH LEASE TR 2009-1 ASSET BA PROPERTY TYPE: SECURITIES					05/10/2010	10/14/2010
4,596.00		4,663.00					-67.00	
		4718.49 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	10/14/2010
4,718.00		4,718.00						
		4189.38 HYUNDAI AUTO RECEIVABLES TR 2007 PROPERTY TYPE: SECURITIES					09/19/2007	10/14/2010
4,189.00		4,189.00						
		104097.13 UNITED STATES TREAS NT INFLATI PROPERTY TYPE: SECURITIES					11/18/2008	10/14/2010
116,100.00		91,841.00					24,259.00	
		31.87 UNITED STATES TREAS NT INFLATION I PROPERTY TYPE: SECURITIES					11/20/2008	10/14/2010
36.00		28.00					8.00	
		12112.85 BEAR STEARNS SER 2001-TOP2 CL A PROPERTY TYPE: SECURITIES					09/30/2009	10/15/2010
12,113.00		12,581.00					-468.00	
		66802.1 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/24/2008	10/15/2010
69,031.00		61,721.00					7,310.00	
		148.47 CAPITAL ONE PRIME AUTO RECEIV- AB PROPERTY TYPE: SECURITIES					09/25/2007	10/15/2010
149.00		148.00					1.00	
		70000. UNITED STATES TREAS NT DTD 08/16/ PROPERTY TYPE: SECURITIES					10/06/2010	10/15/2010
70,938.00		70,938.00						
		30000. UNITED STATES TREAS NT DTD 08/16/ PROPERTY TYPE: SECURITIES					10/06/2010	10/15/2010
30,402.00		30,402.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		75000. XEROX CORP SR NT PROPERTY TYPE: SECURITIES					09/24/2007	10/15/2010
79,978.00		74,406.00					5,572.00	
		36105.78 J P MORGAN CHASE COML MTG SECS PROPERTY TYPE: SECURITIES					09/25/2007	10/19/2010
36,653.00		36,195.00					458.00	
		2599.32 VOLKSWAGEN AUTO LN ENHANCED TR S PROPERTY TYPE: SECURITIES					05/07/2010	10/19/2010
2,599.00		2,700.00					-101.00	
		85000. CITIGROUP INC SR NT PROPERTY TYPE: SECURITIES					05/27/2010	10/28/2010
94,478.00		87,096.00					7,382.00	
		90000. CITIGROUP INC SR NT PROPERTY TYPE: SECURITIES					05/27/2010	10/28/2010
100,035.00		91,638.00					8,397.00	
		1562.34 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	10/31/2010
1,562.00		1,566.00					-4.00	
		16.3 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	10/31/2010
16.00		16.00						
		350.38 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	10/31/2010
350.00		353.00					-3.00	
		4765.91 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	10/31/2010
4,766.00		4,815.00					-49.00	
		74.75 FEDERAL HOME LN MTG CORP POOL #E00 PROPERTY TYPE: SECURITIES					08/17/2000	10/31/2010
75.00		76.00					-1.00	
		13.74 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	10/31/2010
14.00		14.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		14.07 FNMA POOL #534000 DTD 4/1/2000 8.0 PROPERTY TYPE: SECURITIES					03/09/2000	10/31/2010
14.00		14.00						
		166.96 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	10/31/2010
167.00		167.00						
		9819.22 FEDERAL HOME LN MTG CORP SER 353 PROPERTY TYPE: SECURITIES					10/20/2009	10/31/2010
9,819.00		10,185.00					-366.00	
		4453.47 FEDERAL HOME LN MTG CORP SER 356 PROPERTY TYPE: SECURITIES					09/21/2009	10/31/2010
4,453.00		4,570.00					-117.00	
		5546.06 FEDERAL NATL MTG ASSN POOL #8902 PROPERTY TYPE: SECURITIES					02/25/2010	10/31/2010
5,546.00		5,934.00					-388.00	
		1472.28 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	10/31/2010
1,472.00		1,491.00					-19.00	
		4483.04 FEDERAL NATL MTG ASSN POOL #AE18 PROPERTY TYPE: SECURITIES					08/16/2010	10/31/2010
4,483.00		4,612.00					-129.00	
		3.38 GNMA POOL #433919 DTD 8/1/98 7.00% PROPERTY TYPE: SECURITIES					06/30/1999	10/31/2010
3.00		3.00						
		17.43 GNMA POOL #510962 DTD 5/15/99 7.00 PROPERTY TYPE: SECURITIES					06/30/1999	10/31/2010
17.00		17.00						
		216.1 GNMA POOL #780921 DTD 11/1/98 7.00 PROPERTY TYPE: SECURITIES					12/18/1998	10/31/2010
216.00		222.00					-6.00	
		181. MORGAN STANLEY SER 2002-TOP7 CL A2 PROPERTY TYPE: SECURITIES					09/05/2008	10/31/2010
181.00		183.00					-2.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100000. UNION PACIFIC CORP DTD 1/17/2001 PROPERTY TYPE: SECURITIES					04/19/2006	11/01/2010
101,284.00		104,442.00					-3,158.00	
		47585.9 BEAR STEARNS SER 2001-TOP2 CL A2 PROPERTY TYPE: SECURITIES					09/30/2009	11/03/2010
48,062.00		49,426.00					-1,364.00	
		3361.98 DAIMLERCHRYSLER AUTO TR 2007-A A PROPERTY TYPE: SECURITIES					07/16/2010	11/07/2010
3,362.00		3,492.00					-130.00	
		135000. UNITED STATES TREAS NT DTD 06/30 PROPERTY TYPE: SECURITIES					07/08/2010	11/09/2010
135,506.00		135,000.00					506.00	
		3403.9 BMW VEH LEASE TR 2009-1 ASSET BAC PROPERTY TYPE: SECURITIES					05/10/2010	11/14/2010
3,404.00		3,453.00					-49.00	
		4266.19 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	11/14/2010
4,266.00		4,266.00						
		9380.55 BEAR STEARNS SER 2001-TOP2 CL A2 PROPERTY TYPE: SECURITIES					09/30/2009	11/15/2010
9,381.00		9,743.00					-362.00	
		1234.8 HYUNDAI AUTO RECEIVABLES TR 2007- PROPERTY TYPE: SECURITIES					09/19/2007	11/15/2010
1,235.00		1,235.00						
		130000. J P MORGAN CHASE COML MTG SEC TR PROPERTY TYPE: SECURITIES					02/28/2008	11/18/2010
136,480.00		125,557.00					10,923.00	
		3136.7 VOLKSWAGEN AUTO LN ENHANCED TR SE PROPERTY TYPE: SECURITIES					05/07/2010	11/19/2010
3,137.00		3,259.00					-122.00	
		16.4 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	11/30/2010
16.00		16.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		184.55 FGLMC GOLD #E81076 DTD 7/1/2000 8 PROPERTY TYPE: SECURITIES					06/21/2000	11/30/2010
185.00		186.00					-1.00	
		127.27 FEDERAL HOME LN MTG CORP POOL #E0 PROPERTY TYPE: SECURITIES					08/17/2000	11/30/2010
127.00		129.00					-2.00	
		13.84 FEDERAL NATL MTG ASSN POOL #517793 PROPERTY TYPE: SECURITIES					10/27/1999	11/30/2010
14.00		14.00						
		7.04 FNMA POOL #534000 DTD 4/1/2000 8.00 PROPERTY TYPE: SECURITIES					03/09/2000	11/30/2010
7.00		7.00						
		168.19 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	11/30/2010
168.00		168.00						
		5663.5 FEDERAL HOME LN MTG CORP SER 3536 PROPERTY TYPE: SECURITIES					10/20/2009	11/30/2010
5,664.00		5,875.00					-211.00	
		4254.29 FEDERAL HOME LN MTG CORP SER 356 PROPERTY TYPE: SECURITIES					09/21/2009	11/30/2010
4,254.00		4,365.00					-111.00	
		5034.11 FEDERAL NATL MTG ASSN POOL #8902 PROPERTY TYPE: SECURITIES					02/25/2010	11/30/2010
5,034.00		5,387.00					-353.00	
		1296.43 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	11/30/2010
1,296.00		1,313.00					-17.00	
		19382.95 FEDERAL NATL MTG ASSN POOL #AE1 PROPERTY TYPE: SECURITIES					08/16/2010	11/30/2010
19,383.00		19,939.00					-556.00	
		3.4 GNMA POOL #433919 DTD 8/1/98 7.00% D PROPERTY TYPE: SECURITIES					06/30/1999	11/30/2010
3.00		3.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		11.54 GNMA POOL #510962 DTD 5/15/99 7.00					06/30/1999	11/30/2010
		PROPERTY TYPE: SECURITIES						
12.00		12.00						
		290.83 GNMA POOL #780921 DTD 11/1/98 7.0					12/18/1998	11/30/2010
		PROPERTY TYPE: SECURITIES						
291.00		299.00					-8.00	
		1064.63 FEDERAL HOME LN MTG CORP POOL #1					04/04/2008	12/04/2010
		PROPERTY TYPE: SECURITIES						
1,065.00		1,076.00					-11.00	
		632809.83 FEDERAL NATL MTG ASSN POOL #AE					08/16/2010	12/07/2010
		PROPERTY TYPE: SECURITIES						
631,821.00		650,954.00					-19,133.00	
		8148.55 DAIMLERCHRYSLER AUTO TR 2007-A A					07/16/2010	12/08/2010
		PROPERTY TYPE: SECURITIES						
8,149.00		8,463.00					-314.00	
		95000. UNITED STATES TREAS BD DTD 02/15/					07/19/2010	12/08/2010
		PROPERTY TYPE: SECURITIES						
98,046.00		105,770.00					-7,724.00	
		15000. WESTPAC BKG CORP SR UNSECD NT AUS					08/26/2009	12/09/2010
		PROPERTY TYPE: SECURITIES						
15,839.00		15,069.00					770.00	
		65000. WESTPAC BKG CORP SR UNSECD NT AUS					08/25/2009	12/09/2010
		PROPERTY TYPE: SECURITIES						
68,635.00		65,272.00					3,363.00	
		20000. WESTPAC BKG CORP SR UNSECD NT AUS					08/25/2009	12/09/2010
		PROPERTY TYPE: SECURITIES						
21,118.00		20,083.00					1,035.00	
		15000. WESTPAC BKG CORP SR UNSECD NT AUS					08/25/2009	12/09/2010
		PROPERTY TYPE: SECURITIES						
15,839.00		15,039.00					800.00	
		55000. UNITED STATES TREAS NT DTD 08/16/					10/06/2010	12/10/2010
		PROPERTY TYPE: SECURITIES						
52,134.00		56,092.00					-3,958.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		15000. UNITED STATES TREAS NT DTD 08/16/ PROPERTY TYPE: SECURITIES					10/06/2010	12/10/2010
14,218.00		14,218.00						
		57000. BOSTON PROPERTIES INC SR NT PROPERTY TYPE: SECURITIES					05/29/2009	12/12/2010
63,126.00		56,569.00					6,557.00	
		1761.61 BEAR STEARNS COML MTG SECS TR 20 PROPERTY TYPE: SECURITIES					10/11/2007	12/13/2010
1,762.00		1,766.00					-4.00	
		7617. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					01/26/2006	12/13/2010
318,888.00		242,183.00					76,705.00	
		2743.56 BMW VEH LEASE TR 2009-1 ASSET BA PROPERTY TYPE: SECURITIES					05/10/2010	12/14/2010
2,744.00		2,783.00					-39.00	
		150000. COCA-COLA CO NT PROPERTY TYPE: SECURITIES					06/26/2008	12/14/2010
176,861.00		150,947.00					25,914.00	
		4221.82 FORD CR AUTO OWNER TR 2007-B ASS PROPERTY TYPE: SECURITIES					10/10/2007	12/14/2010
4,222.00		4,222.00						
		120000. J P MORGAN CHASE COML MTG SECS 2 PROPERTY TYPE: SECURITIES					04/29/2010	12/14/2010
124,945.00		127,425.00					-2,480.00	
		150000. GS MTG SECS CORP II 2005-GG4 COM PROPERTY TYPE: SECURITIES					06/09/2005	12/15/2010
154,207.00		151,490.00					2,717.00	
		200.11 MORGAN STANLEY SER 2002-TOP7 CL A PROPERTY TYPE: SECURITIES					09/05/2008	12/16/2010
200.00		202.00					-2.00	
		90000. ONTARIO PROV CDA US$ GLOBAL BD CA PROPERTY TYPE: SECURITIES					08/18/2010	12/16/2010
99,132.00		103,975.00					-4,843.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2320.21 VOLKSWAGEN AUTO LN ENHANCED TR S PROPERTY TYPE: SECURITIES					05/07/2010	12/19/2010
2,320.00		2,410.00					-90.00	
		225000. FEDERAL NATL MTG ASSN MTN CALL 1 PROPERTY TYPE: SECURITIES					06/18/2010	12/28/2010
225,000.00		225,000.00						
		16.47 FEDERAL NATL MTG ASSN POOL #E80870 PROPERTY TYPE: SECURITIES					08/17/2000	12/31/2010
16.00		17.00					-1.00	
		170.2 FGLMC GOLD #E81076 DTD 7/1/2000 8. PROPERTY TYPE: SECURITIES					06/21/2000	12/31/2010
170.00		172.00					-2.00	
		2369.13 FEDERAL HOME LN MTG CORP POOL #1 PROPERTY TYPE: SECURITIES					04/04/2008	12/31/2010
2,369.00		2,393.00					-24.00	
		72.97 FEDERAL HOME LN MTG CORP POOL #E00 PROPERTY TYPE: SECURITIES					08/17/2000	12/31/2010
73.00		74.00					-1.00	
		7.08 FNMA POOL #534000 DTD 4/1/2000 8.00 PROPERTY TYPE: SECURITIES					03/09/2000	12/31/2010
7.00		7.00						
		169.43 FNMA POOL #542353 DTD 7/1/2000 7. PROPERTY TYPE: SECURITIES					07/07/2000	12/31/2010
169.00		170.00					-1.00	
		1486.09 FEDERAL NATL MTG ASSN POOL #AH09 PROPERTY TYPE: SECURITIES					12/07/2010	12/31/2010
1,486.00		1,486.00						
		7265.71 FEDERAL NATL MTG ASSN POOL #8902 PROPERTY TYPE: SECURITIES					02/25/2010	12/31/2010
7,266.00		7,774.00					-508.00	
		3231.01 FEDERAL NATL MTG ASSN POOL #9747 PROPERTY TYPE: SECURITIES					04/04/2008	12/31/2010
3,231.00		3,272.00					-41.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		287.37 GNMA POOL #780921 DTD 11/1/98 7.0 PROPERTY TYPE: SECURITIES					12/18/1998	12/31/2010
287.00		296.00					-9.00	
TOTAL GAIN(LOSS)							997,911.	

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
AOL TIME WARNER INC DEB	4,575.	4,575.
AOL TIME WARNER INC NT	2,416.	2,416.
AT&T INC	40,273.	40,273.
AT&T INC SR UNSECD GLOBAL NT	5,653.	5,653.
AT&T WIRELESS SVCS INC SR NT	4,878.	4,878.
ABBOTT LABORATORIES	10,420.	10,420.
AIR PRODUCTS AND CHEMICALS INC	3,878.	3,878.
ALLIANT CORP	2,587.	2,587.
ALTRIA GROUP INC	11,653.	11,653.
AMERADA HESS CORP NT	6,806.	6,806.
AMERICA MOVIL S A B DE C V GTD SR NT	5,063.	5,063.
AMERICAN ELECTRIC POWER CO	2,986.	2,986.
AMERICAN ELEC PWR INC SR NT SER D	6,300.	6,300.
AMERICAN EXPRESS CR ACCOUNT MASTER TR 20	960.	960.
AMERICAN EXPRESS CR CORP UNSCD MTN SER C	7,784.	7,784.
AMERICREDIT AUTOMOBILE RECEIVABLES TR SE	328.	328.
AMERICREDIT AUTO RECEIVABLES TR 2010-B A	60.	60.
AMERIPRISE FINL INC SR UNSECD NT	904.	904.
ANADARKO PETE CO SR NT	976.	976.
ARCELORMITTAL SA LUXEMBOURG SR UNSECD NT	6,403.	6,403.
AUTOMATIC DATA PROCESSING INC	6,108.	6,108.
AVON PRODUCTS INC	901.	901.
BMW VEH LEASE TR 2010-1 ASSET BACKED NT	131.	131.
BNSF FDG TR I GTD TR PFD SECS C1/15/26 @	4,398.	4,398.
BARCLAYS BANK PLC SR NT UNITED KINGDOM	3,640.	3,640.
BEAR STEARN SER 2005-T18 CL A4 DTD 4/1/0	3,416.	3,416.
BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1	4,618.	4,618.
BEAR STEARNS COML MTG SECS SER 2002-TOP8	5,072.	5,072.
BEAR STEARNS COMMERCIAL MTG SECS TR MTG	7,021.	7,021.
BEAR STEARNS COML MTG SECS TR 2007-TOP26	3,728.	3,728.
BEAR STEARNS COML MTG SECS TR 2007-PWR16	10,144.	10,144.
BEAR STEARNS COS INC SR UNSECD GLOBAL NT	259.	259.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
BEAR STEARNS COML MTG SECS TR 2007-TOP28	5,744.	5,744.
BEAR STEARNS COML MTG SECS TR 2007-TOP28	1,436.	1,436.
BERKSHIRE HATHAWAY INC DEL SR UNSECD NT	1,115.	1,115.
BHP BILLITON LIMITED ADR	3,316.	3,316.
BMW VEH LEASE TR 2009-1 ASSET BACKED NT	1,305.	1,305.
BOEING CO SR NT	3,281.	3,281.
BOSTON PROPERTIES INC SR NT	6,424.	6,424.
BRANDYWINE OPER PARTNERSHIP LP CO GTD NT	9,703.	9,703.
BRISTOL MYERS SQUIBB CO COM	25,775.	25,775.
BRITISH TELECOMMUNICATIONS PLC SR NT UNI	4,115.	4,115.
BRITISH TELECOMMUNICATIONS PLC SR UNSECD	4,327.	4,327.
C-BASS TR 2005-CB8 MTG LN ASSET BKD CTF	1,302.	1,302.
CD 2007-CD5 MTG TR COML MTG PASSTHRU CTF	2,572.	2,572.
CIGNA CORPORATION	94.	94.
CNA FINL CORP SR UNSECD NT	2,589.	2,589.
CNA FINL CORP SR UNSECD NT	2,750.	2,750.
SMALL CAP CTF	29,636.	29,636.
INTERNATIONAL EQUITY CTF	68,848.	68,848.
CNH EQUIP TR 2010-C ASSET BACKED NT CL A	137.	137.
CVS CAREMARK CORP SR UNSECD NT	527.	527.
CVS CAREMARK CORP SR UNSECD NT	5,308.	5,308.
CALIFORNIA ST GO BDS-TAXBL	5,663.	5,663.
CANADIAN NAT RES LTD NT CANADA	6,270.	6,270.
CAPITAL ONE BK MEDIUM TERM SR BK NT	6,038.	6,038.
CAPITAL ONE PRIME AUTO RECEIV- ABLES TR	765.	765.
CHEVRONTEXACO CORP COM	15,265.	15,265.
CHRYSLER FINL AUTO SECURITIZA- TION TR 2	410.	410.
CHUBB CORPORATION	3,000.	3,000.
CITIGROUP INC SR NT	6,003.	6,003.
CITIGROUP INC SR NT	4,466.	4,466.
CITIGROUP INC SR NT	11,700.	11,700.
CITIBANK CR CARD ISSUANCE TR 2004-C1 NT	1,728.	1,728.
CITIBANK CR CARD ISSUANCE TR CL 2007-A5	3,438.	3,438.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
COBALT CMBS COML MTG TR 2007-C2 COML MTG	2,361.	2,361.
COCA COLA CO COM	5,843.	5,843.
COCA-COLA CO NT	8,694.	8,694.
COMCAST CORP NEW SR UNSECD NT	7,868.	7,868.
COMCAST CORP NEW CO GUAR	885.	885.
COMMERCIAL MTG TR 2006-GG7 COML MTG PASS	1,373.	1,373.
COMMONWEALTH EDISON CO 1ST MTG	2,975.	2,975.
COMMONWEALTH EDISON CO 1ST MTG SER 106	7,073.	7,073.
CONAGRA FOODS INC BD	331.	331.
CONOCO INC NT	8,503.	8,503.
CONOCOPHILLIPS COM	6,353.	6,353.
CREDIT SUISSE FIRST BOSTON MTG SECS CORP	6,307.	6,307.
CREDIT SUISSE 1ST BOSTON MTG SECS CORP 2	4,906.	4,906.
DAIMLERCHRYSLER AUTO TR 2007-A ASSET BAC	2,296.	2,296.
DEERE & COMPANY	3,494.	3,494.
DEERE JOHN CAP CORP SR MTN	7,425.	7,425.
DEUTSCHE BK AG GLOBAL MTN GERMANY	390.	390.
DIAGEO SPONSORED ADR (UK-USD) SEDOL #213	7,386.	7,386.
DIAGEO CAP PLC GTD NT	6,500.	6,500.
DISCOVER CARD EXECUTION NT TR 2007-1 CL	345.	345.
DISCOVER CARD EXECUTION NT TR DISCOVERSE	890.	890.
DISNEY WALT CO	975.	975.
DISNEY WALT CO GLOBAL SR NT	6,075.	6,075.
DISCOVER FINL SVCS COM	336.	336.
DISCOVER FINL SVCS NT	5,042.	5,042.
DOVER CORPORATION	3,573.	3,573.
DOW CHEM CO NT	9,405.	9,405.
DUPONT E I DE NEMOURS & CO COM	10,734.	10,734.
ERP OPER LTD PARTNERSHIP SR NT	5,913.	5,913.
EATON VANCE CORP COM NON VTG	3,890.	3,890.
EMBRAER OVERSEAS LTD SR UNSECD GTD NT CA	6,375.	6,375.
ENCANA CORP COM	5,492.	5,492.
ENTERGY CORP NEW COM	3,969.	3,969.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
EUROPEAN INVT BK BD SNAT	1,723.	1,723.
EUROPEAN INVT BK GLOBAL BD SNAT	1,730.	1,730.
EXELON CORP COM	4,647.	4,647.
EXPRESS SCRIPTS INC SR UNSECD NT	7,975.	7,975.
EXXON MOBIL CORPORATION	20,356.	20,356.
FPL GROUP CAP INC CO GTD NT	7,200.	7,200.
FPL GROUP INC COM	1,084.	1,084.
FEDERAL NATL MTG ASSN POOL #E80870	93.	93.
FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DU	686.	686.
FEDERAL HOME LN MTG CORP POOL #1J1035	9,408.	9,408.
FEDERAL HOME LN MTG CORP POOL #A92639	4,917.	4,917.
FEDERAL HOME LN MTG CORP POOL #E00881	429.	429.
FEDERAL HOME LN BKS CONS BD CALL 6/23/10	476.	476.
FEDERAL NATL MTG ASSN MTN CALL 12/28/10	1,778.	1,778.
FEDERAL NATL MTG ASSN POOL #463278	4,409.	4,409.
FEDERAL NATL MTG ASSN POOL #517793	508.	508.
FNMA POOL #534000 DTD 4/1/2000 8.00% DUE	285.	285.
FNMA POOL #542353 DTD 7/1/2000 7.50% DUE	1,010.	1,010.
FEDERAL NATL MTG ASSN POOL #AH0943	1,320.	1,320.
FEDERAL HOME LN MTG CORP SER 3217 CL PD	7,200.	7,200.
FEDERAL NATL MTG ASSN MTN	37,625.	37,625.
FEDERAL HOME LN MTG CORP SER 3536 CL PC	10,505.	10,505.
FEDERAL HOME LN MTG CORP SER 3565 CL XA	6,604.	6,604.
FEDERAL NATL MTG ASSN POOL #890200	10,925.	10,925.
FEDERAL NATL MTG ASSN POOL #974781	5,648.	5,648.
FEDERAL NATL MTG ASSN POOL #AE1853	6,451.	6,451.
FEDERATED INVS INC PA CL B	16,563.	16,563.
FIDELITY INSTITUTIONAL MONEY MARKET #59	3,654.	3,654.
FIRSTENERGY CORP	5,005.	5,005.
FOOT LOCKER INC COM	3,701.	3,701.
FORD CR AUTO OWNER TR 2007-B ASSET BKD N	1,959.	1,959.
FORD CR AUTO OWNER TR 2008-C ASSET BKD C	2,452.	2,452.
FRANKLIN AUTO TR AUTO LN NT TR SER 2008-	4,288.	4,288.

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FRONTIER COMMUNICATIONS CORP COM	1,412.	415.
GE CAP CR CARD MASTER NT TR 2009-2 ASSET	2,660.	2,660.
GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8	98.	98.
GNMA POOL #510962 DTD 5/15/99 7.00% DUE	262.	262.
GNMA POOL #780921 DTD 11/1/98 7.00% DUE	528.	528.
GS MTG SECS CORP II 2005-GG4 COML MTG PA	7,518.	7,518.
GS MTG SECS TR 2006-GG8 MTG PASSTHRU CTF	5,150.	5,150.
GS MTG SECS TR 2007 GG10 MTG PASS THRU C	8,126.	8,126.
GAP INCORPORATED	1,418.	1,418.
GENERAL ELEC CO	11,071.	11,071.
GENERAL ELEC CAP CORP SR UNSECD MTN	7,450.	7,450.
GENERAL MILLS INC	3,627.	3,627.
GLAXOSMITHKLINE CAP INC GTD NT	5,368.	5,368.
GOLDMAN SACHS GROUP INC	210.	210.
GOLDMAN SACHS GROUP INC NT	5,408.	5,408.
GREENWICH CAP COML FDG CORP 2004-GG1 COM	2,623.	2,623.
GREENWICH CAP COML FDG CORP SERIES 2005-	996.	996.
HALLIBURTON CO SR NT	2,076.	2,076.
HARBOR INTERNATIONAL FUND INSTL CL	14,070.	14,070.
HARRIS CORP DEL COM	3,791.	3,791.
HEALTH CARE PPTY INVS INC MTN	7,245.	7,245.
HEINZ H J CO	8,286.	8,286.
HEWLETT PACKARD CO COM	3,047.	3,047.
HOME DEPOT INC	7,856.	7,856.
HONEYWELL INTERNATIONAL INC	3,055.	3,055.
HONEYWELL INTL INC SR UNSECD MTN	1,215.	1,215.
HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	1,164.	1,164.
ILLINOIS ST GO BDS-TAXBL	1,225.	1,225.
ILLINOIS TOOL WORKS INCORPORATED	1,430.	1,430.
ING GROEP NV PERPETUAL DEBT SECS BD CALL	796.	796.
INGERSOLL-RAND GLOBAL HLDG CO LTD CO GTD	8,550.	8,550.
INTEL CORPORATION	13,372.	13,372.
INTERNATIONAL BUSINESS MACHS	13,343.	13,343.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INTERNATIONAL BUSINESS MACHS CORP NT	9,425.	9,425.
INTERNATIONAL FLAVORS & FRAGRANCES COM	2,725.	2,725.
INTL LEASE FINANCE CORP DTD 4/11/05 5.00	6,750.	6,750.
J P MORGAN CHASE & CO MEDIUM TERM SR NT	1,566.	1,566.
J P MORGAN CHASE & CO COM	1,898.	1,898.
JPMORGAN CHASE & CO GLOBAL SUB HLDG CO N	423.	423.
J P MORGAN CHASE COML MTG SECS 2002-CIBC	4,704.	4,704.
J P MORGAN CHASE COML MTG SECS CORP 2005	11,742.	11,742.
J P MORGAN CHASE COML MTG SEC TR 2006-CB	7,342.	7,342.
J P MORGAN CHASE COML MTG SECS TR 2007-C	1,302.	1,302.
J P MORGAN CHASE COML MTG SECS TR 2007-C	1,803.	1,803.
J P MORGAN CHASE COML MTG SEC TR 2007-LD	7,511.	7,511.
J P MORGAN CHASE COML MTG SECS TR 2007 C	2,387.	2,387.
JOHNSON & JOHNSON	15,203.	15,203.
JPMORGAN CHASE CAP XVIII CAP SECS SER	2,780.	2,780.
KEYCORP SR UNSECD MEDIUM TERM SR NT SER	5,525.	5,525.
KIMBERLY CLARK CORP COM	10,795.	10,795.
KRAFT FOODS INC SR UNSECD NT	5,850.	5,850.
KRAFT FOODS INC SR UNSECD NT	817.	817.
KROGER CO SR NT	4,125.	4,125.
KROGER CO NT	2,369.	2,369.
LB-UBS CMBS TR 2007-C7 CL A3	4,927.	4,927.
LIBERTY PPTY LTD PARTNERSHIP SR NT	8,475.	8,475.
LINCOLN NATL CORP IND UNSECD SR NT	5,316.	5,316.
LUBRIZOL CORP SR NT	6,600.	6,600.
MARTIN MARIETTA MATLS INC DTD 3/30/2001	14,781.	14,781.
MATTEL INC	3,631.	3,631.
MCDONALDS CORP	24,376.	24,376.
MCDONALDS CORP SR UNSECD MTN	6,385.	6,385.
MCGRAW HILL INCORPORATED	2,250.	2,250.
MERCK & CO INC NEW COM	9,553.	9,553.
MERRILL LYNCH & CO INC BD	6,110.	6,110.
MERRILL LYNCH MTG TR 2007-C1 COML MTG PA	9,451.	9,451.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
METLIFE INC	3,733.	3,733.
METLIFE INC NT	6,174.	6,174.
METLIFE INC SR UNSECD NT	3,375.	3,375.
METROPOLITAN TRANSN AUTH N Y R REV BDS-T	2,136.	2,136.
MICROSOFT CORPORATION	10,165.	10,165.
MIDAMERICAN ENERGY HLDGS CO NEW SR BD	4,594.	4,594.
MORGAN STANLEY DEAN WITTER DISCOVER & CO	574.	574.
MORGAN STANLEY CAP I TR 2006-IQ- 11 MTG	2,814.	2,814.
MORGAN STANLEY CAP I INC 2005-HQ6 COML M	966.	966.
MORGAN STANLEY DEAN WITTER CAP I TR 2003	5,215.	5,215.
MORGAN STANLEY SER 2002-TOP7 CL A2 DTD 6	4,742.	4,742.
MORGAN STANLEY SR UNSECD MTN	9,125.	9,125.
MORGAN STANLEY CAP TR I 2007- HQ11 MTG P	331.	331.
MURPHY OIL CORP COM	1,783.	1,783.
NATIONAL CITY CORP SUB DEB	5,156.	5,156.
NATIONAL CITY CORP SR NT	2,695.	2,695.
NATIONAL FUEL GAS CO	4,091.	4,091.
NATIONAL RURAL UTILS COOP FIN CORP MTN S	12,688.	12,688.
NEWS AMER INC GTD SR NT	5,568.	5,568.
NEXEN INC NT CANADA	5,581.	5,581.
NEXTERA ENERGY INC COM	3,252.	3,252.
NORDSTROM INCORPORATED	2,489.	2,489.
NORFOLK SOUTHERN CORP	2,463.	2,463.
NORTHERN TRUST CORPORATION	4,777.	4,777.
NORTHERN TR CO MEDIUM TERM SR BK NTS	11,025.	11,025.
NUCOR CORP	6,984.	6,984.
NUCOR CORP NT	6,180.	6,180.
OCCIDENTAL PETROLEUM CORPORATION	4,518.	4,518.
ONCOR ELEC DELIVERY CO SR SECD NT	6,375.	6,375.
ONEOK PARTNERS L P UNIT LTD PARTNERSHIP	6,165.	6,165.
ONTARIO HYDRO US$ BD CANADA	8,940.	8,940.
ONTARIO PROV CDA BD CANADA	7,455.	7,455.
ONTARIO PROV CDA US$ GLOBAL BD CANADA	2,950.	2,950.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
ORACLE CORP SR UNSECD NT	5,580.	5,580.
P G & E CORPORATION	3,715.	3,715.
PNC BK CORP	1,246.	1,246.
PACIFIC GAS & ELEC CO FIRST MTG	5,445.	5,445.
PACIFICORP 1ST MTG	4,847.	4,847.
PARKER HANNIFIN CORPORATION	2,538.	2,538.
PEPSICO INCORPORATED	4,155.	4,155.
PEPSICO INC SR NT	2,774.	2,774.
PETROBAS INTL FIN CO GLOBAL NT CAYMAN IS	6,169.	6,169.
PFIZER INC	17,099.	17,099.
PHILIP MORRIS INTL INC COM	14,592.	14,592.
PLAINS ALL AMERN PIPELINE L P / PAA FIN	5,320.	5,320.
PRICE T ROWE GROUP INC COM	1,675.	1,675.
PRINCIPAL LIFE INCOME FUNDINGS TRS SECD	7,685.	7,685.
PROCTER & GAMBLE CO COM	9,940.	9,940.
PRUDENTIAL FINL INC MTN SER D	3,600.	3,600.
PRUDENTIAL FINL INC SR MTN	5,900.	5,900.
PUBLIC SERVICE ENTERPRISE GROUP INC	5,025.	5,025.
QUEBEC PROV CDA BD CANADA	4,163.	4,163.
RPM INCORPORATED OHIO	3,947.	3,947.
RAYTHEON CO COM NEW	5,675.	5,675.
REGIONS FINL CORP NEW SR NT	7,726.	7,726.
RESOLUTION FDG CORP FED BOOK ENTRY DTD 7	5,178.	5,178.
REYNOLDS AMERICAN INC COM	4,777.	4,777.
ROCKWELL COLLINS INC DEL SR UNSECD NT	2,363.	2,363.
ROYAL DUTCH SHELL PLC SPONSORED	10,849.	10,849.
S&P DEPOSITARY RECEIPTS SERIES 1	17,842.	17,842.
SANTANDER DRIVE AUTO RECVBLS TR SER 2010	76.	76.
SCHLUMBERGER LIMITED	731.	731.
SEMPRA ENERGY	1,775.	1,775.
SEMPRA ENERGY SR UNSECD NT	8,125.	8,125.
SHERWIN WILLIAMS COMPANY	7,330.	7,330.
SMITH INTL INC	1,458.	1,458.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
SMUCKER J M CO COM NEW	2,903.	2,903.
SONOCO PRODUCTS CO	4,726.	4,726.
SOUTHERN CALIFORNIA EDISON CO 1ST & REF	5,726.	5,726.
SOUTHERN CO	10,835.	10,835.
STAPLES INCORPORATED	1,753.	1,753.
STARBUCKS CORP SR UNSECD NT	3,148.	3,148.
STARWOOD HOTELS & RESORTS WORLDWIDE INC	627.	627.
STATE STREET CORP	12.	12.
TJX COMPANIES INCORPORATED NEW	1,482.	1,482.
TARGET CORP	2,480.	2,480.
TELECOM ITALIA CAP CO GTY LUXEMBOURG	1,188.	1,188.
TELEFONICA EMISIONES S A U SR NT SPAIN	8,078.	8,078.
TEXAS INSTRS INC	2,021.	2,021.
TIME WARNER COMPANIES DTD 1/12/98 6.95%	1,043.	1,043.
TIME WARNER INC NEW COM	6,847.	6,847.
TIME WARNER CABLE INC NT	997.	997.
TIME WARNER CABLE INC CO GTD NT	6,188.	6,188.
TRANSCANADA PIPELINES LTD JR SUB NT CANA	6,350.	6,350.
TYCO INTL LTD / TYCO INTL FIN S A NT BER	7,887.	7,887.
US BANCORP DEL COM NEW	2,595.	2,595.
USAA AUTO OWNER TR 2007-2 ASSET BACKED N	803.	803.
U S BK NATL ASSN MINNEAPOLIS MN MEDIUM T	6,375.	6,375.
UNION ELEC CO DTD 4/9/2003 4.75% DUE 4/1	5,380.	5,380.
UNION PACIFIC CORP DTD 1/17/2001 6.65% D	8,608.	8,608.
UNITED STATES TREAS BILL DTD 04/09/09 DU	23.	23.
UNITED STATES TREAS BILL DTD 01/07/10 DU	3.	3.
UNITED STATES TREAS BD STRIPPED PRIN PMT	11,562.	11,562.
UNITED STATES TREAS BD STRIPPED PRIN PMT	8,427.	8,427.
UNITED STATES TREAS BD DTD 08/17/09 4.50	15,031.	15,031.
UNITED STATES TREAS BD DTD 02/15/10 4.62	3,253.	3,253.
UNITED STATES TREAS NTS	5,032.	5,032.
UNITED STATES TREAS NT INFLATION INDEX	7,535.	7,535.
UNITED STATES TREAS NT DTD 11/16/09 3.37	15,806.	15,806.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
UNITED STATES TREAS NT DTD 11/30/09 2.12	3,751.	3,751.
UNITED STATES TREAS NT DTD 12/15/09 1.12	1,397.	1,397.
UNITED STATES TREAS NT DTD 12/31/09 2.62	3,361.	3,361.
UNITED STATES TREAS NT DTD 01/15/10 1.37	3,288.	3,288.
UNITED STATES TREAS NT DTD 02/01/10 2.25	8,857.	8,857.
UNITED STATES TREAS NT DTD 02/01/10 0.87	3,975.	3,975.
UNITED STATES TREAS NT DTD 12/31/09 1.00	1,309.	1,309.
UNITED STATES TREAS NT DTD 11/30/09 0.75	1,465.	1,465.
UNITED STATES TREAS NT DTD 02/16/10 3.62	4,786.	4,786.
UNITED STATES TREAS NT DTD 04/30/10 2.50	119.	119.
UNITED STATES TREAS NT DTD 04/30/10 1.00	1,931.	1,931.
UNITED STATES TREAS NT DTD 05/17/10 1.37	155.	155.
UNITED STATES TREAS NT DTD 05/17/10 3.50	3,354.	3,354.
UNITED STATES TREAS NT DTD 06/30/10 1.87	34.	34.
UNITED STATES TREAS NT DTD 06/30/10 0.62	2,524.	2,524.
UNITED TECHNOLOGIES CORP	6,945.	6,945.
UNITED TECHNOLOGIES CORP NT	4,471.	4,471.
UNUMPROVIDENT CORP	5,189.	5,189.
UNUM GROUP SR NT	5,148.	5,148.
USB CAP IX NORMAL INCOME TR SECS CALL 4/	2,883.	2,883.
UTAH ST TAXABLE GO BDS-TAXBL	4,473.	4,473.
VALE OVERSEAS LTD NT CAYMAN ISLANDS	7,574.	7,574.
VALERO ENERGY CORP NEW NT	2,906.	2,906.
VANGUARD MSCI EMERGING MKTS ETF	15,435.	15,435.
VERIZON COMMUNICATIONS	30,001.	30,001.
VERIZON COMMUNICATIONS INC NT	7,734.	7,734.
VOLKSWAGEN AUTO LN ENHANCED TR SER 2008-	1,234.	1,234.
WAMU MTG PASS-THRU CTFS 2005-AR4 MTG PAS	477.	477.
WACHOVIA BK COML MTG TR 2005-C20 MTG PAS	2,896.	2,896.
WACHOVIA BK COML MTG TR 2005-C22 COML MT	564.	564.
WACHOVIA BK COML MTG TR 2005-C22 COML MT	108.	108.
WACHOVIA CORP GLOBAL SR MTN	3,601.	3,601.
WACHOVIA BK COML MTG TR SER 2006 -C27 MT	2,573.	2,573.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
WACHOVIA CAP TR I BD C 3/15/11 @100 STEP	3,640.	3,640.
WAL-MART STORES INCORPORATED	7,440.	7,440.
WASTE MANAGEMENT INC	7,850.	7,850.
WEATHERFORD INTL LTD GTD SR NT BERMUDA	5,100.	5,100.
WELLS FARGO COMPANY	1,750.	1,750.
WELLS FARGO & CO NEW SUB NT	7,250.	7,250.
WESTPAC BKG CORP SR UNSECD NT AUSTRALIA	6,247.	6,247.
WINDSTREAM CORP COM	7,322.	7,322.
XEROX CORP SR NT	3,839.	3,839.
XEROX CORP SR UNSECD NT	1,031.	1,031.
ACE LTD COM	5,265.	5,265.
GAINS FROM MORTGAGE BACKED SECURITIES	1,500.	1,500.
TOTAL	1,851,198.	1,850,201.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
SMALL CAP CTF	1,090.	1,090.
INTERNATIONAL EQUITY CTF	9,810.	9,810.
NATIONAL CITY CORP SUB DEB	375.	375.
WACHOVIA CAP TR I BD C 3/15/11 @100 STEP	420.	420.
TOTALS	11,695.	11,695.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

FORM 990PF, PART I - LEGAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
LEGAL FEES - PRINCIPAL (ALLOCA	850.			850.
LEGAL FEES - INCOME (ALLOCABLE	850.			850.
LEGAL FEES- CHARITABLE PURPOSE	1,145.			1,145.
TOTALS	2,845.	NONE	NONE	2,845.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
AUDIT & ACCOUNTING FEES (ALLOC	2,232.	2,232.		
TAX PREPARATION FEE (NON-ALLOC	533.			533.
TOTALS	2,765.	2,232.	NONE	533.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN TAXES	12,086.	12,086.
FEDERAL TAX PAYMENT - PRIOR YE	1,504.	
FEDERAL ESTIMATES - PRINCIPAL	52,421.	
FOREIGN TAXES ON QUALIFIED FOR	2,688.	2,688.
FOREIGN TAXES ON NONQUALIFIED	665.	665.
TOTALS	69,364.	15,439.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION	COST/ FMV C OR F
SEE ATTACHED STATEMENT	C
TOTALS	

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION		AMOUNT
INFLATIONARY INDEX ADJUSTMENT		2.
COST ADJUSTMENT		603.
ACCRUED INTEREST ADJUSTMENT		16,528.
RECEIPT ADJUSTMENT		1,040.
SALES ADJUSTMENT		595.
ROUNDING		37.
	TOTAL	18,805.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION	AMOUNT
CTF ADJUSTMENT	16,442.
INCOME ADJUSTMENT	5,559.
TRANSACTION ADJUSTMENT	2,178.
TOTAL	24,179.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

STATE(S) WHERE THE FOUNDATION IS REGISTERED

CT

STATEMENT 19

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

OFFICER NAME:
BANK OF AMERICA
ADDRESS:
100 FEDERAL STREET
BOSTON, MA 02110
TITLE:
TRUSTEE
AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 40
COMPENSATION .... 280,493.

TOTAL COMPENSATION: 280,493.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

EMPLOYEE NAME:
NONE

STATEMENT 21

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

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

NAME:
NONE

STATEMENT 22

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

RECIPIENT NAME:
ST FRANCIS HOSPITAL
JERE CARANGELO - CONTROLLER
ADDRESS:
114 WOODLAND ST
HARTFORD, CT 06105-1208
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
SUPPORTS NAMED ORGANIZATION
FOUNDATION STATUS OF RECIPIENT:
N/A
AMOUNT OF GRANT PAID .... 401,026.

RECIPIENT NAME:
CONNECTICUT HUMANE SOCIETY
ATTN: EXECUTIVE DIRECTOR
ADDRESS:
701 RUSSELL RD
NEWINGTON, CT 06111-1527
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
SUPPORTS NAMED ORGANIZATION
FOUNDATION STATUS OF RECIPIENT:
N/A
AMOUNT OF GRANT PAID .... 20.

RECIPIENT NAME:
VILLAGE FOR FAMILIES & CHILDREN
MARK D KRITZMAN CFO
ADDRESS:
1680 ALBANY AVE
HARTFORD, CT 06105-1001
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
SUPPORTS NAMED ORGANIZATION
FOUNDATION STATUS OF RECIPIENT:
N/A
AMOUNT OF GRANT PAID .... 401,029.

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

RECIPIENT NAME:
CONNECTICUT CHILDRENS MED CTR
ATT:MAUREEN LEBLANC-DIR INFO SVC
ADDRESS:
12 CHARTER OAK PL
HARTFORD, CT 06106-1914
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
TO SUPPORT NAMED ORGANIZATION
FOUNDATION STATUS OF RECIPIENT:
N/A
AMOUNT OF GRANT PAID .... 401,029.

RECIPIENT NAME:
CONN INST FOR THE BLIND
C/O JAMES J JONES - V P & TREAS
ADDRESS:
120 HOLCOMB ST
HARTFORD, CT 06112-1529
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
SUPPORTS NAMED ORGANIZATION
FOUNDATION STATUS OF RECIPIENT:
N/A
AMOUNT OF GRANT PAID .... 200,516.

RECIPIENT NAME:
HARTFORD HOSPITAL
JOHN BIANCAMANO, VP
ADDRESS:
80 SEYMOUR ST
HARTFORD, CT 06115
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
SUPPORTS NAMED ORGANIZATION
FOUNDATION STATUS OF RECIPIENT:
N/A
AMOUNT OF GRANT PAID .... 802,055.

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

RECIPIENT NAME:
JEFFERSON HOUSE
JOHN BIANCAMANO, VP
ADDRESS:
80 SEYMOUR ST
HARTFORD, CT 06115
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
SUPPORTS NAMED ORGANIZATION
FOUNDATION STATUS OF RECIPIENT:
N/A
AMOUNT OF GRANT PAID .... 200,513.

RECIPIENT NAME:
TRINITY EPISCOPAL CHURCH OF
HARTFORD
ADDRESS:
120 SIGOURNEY ST
HARTFORD, CT 06105-2755
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
TO SUPPORT NAMED ORGANIZATION
FOUNDATION STATUS OF RECIPIENT:
N/A
AMOUNT OF GRANT PAID .... 325.

TOTAL GRANTS PAID: 2,406,513.

SCHEDULE D (Form 1041)

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

▶ Attach to Form 1041, Form 5227, or Form 990-T. See the Instructions for Schedule D (Form 1041) (also for Form 5227 or Form 990-T, if applicable).

OMB No 1545-0092

2010

Name of estate or trust: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Note: *Form 5227 filers need to complete* ***only*** *Parts I and II.*

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	220,604.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	112,260.
4 Short-term capital loss carryover. Enter the amount, if any, from line 9 of the 2009 Capital Loss Carryover Worksheet	4	( )
5 **Net short-term gain or (loss).** Combine lines 1a through 4 in column (f). Enter here and on line 13, column (3) on the back ▶	5	332,864.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a LONG-TERM CAPITAL GAIN DIVIDENDS		STMT 1			5,476.

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	505,010.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	154,561.
9 Capital gain distributions	9	
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover. Enter the amount, if any, from line 14 of the 2009 Capital Loss Carryover Worksheet	11	( )
12 **Net long-term gain or (loss).** Combine lines 6a through 11 in column (f). Enter here and on line 14a, column (3) on the back ▶	12	665,047.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Part III Summary of Parts I and II **Caution:** *Read the instructions* ***before*** *completing this part.*		(1) Beneficiaries' (see instr.)	(2) Estate's or trust's	(3) Total
13 **Net short-term gain or (loss)**	13			332,864.
14 **Net long-term gain or (loss):**				
a Total for year	14a			665,047.
b Unrecaptured section 1250 gain (see line 18 of the wrksht.)	14b			
c 28% rate gain	14c			
15 **Total net gain or (loss).** Combine lines 13 and 14a ▶	15			997,911.

Note: *If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a) If lines 14a and 15, column (2), are net gains, go to Part V, and* ***do not*** *complete Part IV. If line 15, column (3), is a net loss, complete Part IV and the* ***Capital Loss Carryover Worksheet,*** *as necessary*

Part IV Capital Loss Limitation

16 Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the **smaller** of. a The loss on line 15, column (3) **or** b $3,000	16	( )

Note: *If the loss on line 15, column (3), is more than $3,000,* ***or*** *if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the* ***Capital Loss Carryover Worksheet*** *on page 7 of the instructions to figure your capital loss carryover*

Part V Tax Computation Using Maximum Capital Gains Rates

Form 1041 filers. Complete this part **only** if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), **and** Form 1041, line 22, is more than zero.

Caution: *Skip this part and complete the worksheet on page 8 of the instructions if:*

- *Either line 14b, col. (2) or line 14c, col. (2) is more than zero, or*
- *Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero.*

Form 990-T trusts. Complete this part **only** if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, **and** Form 990-T, line 34, is more than zero. Skip this part and complete the worksheet on page 8 of the instructions if either line 14b, col. (2) or line 14c, col. (2) is more than zero.

17 Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)			17			
18 Enter the **smaller** of line 14a or 15 in column (2) but not less than zero	18					
19 Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T)	19					
20 Add lines 18 and 19	20					
21 If the estate or trust is filing Form 4952, enter the amount from line 4g; otherwise, enter -0- ▶	21					
22 Subtract line 21 from line 20. If zero or less, enter -0-			22			
23 Subtract line 22 from line 17. If zero or less, enter -0-			23			
24 Enter the **smaller** of the amount on line 17 or $2,300			24			
25 Is the amount on line 23 equal to or more than the amount on line 24? ☐ **Yes.** Skip lines 25 and 26; go to line 27 and check the "No" box. ☐ **No.** Enter the amount from line 23			25			
26 Subtract line 25 from line 24			26			
27 Are the amounts on lines 22 and 26 the same? ☐ **Yes.** Skip lines 27 thru 30, go to line 31 ☐ **No.** Enter the **smaller** of line 17 or line 22			27			
28 Enter the amount from line 26 (If line 26 is blank, enter -0-)			28			
29 Subtract line 28 from line 27			29			
30 Multiply line 29 by 15% (.15)					30	
31 Figure the tax on the amount on line 23. Use the 2010 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)					31	
32 Add lines 30 and 31					32	
33 Figure the tax on the amount on line 17. Use the 2010 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)					33	
34 **Tax on all taxable income.** Enter the **smaller** of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)					34	

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2010

Name of estate or trust: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr.)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 1785000. UNITED STATES TREAS NT DTD 11/30/09 2.125	11/25/2009	01/04/2010	1,745,744.00	1,782,490.00	-36,746.00
1975000. UNITED STATES TREAS NT DTD 11/30/09 0.750	11/25/2009	01/04/2010	1,963,736.00	1,975,000.00	-11,264.00
1026. CENOVUS ENERGY INC COM	03/17/2009	01/06/2010	26,855.00	19,899.00	6,956.00
923. CENOVUS ENERGY INC COM	03/17/2009	01/07/2010	23,930.00	17,901.00	6,029.00
200000. J P MORGAN CHASE COML MTG SECS TR 2007-C1 MT	08/25/2009	01/07/2010	169,781.00	145,406.00	24,375.00
60000. TIME WARNER CABLE INC NT	12/10/2009	01/12/2010	71,307.00	71,013.00	294.00
85000. TIME WARNER CABLE INC NT	12/10/2009	01/12/2010	101,018.00	100,592.00	426.00
35000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	01/13/2010	33,821.00	35,000.00	-1,179.00
181.42 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	01/15/2010	181.00	188.00	-7.00
8084.82 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	01/15/2010	8,085.00	8,386.00	-301.00
1431.01 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	01/15/2010	1,431.00	1,468.00	-37.00
25000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	01/15/2010	24,379.00	25,000.00	-621.00
1130000. UNITED STATES TREAS NT DTD 12/15/09 1.125	12/15/2009	01/22/2010	1,122,938.00	1,121,702.00	1,236.00
90000. UNITED STATES TREAS NT DTD 12/31/09 2.625% DUE	01/07/2010	01/25/2010	91,125.00	90,032.00	1,093.00
15000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	01/26/2010	14,747.00	15,000.00	-253.00
122000. UNITED STATES TREAS NT DTD 12/31/09 2.625	01/07/2010	01/28/2010	123,377.00	122,043.00	1,334.00
1785000. UNITED STATES TREAS NT DTD 12/31/09 2.625	01/04/2010	01/28/2010	1,805,151.00	1,782,908.00	22,243.00
1975000. UNITED STATES TREAS NT DTD 12/31/09 1.000	01/04/2010	01/28/2010	1,981,172.00	1,971,143.00	10,029.00
4399.01 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	01/31/2010	4,399.00	4,563.00	-164.00
1450.9 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	01/31/2010	1,451.00	1,489.00	-38.00
81000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	02/02/2010	79,218.00	81,000.00	-1,782.00
81000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	02/02/2010	79,256.00	81,000.00	-1,744.00
8000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	02/02/2010	7,825.00	8,000.00	-175.00
30000. UNITED STATES TREAS BD DTD 08/17/09 4.500% DUE	11/23/2009	02/04/2010	29,869.00	29,869.00	

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . .

SCHEDULE D-1 (Form 1041)
Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2010

Name of estate or trust: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 25000. UNITED STATES TREAS NT DTD 02/01/10 0.875% DUE	01/28/2010	02/04/2010	25,036.00	24,996.00	40.00
100000. UNITED STATES TREAS NT DTD 01/15/10 1.375	01/22/2010	02/05/2010	100,300.00	99,941.00	359.00
182.61 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	02/15/2010	183.00	190.00	-7.00
300000. BEAR STEARNS COS INC SR UNSECD GLOBAL NT	12/18/2009	02/23/2010	299,823.00	299,763.00	60.00
165000. UNITED STATES TREAS NT DTD 01/15/10 1.375	01/22/2010	02/23/2010	165,000.00	164,903.00	97.00
230000. UNITED STATES TREAS NT DTD 02/01/10 0.875	01/28/2010	02/25/2010	230,395.00	229,964.00	431.00
952.66 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	02/28/2010	953.00	990.00	-37.00
14707.61 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	02/28/2010	14,708.00	15,256.00	-548.00
1155.93 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	02/28/2010	1,156.00	1,186.00	-30.00
65000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	03/02/2010	63,776.00	65,000.00	-1,224.00
100000. UNITED STATES TREAS NT DTD 02/01/10 2.250	01/28/2010	03/03/2010	100,101.00	99,188.00	913.00
2150. SMITH INTL INC	01/07/2010	03/10/2010	92,633.00	64,474.00	28,159.00
8000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	03/19/2010	7,805.00	7,805.00	
16000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	03/19/2010	15,609.00	15,609.00	
95000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	03/19/2010	92,680.00	95,000.00	-2,320.00
16000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	03/19/2010	15,609.00	15,609.00	
185000. UNITED STATES TREAS NT DTD 02/01/10 2.250	01/28/2010	03/24/2010	182,694.00	183,497.00	-803.00
230000. UNITED STATES TREAS NT DTD 02/01/10 2.250	01/28/2010	03/26/2010	227,196.00	228,131.00	-935.00
120000. EUROPEAN INVT BK GLOBAL BD SNAT	04/01/2009	03/29/2010	122,622.00	119,867.00	2,755.00
762000. UNITED STATES TREAS BD STRIPPED PRIN PMT	03/26/2010	03/30/2010	174,147.00	174,147.00	
861.39 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	03/31/2010	861.00	895.00	-34.00
6627.25 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	03/31/2010	6,627.00	6,874.00	-247.00
1701.36 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	03/31/2010	1,701.00	1,746.00	-45.00
235000. UNITED STATES TREAS NT DTD 02/01/10 2.250	01/28/2010	03/31/2010	232,438.00	233,091.00	-653.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . .

SCHEDULE D-1 (Form 1041)
Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2010

Name of estate or trust: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part I **Short-Term Capital Gains and Losses - Assets Held One Year or Less**

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 150000. BOEING CO SR NT	11/17/2009	04/09/2010	150,698.00	149,396.00	1,302.00
50000. GENERAL ELEC CAP CORP SR UNSECD MTN	07/21/2009	04/09/2010	54,375.00	45,156.00	9,219.00
50000. ORACLE CORP SR UNSECD NT	07/08/2009	04/09/2010	52,045.00	50,691.00	1,354.00
10000. PEPSICO INC SR NT	02/02/2010	04/09/2010	10,058.00	10,057.00	1.00
45000. PEPSICO INC SR NT	02/02/2010	04/09/2010	45,262.00	45,239.00	23.00
255000. FEDERAL NATL MTG ASSN POOL #463278	07/30/2009	04/12/2010	255,558.00	256,753.00	-1,195.00
5000. AMERIPRISE FINL INC SR UNSECD NT	06/03/2009	04/13/2010	5,853.00	4,999.00	854.00
10000. AMERIPRISE FINL INC SR UNSECD NT	06/03/2009	04/14/2010	11,683.00	9,997.00	1,686.00
690000. UNITED STATES TREAS NT DTD 02/01/10 0.875	01/28/2010	04/14/2010	688,866.00	689,892.00	-1,026.00
235000. UNITED STATES TREAS NT DTD 02/01/10 0.875	01/28/2010	04/14/2010	234,614.00	234,614.00	
15000. AMERIPRISE FINL INC SR UNSECD NT	06/03/2009	04/15/2010	17,559.00	14,996.00	2,563.00
75000. INTL LEASE FINANCE CORP DTD 4/11/05 5.00% DUE	07/30/2009	04/15/2010	75,000.00	75,000.00	
10000. AMERIPRISE FINL INC SR UNSECD NT	06/03/2009	04/16/2010	11,743.00	9,997.00	1,746.00
72. GOLDMAN SACHS GROUP INC	05/29/2009	04/16/2010	11,573.00	10,331.00	1,242.00
795000. UNITED STATES TREAS NT DTD 01/15/10 1.375	01/22/2010	04/23/2010	791,706.00	794,534.00	-2,828.00
1155000. UNITED STATES TREAS NT DTD 02/01/10 2.250	01/28/2010	04/23/2010	1,140,874.00	1,145,616.00	-4,742.00
85000. UNITED STATES TREAS NT DTD 02/01/10 2.250% DUE	02/18/2010	04/23/2010	83,960.00	84,217.00	-257.00
120000. UNITED STATES TREAS NT DTD 02/01/10 0.875	01/12/2010	04/23/2010	119,789.00	119,982.00	-193.00
301. ALLIANT CORP	01/15/2010	04/28/2010	10,220.00	9,819.00	401.00
1775. ALLIANT CORP	01/14/2010	04/28/2010	60,269.00	57,366.00	2,903.00
65. ALLIANT CORP	01/14/2010	04/28/2010	2,211.00	2,101.00	110.00
492. ALLIANT CORP	01/14/2010	04/29/2010	16,718.00	15,901.00	817.00
642. ALLIANT CORP	01/13/2010	04/29/2010	21,815.00	20,687.00	1,128.00
8257.64 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	04/30/2010	8,258.00	8,577.00	-319.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . .

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2010

Name of estate or trust: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part I **Short-Term Capital Gains and Losses - Assets Held One Year or Less**

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 6498.34 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	04/30/2010	6,498.00	6,741.00	-243.00
1395.29 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	04/30/2010	1,395.00	1,432.00	-37.00
8333.05 FEDERAL NATL MTG ASSN POOL #890200	02/25/2010	04/30/2010	8,333.00	8,916.00	-583.00
25000. UNITED STATES TREAS BD DTD 08/17/09 4.500% DUE	11/23/2009	05/07/2010	25,906.00	25,871.00	35.00
30000. UNITED STATES TREAS BD DTD 08/17/09 4.500% DUE	11/17/2009	05/07/2010	31,087.00	31,087.00	
40000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	11/23/2009	05/12/2010	39,436.00	40,000.00	-564.00
65000. UNITED STATES TREAS NT DTD 02/01/10 0.875% DUE	01/12/2010	05/12/2010	65,122.00	64,990.00	132.00
545000. UNITED STATES TREAS NT DTD 11/16/09 3.375	11/23/2009	05/14/2010	541,892.00	545,000.00	-3,108.00
155000. UNITED STATES TREAS NT DTD 11/16/09 3.375	11/23/2009	05/14/2010	154,116.00	154,564.00	-448.00
16000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	12/21/2009	05/14/2010	15,909.00	15,869.00	40.00
16000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	12/20/2009	05/14/2010	15,909.00	15,832.00	77.00
8000. UNITED STATES TREAS NT DTD 11/16/09 3.375% DUE	12/19/2009	05/14/2010	7,954.00	7,903.00	51.00
70000. UNITED STATES TREAS NT DTD 01/15/10 1.375% DUE	01/22/2010	05/14/2010	70,377.00	69,959.00	418.00
50000. UNITED STATES TREAS NT DTD 02/01/10 0.875% DUE	01/12/2010	05/14/2010	50,148.00	49,993.00	155.00
795000. UNITED STATES TREAS NT DTD 02/01/10 0.875	01/28/2010	05/14/2010	797,360.00	794,876.00	2,484.00
5000. USB CAP IX NORMAL INCOME TR SECS CALL 4/15/11	09/15/2009	05/19/2010	3,950.00	4,265.00	-315.00
5000. USB CAP IX NORMAL INCOME TR SECS CALL 4/15/11	09/15/2009	05/19/2010	3,950.00	4,265.00	-315.00
5000. USB CAP IX NORMAL INCOME TR SECS CALL 4/15/11	09/15/2009	05/19/2010	3,950.00	4,265.00	-315.00
10000. USB CAP IX NORMAL INCOME TR SECS CALL 4/15/11	09/15/2009	05/19/2010	7,900.00	8,498.00	-598.00
15000. USB CAP IX NORMAL INCOME TR SECS CALL 4/15/11	09/09/2009	05/19/2010	11,850.00	12,923.00	-1,073.00
15000. USB CAP IX NORMAL INCOME TR SECS CALL 4/15/11	09/10/2009	05/19/2010	11,850.00	12,619.00	-769.00
175000. UNITED STATES TREAS NT DTD 02/16/10 3.625	05/18/2010	05/27/2010	179,210.00	178,125.00	1,085.00
805000. UNITED STATES TREAS NT DTD 04/30/10 1.000	05/18/2010	05/27/2010	807,607.00	807,607.00	
40000. UNITED STATES TREAS NT DTD 04/30/10 1.000% DUE	05/14/2010	05/27/2010	40,130.00	40,130.00	

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . .

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2010

Name of estate or trust: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 195000. UNITED STATES TREAS NT DTD 04/30/10 1.000	05/18/2010	05/27/2010	195,632.00	195,892.00	-260.00
960000. UNITED STATES TREAS NT DTD 04/30/10 1.000	05/18/2010	05/27/2010	963,109.00	963,109.00	
430000. UNITED STATES TREAS NT DTD 05/17/10 1.375	05/18/2010	05/27/2010	430,637.00	431,564.00	-927.00
70000. UNITED STATES TREAS NT DTD 05/17/10 1.375% DUE	05/14/2010	05/27/2010	70,104.00	70,142.00	-38.00
315000. UNITED STATES TREAS BD DTD 08/17/09 4.500	11/23/2009	05/28/2010	328,583.00	325,976.00	2,607.00
187.62 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	05/31/2010	188.00	195.00	-7.00
4180.14 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	05/31/2010	4,180.00	4,336.00	-156.00
2066.68 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	05/31/2010	2,067.00	2,121.00	-54.00
8206.84 FEDERAL NATL MTG ASSN POOL #890200	02/25/2010	05/31/2010	8,207.00	8,781.00	-574.00
665000. UNITED STATES TREAS BD STRIPPED PRIN PMT	04/19/2010	06/02/2010	181,099.00	159,850.00	21,249.00
175000. UNITED STATES TREAS NT DTD 04/30/10 2.500	05/19/2010	06/02/2010	178,308.00	178,419.00	-111.00
660000. UNITED STATES TREAS NT DTD 04/30/10 1.000	05/05/2010	06/04/2010	662,836.00	663,665.00	-829.00
660000. FNMA 30YR TBA DTD JUN 2006 5.000% DUE JUN 203	06/04/2010	06/10/2010	696,171.00	693,000.00	3,171.00
145000. UNITED STATES TREAS NT DTD 04/30/10 1.000	05/05/2010	06/17/2010	145,877.00	145,805.00	72.00
5000. UNITED STATES TREAS NT DTD 04/30/10 1.000% DUE	05/24/2010	06/17/2010	5,030.00	5,027.00	3.00
5000. ANADARKO PETE CO SR NT	05/07/2010	06/21/2010	4,250.00	4,880.00	-630.00
175000. FEDERAL HOME LN BKS CONS BD CALL 6/23/10 @1	02/02/2010	06/23/2010	175,000.00	175,053.00	-53.00
189.92 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	06/30/2010	190.00	197.00	-7.00
1575.72 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	06/30/2010	1,576.00	1,634.00	-58.00
2532.85 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	06/30/2010	2,533.00	2,599.00	-66.00
5188.54 FEDERAL NATL MTG ASSN POOL #890200	02/25/2010	06/30/2010	5,189.00	5,552.00	-363.00
5000. ANADARKO PETE CO SR NT	05/07/2010	07/08/2010	4,250.00	4,880.00	-630.00
660000.27 FEDERAL NATL MTG ASSN POOL #AD4390	06/10/2010	07/08/2010	698,672.00	693,413.00	5,259.00
4000. UNITED STATES TREAS BD DTD 08/17/09 4.500% DUE	06/21/2010	07/08/2010	4,341.00	4,219.00	122.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . .

For Paperwork Reduction Act Notice, see the Instructions for Form 1041. **Schedule D-1 (Form 1041) 2010**

JSA
0F1221 3 000

SCHEDULE D-1 (Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2010

Name of estate or trust: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part I **Short-Term Capital Gains and Losses - Assets Held One Year or Less**

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 30000. UNITED STATES TREAS BD DTD 08/17/09 4.500% DUE	12/14/2009	07/08/2010	32,559.00	31,143.00	1,416.00
40000. UNITED STATES TREAS BD DTD 08/17/09 4.500% DUE	06/03/2010	07/08/2010	43,413.00	41,492.00	1,921.00
185000. UNITED STATES TREAS BD DTD 08/17/09 4.500	11/23/2009	07/08/2010	200,783.00	191,446.00	9,337.00
50000. UNITED STATES TREAS BD DTD 08/17/09 4.500% DUE	01/29/2010	07/08/2010	54,266.00	49,891.00	4,375.00
120000. UNITED STATES TREAS NT DTD 02/16/10 3.625	05/18/2010	07/08/2010	125,897.00	122,143.00	3,754.00
740000. UNITED STATES TREAS NT DTD 02/16/10 3.625	05/14/2010	07/08/2010	776,364.00	750,175.00	26,189.00
955000. UNITED STATES TREAS NT DTD 04/30/10 1.000	05/24/2010	07/08/2010	961,901.00	960,120.00	1,781.00
40000. UNITED STATES TREAS NT DTD 04/30/10 1.000% DUE	05/20/2010	07/08/2010	40,289.00	40,200.00	89.00
5000. ANADARKO PETE CO SR NT	05/07/2010	07/09/2010	4,300.00	4,880.00	-580.00
65000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	07/08/2010	07/12/2010	18,817.00	18,817.00	
60000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	07/08/2010	07/12/2010	17,369.00	17,369.00	
100000. DISCOVER CARD EXECUTION NT TR 2007-1 CL C	08/20/2009	07/15/2010	100,000.00	96,109.00	3,891.00
60000. UNITED STATES TREAS NT DTD 06/30/10 0.625% DUE	07/08/2010	07/16/2010	60,047.00	60,000.00	47.00
2331.83 VOLKSWAGEN AUTO LN ENHANCED TR SER 2008-2 CL A	05/07/2010	07/19/2010	2,332.00	2,422.00	-90.00
1116.48 FEDERAL HOME LN MTG CORP POOL #A92639	07/08/2010	07/30/2010	1,116.00	1,160.00	-44.00
140000. GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF	08/25/2009	07/30/2010	141,203.00	110,250.00	30,953.00
8256.03 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	07/31/2010	8,256.00	8,564.00	-308.00
2532.9 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	07/31/2010	2,533.00	2,599.00	-66.00
6416.15 FEDERAL NATL MTG ASSN POOL #890200	02/25/2010	07/31/2010	6,416.00	6,865.00	-449.00
3471. FOOT LOCKER INC COM	10/19/2009	08/02/2010	48,726.00	42,334.00	6,392.00
2248. FOOT LOCKER INC COM	10/19/2009	08/03/2010	30,565.00	27,418.00	3,147.00
453. FOOT LOCKER INC COM	10/19/2009	08/04/2010	6,129.00	5,525.00	604.00
2053. FOOT LOCKER INC COM	10/20/2009	08/04/2010	27,778.00	24,698.00	3,080.00
30000. ANADARKO PETE CO SR NT	05/07/2010	08/05/2010	26,100.00	29,281.00	-3,181.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . .

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2010

Name of estate or trust: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 25000. ANADARKO PETE CO SR NT	05/07/2010	08/05/2010	21,750.00	24,082.00	-2,332.00
2026.08 BMW VEH LEASE TR 2009-1 ASSET BACKED NT CL A	05/10/2010	08/14/2010	2,026.00	2,056.00	-30.00
168.3 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	08/15/2010	168.00	175.00	-7.00
653611.62 FEDERAL HOME LN MTG CORP POOL #A92639	07/08/2010	08/16/2010	685,807.00	678,990.00	6,817.00
60000. GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A	08/25/2009	08/18/2010	62,259.00	47,250.00	15,009.00
265000. ONTARIO PROV CDA BD CANADA	11/17/2009	08/18/2010	291,031.00	282,334.00	8,697.00
860000. UNITED STATES TREAS NT DTD 05/17/10 3.500	07/08/2010	08/18/2010	928,666.00	893,728.00	34,938.00
45000. UNITED STATES TREAS NT DTD 06/30/10 1.875% DUE	07/30/2010	08/18/2010	46,046.00	45,635.00	411.00
45000. UNITED STATES TREAS NT DTD 08/02/10 1.750% DUE	08/18/2010	08/18/2010	45,678.00	45,728.00	-50.00
3475.6 VOLKSWAGEN AUTO LN ENHANCED TR SER 2008-2 CL A	05/07/2010	08/19/2010	3,476.00	3,611.00	-135.00
50000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	08/16/2010	08/20/2010	16,118.00	15,257.00	861.00
85000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	07/08/2010	08/20/2010	27,400.00	25,075.00	2,325.00
50000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	07/26/2010	08/20/2010	16,118.00	14,650.00	1,468.00
300000. J P MORGAN CHASE & CO MEDIUM TERM SR NT	02/23/2010	08/24/2010	300,336.00	300,000.00	336.00
350000. UNITED STATES TREAS NT DTD 08/16/10 2.625	08/18/2010	08/24/2010	353,950.00	350,943.00	3,007.00
4933.46 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	08/31/2010	4,933.00	5,124.00	-191.00
2116.42 FEDERAL HOME LN MTG CORP POOL #A92639	07/08/2010	08/31/2010	2,116.00	2,199.00	-83.00
6739.85 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	08/31/2010	6,740.00	6,991.00	-251.00
2967.08 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	08/31/2010	2,967.00	3,045.00	-78.00
8376.36 FEDERAL NATL MTG ASSN POOL #890200	02/25/2010	08/31/2010	8,376.00	8,963.00	-587.00
75000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	08/24/2010	08/31/2010	24,683.00	24,628.00	55.00
14158.18 BMW VEH LEASE TR 2009-1 ASSET BACKED NT CL A	05/10/2010	09/14/2010	14,158.00	14,364.00	-206.00
115000. ONTARIO PROV CDA US$ GLOBAL BD CANADA	08/18/2010	09/14/2010	132,462.00	132,857.00	-395.00
110000. UNITED STATES TREAS BD STRIPPED PRIN PMT	08/24/2010	09/14/2010	33,340.00	33,340.00	

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . .

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2010

Name of estate or trust: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 59606.44 BMW VEH LEASE TR 2009-1 ASSET BACKED NT CL A	05/10/2010	09/15/2010	60,251.00	60,473.00	-222.00
2603.18 VOLKSWAGEN AUTO LN ENHANCED TR SER 2008-2 CL A	05/07/2010	09/19/2010	2,603.00	2,704.00	-101.00
35000. UNITED STATES TREAS NT DTD 06/30/10 0.625% DUE	07/23/2010	09/20/2010	35,108.00	35,036.00	72.00
115000. UNITED STATES TREAS NT DTD 06/30/10 0.625	07/08/2010	09/20/2010	115,355.00	115,000.00	355.00
75000. AMERICREDIT AUTOMOBILE RECEIVABLES TR S	05/13/2010	09/23/2010	75,284.00	74,996.00	288.00
45000. AMERICREDIT AUTO RECEIVABLES TR 2010-B AUTO	08/12/2010	09/23/2010	45,155.00	45,000.00	155.00
85000. SANTANDER DRIVE AUTO RECVBLS TR SER 2010-2	08/19/2010	09/23/2010	85,080.00	84,994.00	86.00
5848.97 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	09/30/2010	5,849.00	6,067.00	-218.00
8395.28 FEDERAL NATL MTG ASSN POOL #890200	02/25/2010	09/30/2010	8,395.00	8,983.00	-588.00
2276.3 FEDERAL NATL MTG ASSN POOL #AE1853	08/16/2010	09/30/2010	2,276.00	2,342.00	-66.00
130000. UNITED STATES TREAS BD STRIPPED PRIN PMT	09/08/2010	10/06/2010	40,873.00	40,853.00	20.00
15000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	09/21/2010	10/06/2010	4,716.00	4,516.00	200.00
15000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	07/26/2010	10/06/2010	4,716.00	4,419.00	297.00
60000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	08/01/2010	10/06/2010	18,865.00	17,405.00	1,460.00
10000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	08/05/2010	10/06/2010	3,144.00	2,858.00	286.00
110000. UNITED STATES TREAS BD STRIPPED PRIN PMT	08/18/2010	10/06/2010	34,585.00	34,585.00	
185000. UNITED STATES TREAS BD STRIPPED PRIN PMT	08/24/2010	10/06/2010	58,166.00	60,977.00	-2,811.00
15000. UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375%	08/24/2010	10/06/2010	4,716.00	4,716.00	
4596.16 BMW VEH LEASE TR 2009-1 ASSET BACKED NT CL A	05/10/2010	10/14/2010	4,596.00	4,663.00	-67.00
70000. UNITED STATES TREAS NT DTD 08/16/10 2.625% DUE	10/06/2010	10/15/2010	70,938.00	70,938.00	
30000. UNITED STATES TREAS NT DTD 08/16/10 2.625% DUE	10/06/2010	10/15/2010	30,402.00	30,402.00	
2599.32 VOLKSWAGEN AUTO LN ENHANCED TR SER 2008-2 CL A	05/07/2010	10/19/2010	2,599.00	2,700.00	-101.00
85000. CITIGROUP INC SR NT	05/27/2010	10/28/2010	94,478.00	87,096.00	7,382.00
90000. CITIGROUP INC SR NT	05/27/2010	10/28/2010	100,035.00	91,638.00	8,397.00
1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b					

SCHEDULE D-1 (Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2010

Name of estate or trust: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 5546.06 FEDERAL NATL MTG ASSN POOL #890200	02/25/2010	10/31/2010	5,546.00	5,934.00	-388.00
4483.04 FEDERAL NATL MTG ASSN POOL #AE1853	08/16/2010	10/31/2010	4,483.00	4,612.00	-129.00
3361.98 DAIMLERCHRYSLER AUTO TR 2007-A ASSET BACKED	07/16/2010	11/07/2010	3,362.00	3,492.00	-130.00
135000. UNITED STATES TREAS NT DTD 06/30/10 0.625	07/08/2010	11/09/2010	135,506.00	135,000.00	506.00
3403.9 BMW VEH LEASE TR 2009-1 ASSET BACKED NT CL A	05/10/2010	11/14/2010	3,404.00	3,453.00	-49.00
3136.7 VOLKSWAGEN AUTO LN ENHANCED TR SER 2008-2 CL A	05/07/2010	11/19/2010	3,137.00	3,259.00	-122.00
5034.11 FEDERAL NATL MTG ASSN POOL #890200	02/25/2010	11/30/2010	5,034.00	5,387.00	-353.00
19382.95 FEDERAL NATL MTG ASSN POOL #AE1853	08/16/2010	11/30/2010	19,383.00	19,939.00	-556.00
632809.83 FEDERAL NATL MTG ASSN POOL #AE1853	08/16/2010	12/07/2010	631,821.00	650,954.00	-19,133.00
8148.55 DAIMLERCHRYSLER AUTO TR 2007-A ASSET BACKED	07/16/2010	12/08/2010	8,149.00	8,463.00	-314.00
95000. UNITED STATES TREAS BD DTD 02/15/10 4.625% DUE	07/19/2010	12/08/2010	98,046.00	105,770.00	-7,724.00
55000. UNITED STATES TREAS NT DTD 08/16/10 2.625% DUE	10/06/2010	12/10/2010	52,134.00	56,092.00	-3,958.00
15000. UNITED STATES TREAS NT DTD 08/16/10 2.625% DUE	10/06/2010	12/10/2010	14,218.00	14,218.00	
2743.56 BMW VEH LEASE TR 2009-1 ASSET BACKED NT CL A	05/10/2010	12/14/2010	2,744.00	2,783.00	-39.00
120000. J P MORGAN CHASE COML MTG SECS 2002-CIBC4 CO	04/29/2010	12/14/2010	124,945.00	127,425.00	-2,480.00
90000. ONTARIO PROV CDA US$ GLOBAL BD CANADA	08/18/2010	12/16/2010	99,132.00	103,975.00	-4,843.00
2320.21 VOLKSWAGEN AUTO LN ENHANCED TR SER 2008-2 CL A	05/07/2010	12/19/2010	2,320.00	2,410.00	-90.00
225000. FEDERAL NATL MTG ASSN MTN CALL 12/28/10 @100	06/18/2010	12/28/2010	225,000.00	225,000.00	
1486.09 FEDERAL NATL MTG ASSN POOL #AH0943	12/07/2010	12/31/2010	1,486.00	1,486.00	
7265.71 FEDERAL NATL MTG ASSN POOL #890200	02/25/2010	12/31/2010	7,266.00	7,774.00	-508.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b 220,604.00

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number
06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 65000. HONEYWELL INTL INC SR UNSECD MTN	04/18/2008	01/05/2010	69,678.00	66,372.00	3,306.00
1600. DOMINION RESOURCES INC	04/05/2007	01/11/2010	62,189.00	72,220.00	-10,031.00
300. DOMINION RESOURCES INC	04/11/2007	01/11/2010	11,660.00	13,535.00	-1,875.00
5000. HALLIBURTON CO SR NT	09/09/2008	01/11/2010	5,580.00	5,026.00	554.00
15000. HALLIBURTON CO SR NT	09/10/2008	01/11/2010	16,741.00	15,075.00	1,666.00
15000. HALLIBURTON CO SR NT	09/10/2008	01/11/2010	16,741.00	15,073.00	1,668.00
10000. HALLIBURTON CO SR NT	09/10/2008	01/11/2010	11,161.00	10,047.00	1,114.00
1429.9 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	01/12/2010	1,430.00	1,430.00	
60000. CVS CAREMARK CORP SR UNSECD NT	04/18/2008	01/12/2010	64,217.00	60,482.00	3,735.00
15000. CVS CAREMARK CORP SR UNSECD NT	04/18/2008	01/12/2010	16,054.00	15,083.00	971.00
2000. HALLIBURTON CO	02/02/2004	01/12/2010	66,928.00	30,525.00	36,403.00
1848.45 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	01/12/2010	1,848.00	1,853.00	-5.00
1330.26 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	01/13/2010	1,330.00	1,334.00	-4.00
4596.62 CAPITAL ONE PRIME AUTO RECEIV- ABLES TR 2007-	09/25/2007	01/14/2010	4,597.00	4,597.00	
6594.29 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	01/14/2010	6,594.00	6,594.00	
5210.19 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	01/14/2010	5,210.00	5,210.00	
6263.28 USAA AUTO OWNER TR 2007-2 ASSET BACKED NT CL A	09/24/2007	01/14/2010	6,263.00	6,263.00	
15.28 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	01/15/2010	15.00	15.00	
351.94 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	01/15/2010	352.00	355.00	-3.00
2570.04 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	01/15/2010	2,570.00	2,596.00	-26.00
96.64 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	01/15/2010	97.00	98.00	-1.00
3.14 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	01/15/2010	3.00	3.00	
10.84 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/	06/30/1999	01/15/2010	11.00	11.00	
379.22 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	01/15/2010	379.00	390.00	-11.00
2021.19 C-BASS TR 2005-CB8 MTG LN ASSET BKD CTF	11/30/2005	01/25/2010	2,021.00	2,021.00	

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number 06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 12.93 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	01/25/2010	13.00	13.00	
6.43 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	01/25/2010	6.00	6.00	
155.1 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	01/25/2010	155.00	155.00	
2848.96 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	01/25/2010	2,849.00	2,885.00	-36.00
76739.09 WAMU MTG PASS-THRU CTFS 2005-AR4 MTG	03/22/2005	01/25/2010	76,739.00	76,739.00	
130000. BRITISH TELECOMMUNICATIONS PLC SR U	03/19/2008	01/26/2010	137,990.00	128,688.00	9,302.00
1470.88 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	01/31/2010	1,471.00	1,471.00	
1683.76 C-BASS TR 2005-CB8 MTG LN ASSET BKD CTF	11/30/2005	01/31/2010	1,684.00	1,684.00	
15.31 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	01/31/2010	15.00	15.00	
160.8 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	01/31/2010	161.00	162.00	-1.00
2516.22 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	01/31/2010	2,516.00	2,542.00	-26.00
92.59 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	01/31/2010	93.00	94.00	-1.00
13.82 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	01/31/2010	14.00	14.00	
6.47 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	01/31/2010	6.00	6.00	
156.24 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	01/31/2010	156.00	156.00	
7410.11 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	01/31/2010	7,410.00	7,503.00	-93.00
3.16 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	01/31/2010	3.00	3.00	
10.91 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/	06/30/1999	01/31/2010	11.00	11.00	
244.3 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	01/31/2010	244.00	251.00	-7.00
1858.67 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	01/31/2010	1,859.00	1,863.00	-4.00
80000. ING GROEP NV PERPETUAL DEBT SECS BD CALL	05/10/2006	02/05/2010	60,800.00	76,813.00	-16,013.00
1337.27 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	02/12/2010	1,337.00	1,341.00	-4.00
6010.55 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	02/14/2010	6,011.00	6,011.00	
5975.93 USAA AUTO OWNER TR 2007-2 ASSET BACKED NT CL A	09/24/2007	02/14/2010	5,976.00	5,976.00	
4493.6 CAPITAL ONE PRIME AUTO RECEIV- ABLES TR 2007-	09/25/2007	02/15/2010	4,494.00	4,494.00	

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side	Employer identification number
CAPEWELL,I UW HTFD HOSP ETL#3-AE	06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 5224.17 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	02/15/2010	5,224.00	5,224.00	
3141.31 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	02/16/2010	3,141.00	3,174.00	-33.00
26000. MORGAN STANLEY CAP I INC 2005-HQ6 COML MTG PAS	10/06/2008	02/18/2010	26,450.00	23,574.00	2,876.00
59000. MORGAN STANLEY CAP I INC 2005-HQ6 COML MTG PAS	10/06/2008	02/18/2010	59,917.00	53,494.00	6,423.00
2109.29 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	02/28/2010	2,109.00	2,109.00	
1842.07 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	02/28/2010	1,842.00	1,847.00	-5.00
15.49 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	02/28/2010	15.00	16.00	-1.00
249.22 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	02/28/2010	249.00	251.00	-2.00
11522.97 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	02/28/2010	11,523.00	11,641.00	-118.00
164.43 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	02/28/2010	164.00	167.00	-3.00
13.09 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	02/28/2010	13.00	13.00	
6.52 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	02/28/2010	7.00	7.00	
157.4 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	02/28/2010	157.00	157.00	
2336.95 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	02/28/2010	2,337.00	2,366.00	-29.00
4.17 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	02/28/2010	4.00	4.00	
10.82 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/	06/30/1999	02/28/2010	11.00	11.00	
212.59 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	02/28/2010	213.00	219.00	-6.00
2812.44 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	02/28/2010	2,812.00	2,819.00	-7.00
1199. STATE STREET CORP	02/07/2007	03/05/2010	54,373.00	82,074.00	-27,701.00
4486.08 CAPITAL ONE PRIME AUTO RECEIV- ABLES TR 2007-	09/25/2007	03/14/2010	4,486.00	4,486.00	
5987.49 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	03/14/2010	5,987.00	5,987.00	
5220.26 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	03/14/2010	5,220.00	5,220.00	
5918.77 USAA AUTO OWNER TR 2007-2 ASSET BACKED NT CL A	09/24/2007	03/15/2010	5,919.00	5,919.00	
951.48 C-BASS TR 2005-CB8 MTG LN ASSET BKD CTF	11/30/2005	03/25/2010	951.00	951.00	
100000. EUROPEAN INVT BK BD SNAT	01/14/2009	03/29/2010	109,941.00	115,576.00	-5,635.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side	Employer identification number
CAPEWELL, I UW HTFD HOSP ETL#3-AE	06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 1354.04 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	03/31/2010	1,354.00	1,357.00	-3.00
3116.45 C-BASS TR 2005-CB8 MTG LN ASSET BKD CTF	11/30/2005	03/31/2010	3,116.00	3,116.00	
15.55 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	03/31/2010	16.00	16.00	
224.55 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	03/31/2010	225.00	227.00	-2.00
279.43 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	03/31/2010	279.00	283.00	-4.00
13.3 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	03/31/2010	13.00	13.00	
6.56 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	03/31/2010	7.00	7.00	
158.56 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	03/31/2010	159.00	159.00	
3306.51 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	03/31/2010	3,307.00	3,348.00	-41.00
4.2 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	03/31/2010	4.00	4.00	
10.89 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/	06/30/1999	03/31/2010	11.00	11.00	
331.5 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	03/31/2010	332.00	341.00	-9.00
7533.86 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	03/31/2010	7,534.00	7,553.00	-19.00
265000. UNITED STATES TREAS BILL DTD 04/09/09 DUE		04/08/2010	264,977.00	264,977.00	
70000. AT&T INC SR UNSECD GLOBAL NT	01/29/2009	04/09/2010	72,706.00	69,606.00	3,100.00
60000. AT&T INC SR UNSECD GLOBAL NT	02/03/2009	04/09/2010	62,320.00	58,771.00	3,549.00
100000. AT&T WIRELESS SVCS INC SR NT	10/10/2006	04/09/2010	106,202.00	109,236.00	-3,034.00
35000. AMERADA HESS CORP NT	09/26/2007	04/09/2010	39,572.00	38,314.00	1,258.00
50000. AMERICAN EXPRESS CR CORP UNSCD MTN SER C	05/28/2008	04/09/2010	54,065.00	49,829.00	4,236.00
125000. CITIGROUP INC SR NT	03/08/2001	04/09/2010	129,794.00	127,525.00	2,269.00
60000. COMCAST CORP NEW SR UNSECD NT	10/12/2007	04/09/2010	61,295.00	60,766.00	529.00
15000. COMCAST CORP NEW SR UNSECD NT	11/08/2005	04/09/2010	15,324.00	14,963.00	361.00
5000. CONAGRA FOODS INC BD	04/19/2007	04/09/2010	5,342.00	5,285.00	57.00
55000. CONOCO INC NT	04/19/2002	04/09/2010	63,069.00	55,508.00	7,561.00
20000. DEUTSCHE BK AG GLOBAL MTN GERMANY	05/15/2008	04/09/2010	21,319.00	19,973.00	1,346.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 10000. HALLIBURTON CO SR NT	09/10/2008	04/09/2010	10,922.00	10,044.00	878.00
25000. HALLIBURTON CO SR NT	09/09/2008	04/09/2010	27,305.00	24,996.00	2,309.00
75000. MCDONALDS CORP SR UNSECD MTN	01/13/2009	04/09/2010	78,550.00	76,236.00	2,314.00
110000. NUCOR CORP NT	05/28/2008	04/09/2010	119,255.00	110,124.00	9,131.00
55000. UNITED TECHNOLOGIES CORP NT	04/18/2008	04/09/2010	59,470.00	56,195.00	3,275.00
85000. VALERO ENERGY CORP NEW NT	07/07/2006	04/09/2010	92,165.00	88,364.00	3,801.00
25000. VERIZON COMMUNICATI ONS INC NT	05/04/2007	04/09/2010	26,623.00	24,955.00	1,668.00
65000. VERIZON COMMUNICATI ONS INC NT	03/29/2007	04/09/2010	69,219.00	64,547.00	4,672.00
100000. WACHOVIA CORP GLOBAL SR MTN	12/01/2008	04/09/2010	108,405.00	97,111.00	11,294.00
3379.75 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	04/12/2010	3,380.00	3,380.00	
145000. FORD CR AUTO OWNER TR 2008-C ASSET BKD CL A4A	06/05/2008	04/12/2010	154,244.00	146,223.00	8,021.00
4824.96 CAPITAL ONE PRIME AUTO RECEIV- ABLES TR 2007-	09/25/2007	04/14/2010	4,825.00	4,825.00	
7132.57 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	04/14/2010	7,133.00	7,133.00	
5745.36 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	04/14/2010	5,745.00	5,745.00	
6668.39 USAA AUTO OWNER TR 2007-2 ASSET BACKED NT CL A	09/24/2007	04/14/2010	6,668.00	6,668.00	
529. GOLDMAN SACHS GROUP INC	09/18/2008	04/16/2010	85,028.00	61,053.00	23,975.00
58270.53 C-BASS TR 2005-CB8 MTG LN ASSET BKD C	11/30/2005	04/19/2010	57,142.00	58,269.00	-1,127.00
1614. AVON PRODUCTS INC	04/05/2007	04/22/2010	53,195.00	62,528.00	-9,333.00
1398. AVON PRODUCTS INC	11/01/2006	04/22/2010	46,076.00	43,068.00	3,008.00
1083. AVON PRODUCTS INC	11/01/2006	04/22/2010	35,729.00	33,364.00	2,365.00
3133. STARWOOD HOTELS & RESORTS WORLDWIDE INC COM	03/17/2009	04/22/2010	167,884.00	39,055.00	128,829.00
2232.5 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	04/30/2010	2,233.00	2,233.00	
1526.61 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	04/30/2010	1,527.00	1,530.00	-3.00
15.66 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	04/30/2010	16.00	16.00	
144.57 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	04/30/2010	145.00	146.00	-1.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side	Employer identification number
CAPEWELL, I UW HTFD HOSP ETL#3-AE	06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 6814.26 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	04/30/2010	6,814.00	6,884.00	-70.00
96.71 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	04/30/2010	97.00	98.00	-1.00
13.66 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	04/30/2010	14.00	14.00	
13.71 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/	03/09/2000	04/30/2010	14.00	14.00	
159.73 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	04/30/2010	160.00	160.00	
3058.69 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	04/30/2010	3,059.00	3,097.00	-38.00
3.27 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	04/30/2010	3.00	3.00	
11.77 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/	06/30/1999	04/30/2010	12.00	12.00	
257.62 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	04/30/2010	258.00	265.00	-7.00
4081.32 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	04/30/2010	4,081.00	4,091.00	-10.00
4758. CISCO SYSTEMS INCORPORATED	04/05/2005	05/14/2010	117,875.00	85,259.00	32,616.00
6004.53 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	05/14/2010	6,005.00	6,005.00	
5124.99 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	05/14/2010	5,125.00	5,125.00	
5996.03 USAA AUTO OWNER TR 2007-2 ASSET BACKED NT CL A	09/24/2007	05/14/2010	5,996.00	5,996.00	
4278.26 CAPITAL ONE PRIME AUTO RECEIV- ABLES TR 2007-	09/25/2007	05/15/2010	4,278.00	4,278.00	
2656.34 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	05/15/2010	2,656.00	2,684.00	-28.00
65000. STARBUCKS CORP SR UNSECD NT	04/24/2008	05/19/2010	72,534.00	63,974.00	8,560.00
175000. UNION ELEC CO DTD 4/9/2003 4.75% DUE 4/1/2015	04/04/2003	05/19/2010	185,094.00	174,717.00	10,377.00
50000. VERIZON COMMUNICATI ONS INC NT	03/29/2007	05/19/2010	54,454.00	49,652.00	4,802.00
2344. CIGNA CORPORATION	09/26/2002	05/20/2010	76,269.00	56,517.00	19,752.00
1665.71 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	05/31/2010	1,666.00	1,666.00	
1396.17 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	05/31/2010	1,396.00	1,400.00	-4.00
15.72 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	05/31/2010	16.00	16.00	
185.72 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	05/31/2010	186.00	187.00	-1.00
6111.09 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	05/31/2010	6,111.00	6,174.00	-63.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

JSA
0F1222 3 000

FK3930 L775 04/14/2011 15:07:16

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 216.01 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	05/31/2010	216.00	219.00	-3.00
13.34 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	05/31/2010	13.00	13.00	
6.71 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	05/31/2010	7.00	7.00	
160.92 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	05/31/2010	161.00	161.00	
1706.78 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	05/31/2010	1,707.00	1,728.00	-21.00
3.28 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	05/31/2010	3.00	3.00	
14.46 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/	06/30/1999	05/31/2010	14.00	14.00	
352.44 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	05/31/2010	352.00	363.00	-11.00
1899.35 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	05/31/2010	1,899.00	1,904.00	-5.00
5306.55 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	06/14/2010	5,307.00	5,307.00	
4753.98 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	06/14/2010	4,754.00	4,754.00	
5219.49 USAA AUTO OWNER TR 2007-2 ASSET BACKED NT CL A	09/24/2007	06/14/2010	5,219.00	5,219.00	
4099.46 CAPITAL ONE PRIME AUTO RECEIV- ABLES TR 2007-	09/25/2007	06/15/2010	4,099.00	4,099.00	
125000. CITIBANK CR CARD ISSUANCE TR CL 2007-A5 ASSE	07/15/2008	06/22/2010	125,000.00	128,506.00	-3,506.00
15.91 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	06/30/2010	16.00	16.00	
160.85 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	06/30/2010	161.00	162.00	-1.00
5561.53 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	06/30/2010	5,562.00	5,619.00	-57.00
97.28 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	06/30/2010	97.00	99.00	-2.00
13.42 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	06/30/2010	13.00	13.00	
6.75 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	06/30/2010	7.00	7.00	
162.11 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	06/30/2010	162.00	162.00	
7799.41 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	06/30/2010	7,799.00	7,897.00	-98.00
3.3 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	06/30/2010	3.00	3.00	
11.99 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/	06/30/1999	06/30/2010	12.00	12.00	
292.32 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	06/30/2010	292.00	301.00	-9.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 660000. UNITED STATES TREAS BILL DTD 01/07/10 DUE		07/08/2010	659,997.00	659,997.00	
1885.56 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	07/12/2010	1,886.00	1,886.00	
2282.66 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	07/12/2010	2,283.00	2,288.00	-5.00
4287.49 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	07/13/2010	4,287.00	4,298.00	-11.00
50000. AOL TIME WARNER INC NT	07/30/2008	07/14/2010	55,000.00	50,877.00	4,123.00
5751.17 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	07/14/2010	5,751.00	5,751.00	
4829.84 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	07/14/2010	4,830.00	4,830.00	
5573.2 USAA AUTO OWNER TR 2007-2 ASSET BACKED NT CL A	09/24/2007	07/14/2010	5,573.00	5,573.00	
3942.03 CAPITAL ONE PRIME AUTO RECEIV- ABLES TR 2007-	09/25/2007	07/15/2010	3,942.00	3,942.00	
105000. PACIFICORP 1ST MTG	05/02/2007	07/15/2010	115,570.00	103,877.00	11,693.00
20000. SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD	10/10/2006	07/15/2010	21,831.00	19,203.00	2,628.00
85000. SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD	08/17/2006	07/15/2010	92,781.00	80,013.00	12,768.00
35000. COMMERCIAL MTG TR 2006-GG7 COML MTG PASSTHRU	07/21/2009	07/23/2010	37,401.00	29,712.00	7,689.00
1682.67 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	07/31/2010	1,683.00	1,683.00	
15.97 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	07/31/2010	16.00	16.00	
119.73 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	07/31/2010	120.00	121.00	-1.00
4800.22 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	07/31/2010	4,800.00	4,850.00	-50.00
73.32 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	07/31/2010	73.00	74.00	-1.00
13.5 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	07/31/2010	14.00	14.00	
6.8 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	07/31/2010	7.00	7.00	
163.31 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	07/31/2010	163.00	163.00	
3996.73 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	07/31/2010	3,997.00	4,047.00	-50.00
3.25 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	07/31/2010	3.00	3.00	
11.2 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/2029	06/30/1999	07/31/2010	11.00	11.00	
261.56 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	07/31/2010	262.00	269.00	-7.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 2103.29 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	07/31/2010	2,103.00	2,109.00	-6.00
.502 FRONTIER COMMUNICATIO NS CORP COM	05/15/2007	08/04/2010	4.00	6.00	-2.00
1424.05 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	08/13/2010	1,424.00	1,428.00	-4.00
5316.73 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	08/14/2010	5,317.00	5,317.00	
4026.66 CAPITAL ONE PRIME AUTO RECEIV- ABLES TR 2007-	09/25/2007	08/15/2010	4,027.00	4,027.00	
4669.25 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	08/15/2010	4,669.00	4,669.00	
4215.42 USAA AUTO OWNER TR 2007-2 ASSET BACKED NT CL A	09/24/2007	08/15/2010	4,215.00	4,215.00	
769. GAP INCORPORATED	05/29/2009	08/17/2010	13,709.00	13,405.00	304.00
3109. GAP INCORPORATED	05/29/2009	08/17/2010	55,045.00	54,194.00	851.00
980. GAP INCORPORATED	05/29/2009	08/17/2010	17,522.00	17,083.00	439.00
116. GAP INCORPORATED	05/29/2009	08/17/2010	2,050.00	2,022.00	28.00
1047. WAL-MART STORES INCORPORATED	09/10/2004	08/17/2010	53,789.00	55,117.00	-1,328.00
465. WAL-MART STORES INCORPORATED	09/10/2004	08/17/2010	23,895.00	24,479.00	-584.00
596. WAL-MART STORES INCORPORATED	09/10/2004	08/17/2010	30,464.00	31,375.00	-911.00
281. WAL-MART STORES INCORPORATED	06/01/2007	08/17/2010	14,363.00	13,929.00	434.00
5388.68 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	08/31/2010	5,389.00	5,402.00	-13.00
16.04 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	08/31/2010	16.00	16.00	
118.85 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	08/31/2010	119.00	120.00	-1.00
3452.4 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	08/31/2010	3,452.00	3,488.00	-36.00
147.32 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	08/31/2010	147.00	149.00	-2.00
27.47 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	08/31/2010	27.00	27.00	
6.85 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	08/31/2010	7.00	7.00	
164.51 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	08/31/2010	165.00	165.00	
87.46 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	08/31/2010	87.00	89.00	-2.00
3.27 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	08/31/2010	3.00	3.00	

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 12.08 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/	06/30/1999	08/31/2010	12.00	12.00	
359.33 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	08/31/2010	359.00	370.00	-11.00
2272.05 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	08/31/2010	2,272.00	2,278.00	-6.00
2603.94 MORGAN STANLEY SER 2002-TOP7 CL A2 DTD 6/1/200	09/05/2008	08/31/2010	2,604.00	2,635.00	-31.00
90000. BEAR STEARN SER 2005-T18 CL A4 DTD 4/1/05 4	07/14/2008	09/02/2010	97,059.00	87,838.00	9,221.00
1691.08 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	09/13/2010	1,691.00	1,691.00	
3799.32 CAPITAL ONE PRIME AUTO RECEIV- ABLES TR 2007-	09/25/2007	09/14/2010	3,799.00	3,799.00	
5150.64 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	09/14/2010	5,151.00	5,151.00	
4659.65 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	09/14/2010	4,660.00	4,660.00	
105000. CAPITAL ONE BK MEDIUM TERM SR BK NT	10/10/2006	09/15/2010	105,000.00	106,256.00	-1,256.00
60000. GREENWICH CAP COML FDG CORP 2004-GG1 COML MTG	09/10/2009	09/22/2010	65,663.00	61,080.00	4,583.00
7623.38 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	09/30/2010	7,623.00	7,642.00	-19.00
16.23 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	09/30/2010	16.00	16.00	
118.94 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	09/30/2010	119.00	120.00	-1.00
4980.99 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	09/30/2010	4,981.00	5,032.00	-51.00
74.04 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	09/30/2010	74.00	75.00	-1.00
13.73 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	09/30/2010	14.00	14.00	
6.9 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	09/30/2010	7.00	7.00	
165.73 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	09/30/2010	166.00	166.00	
4117.68 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	09/30/2010	4,118.00	4,225.00	-107.00
89.47 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	09/30/2010	89.00	91.00	-2.00
3.29 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	09/30/2010	3.00	3.00	
8.74 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/2029	06/30/1999	09/30/2010	9.00	9.00	
267.76 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	09/30/2010	268.00	276.00	-8.00
195.49 MORGAN STANLEY SER 2002-TOP7 CL A2 DTD 6/1/200	09/05/2008	09/30/2010	195.00	198.00	-3.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 1910.25 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	10/12/2010	1,910.00	1,910.00	
2771.27 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	10/12/2010	2,771.00	2,778.00	-7.00
4718.49 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	10/14/2010	4,718.00	4,718.00	
4189.38 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	10/14/2010	4,189.00	4,189.00	
104097.13 UNITED STATES TREAS NT INFLATION INDEX	11/18/2008	10/14/2010	116,100.00	91,841.00	24,259.00
31.87 UNITED STATES TREAS NT INFLATION INDEX	11/20/2008	10/14/2010	36.00	28.00	8.00
12112.85 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	10/15/2010	12,113.00	12,581.00	-468.00
66802.1 BEAR STEARNS COML MTG SECS TR 2007-TOP26 PASS	10/24/2008	10/15/2010	69,031.00	61,721.00	7,310.00
148.47 CAPITAL ONE PRIME AUTO RECEIV- ABLES TR 2007-	09/25/2007	10/15/2010	149.00	148.00	1.00
75000. XEROX CORP SR NT	09/24/2007	10/15/2010	79,978.00	74,406.00	5,572.00
36105.78 J P MORGAN CHASE COML MTG SECS TR 2007 CIBC2	09/25/2007	10/19/2010	36,653.00	36,195.00	458.00
1562.34 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	10/31/2010	1,562.00	1,566.00	-4.00
16.3 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	10/31/2010	16.00	16.00	
350.38 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	10/31/2010	350.00	353.00	-3.00
4765.91 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	10/31/2010	4,766.00	4,815.00	-49.00
74.75 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	10/31/2010	75.00	76.00	-1.00
13.74 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	10/31/2010	14.00	14.00	
14.07 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/	03/09/2000	10/31/2010	14.00	14.00	
166.96 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	10/31/2010	167.00	167.00	
9819.22 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	10/31/2010	9,819.00	10,185.00	-366.00
4453.47 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	10/31/2010	4,453.00	4,570.00	-117.00
1472.28 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	10/31/2010	1,472.00	1,491.00	-19.00
3.38 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	10/31/2010	3.00	3.00	
17.43 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/	06/30/1999	10/31/2010	17.00	17.00	
216.1 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	10/31/2010	216.00	222.00	-6.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 181. MORGAN STANLEY SER 2002-TOP7 CL A2 DTD 6/1/200	09/05/2008	10/31/2010	181.00	183.00	-2.00
100000. UNION PACIFIC CORP DTD 1/17/2001 6.65% DUE 1/1	04/19/2006	11/01/2010	101,284.00	104,442.00	-3,158.00
47585.9 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	11/03/2010	48,062.00	49,426.00	-1,364.00
4266.19 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	11/14/2010	4,266.00	4,266.00	
9380.55 BEAR STEARNS SER 2001-TOP2 CL A2 DTD 5/1/200	09/30/2009	11/15/2010	9,381.00	9,743.00	-362.00
1234.8 HYUNDAI AUTO RECEIVABLES TR 2007-A CL A-	09/19/2007	11/15/2010	1,235.00	1,235.00	
130000. J P MORGAN CHASE COML MTG SEC TR 2007-LDP 11	02/28/2008	11/18/2010	136,480.00	125,557.00	10,923.00
16.4 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	11/30/2010	16.00	16.00	
184.55 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	11/30/2010	185.00	186.00	-1.00
127.27 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	11/30/2010	127.00	129.00	-2.00
13.84 FEDERAL NATL MTG ASSN POOL #517793	10/27/1999	11/30/2010	14.00	14.00	
7.04 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	11/30/2010	7.00	7.00	
168.19 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	11/30/2010	168.00	168.00	
5663.5 FEDERAL HOME LN MTG CORP SER 3536 CL PC	10/20/2009	11/30/2010	5,664.00	5,875.00	-211.00
4254.29 FEDERAL HOME LN MTG CORP SER 3565 CL XA	09/21/2009	11/30/2010	4,254.00	4,365.00	-111.00
1296.43 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	11/30/2010	1,296.00	1,313.00	-17.00
3.4 GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028	06/30/1999	11/30/2010	3.00	3.00	
11.54 GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/	06/30/1999	11/30/2010	12.00	12.00	
290.83 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	11/30/2010	291.00	299.00	-8.00
1064.63 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	12/04/2010	1,065.00	1,076.00	-11.00
15000. WESTPAC BKG CORP SR UNSECD NT AUSTRALIA	08/26/2009	12/09/2010	15,839.00	15,069.00	770.00
65000. WESTPAC BKG CORP SR UNSECD NT AUSTRALIA	08/25/2009	12/09/2010	68,635.00	65,272.00	3,363.00
20000. WESTPAC BKG CORP SR UNSECD NT AUSTRALIA	08/25/2009	12/09/2010	21,118.00	20,083.00	1,035.00
15000. WESTPAC BKG CORP SR UNSECD NT AUSTRALIA	08/25/2009	12/09/2010	15,839.00	15,039.00	800.00
57000. BOSTON PROPERTIES INC SR NT	05/29/2009	12/12/2010	63,126.00	56,569.00	6,557.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: CAPEWELL,I UW HTFD HOSP ETL#3-AE

Employer identification number: 06-6066755

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 1761.61 BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASS	10/11/2007	12/13/2010	1,762.00	1,766.00	-4.00
7617. HEWLETT PACKARD CO COM	01/26/2006	12/13/2010	318,888.00	242,183.00	76,705.00
150000. COCA-COLA CO NT	06/26/2008	12/14/2010	176,861.00	150,947.00	25,914.00
4221.82 FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A	10/10/2007	12/14/2010	4,222.00	4,222.00	
150000. GS MTG SECS CORP II 2005-GG4 COML MTG PASSTH	06/09/2005	12/15/2010	154,207.00	151,490.00	2,717.00
200.11 MORGAN STANLEY SER 2002-TOP7 CL A2 DTD 6/1/200	09/05/2008	12/16/2010	200.00	202.00	-2.00
16.47 FEDERAL NATL MTG ASSN POOL #E80870	08/17/2000	12/31/2010	16.00	17.00	-1.00
170.2 FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/	06/21/2000	12/31/2010	170.00	172.00	-2.00
2369.13 FEDERAL HOME LN MTG CORP POOL #1J1035	04/04/2008	12/31/2010	2,369.00	2,393.00	-24.00
72.97 FEDERAL HOME LN MTG CORP POOL #E00881	08/17/2000	12/31/2010	73.00	74.00	-1.00
7.08 FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030	03/09/2000	12/31/2010	7.00	7.00	
169.43 FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/	07/07/2000	12/31/2010	169.00	170.00	-1.00
3231.01 FEDERAL NATL MTG ASSN POOL #974781	04/04/2008	12/31/2010	3,231.00	3,272.00	-41.00
287.37 GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15	12/18/1998	12/31/2010	287.00	296.00	-9.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b 505,010.00

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

FEDERAL CAPITAL GAIN DIVIDENDS

LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

BRISTOL MYERS SQUIBB CO COM	2,570.00	
CABLETRON SYS INC COM	21.00	
ELAN CORPORATION PLC ADR	87.00	
HEALTHSOUTH CORP COM	264.00	
TYCO INTERNATIONAL LTD	602.00	
UNITEDHEALTH GROUP INC	489.00	
WORLDCOM INC	22.00	
BANK AMER CORP DEP SHS REPSTG 1/1200TH PFD	1,422.00	
TOTAL 15% RATE CAPITAL GAIN DIVIDENDS		5,476.00
TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS		5,476.00

CAPEWELL,I UW HTFD HOSP ETL#3-AE 06-6066755

GAINS AND LOSSES FROM PASS-THRU ENTITIES

NET SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS AND OTHER FIDUCIARIES

COMMON TRUST FUNDS	112,260.00	
TOTAL NET SHORT-TERM GAIN OR LOSS (ROUNDED)		112,260.00

NET LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS AND OTHER FIDUCIARIES

COMMON TRUST FUNDS	154,561.00	
TOTAL NET LONG-TERM GAIN OR LOSS (ROUNDED)		154,561.00

STATEMENT 2

42099001888551

ASSET SUMMARY

AS OF 12/31/10

ACCOUNT
42-09-900-1888551

CAPEWELL,UW HTFD HSP ETL#3-COMB

	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST I INC
CASH AND CASH EQUIVALENTS					
MONEY MARKET FUNDS	1,669,717.41	1,669,717.41	2.958	0.217	3,
FIXED INCOME					
GOVERNMENT AND AGENCY	4,526,544.54	4,512,828.35	7.994	3.314	149,
ASSET BACKED (GOVT & AGENCY)	1,157,544.95	1,177,970.98	2.087	4.622	54,
ASSET BACKED (CORPORATE)	3,021,950.31	3,106,807.31	5.503	3.823	118,
MUNICIPAL BONDS	644,286.20	650,728.25	1.153	5.055	32,
CORPORATE BONDS	7,883,974.12	8,561,914.96	15.166	5.436	465,
FOREIGN BONDS	1,900,971.50	2,019,782.00	3.578	5.878	118,
OTHER FIXED INCOME	1,739,086.80	1,831,852.06	3.245	4.933	90,
TOTAL FIXED INCOME	20,874,358.42	21,861,883.91	38.724	4.712	1,030,
EQUITIES					
CONSUMER DISCRETIONARY	1,876,529.60	2,773,394.38	4.913	2.390	66,
CONSUMER STAPLES	1,832,413.95	2,539,553.33	4.498	3.633	92,
ENERGY	1,616,716.83	2,901,819.80	5.140	2.306	66,
FINANCIALS	2,611,617.77	3,066,277.20	5.431	1.439	44,
HEALTH CARE	1,552,271.65	1,911,434.67	3.386	4.256	81,
INDUSTRIALS	1,447,623.10	2,228,876.24	3.948	2.455	54,
INFORMATION TECHNOLOGY	1,450,798.09	2,512,475.46	4.450	2.238	56,
MATERIALS	942,985.13	1,297,445.86	2.298	2.830	36,
TELECOMMUNICATION SERVICES	1,013,748.36	1,404,280.35	2.487	5.837	81,
UTILITIES	1,262,501.85	1,201,483.58	2.128	4.055	48,
COLLECTIVE FUNDS-EQUITY	7,024,700.16	6,642,186.77	11.765	1.449	96,
MUTUAL FUNDS-EQUITY	2,350,000.00	2,631,050.98	4.660	0.475	12,
OTHER EQUITIES	1,467,411.96	1,813,441.33	3.212	1.753	31,
TOTAL EQUITIES	26,449,318.45	32,923,719.95	58.318	2.338	769,
ACCOUNT TOTAL	48,993,394.28	56,455,321.27	100.000	3.195	1,803,

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551

CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST AN INCO
	CASH AND CASH EQUIVALENTS						
	MONEY MARKET FUNDS						
38,289.930	FIDELITY INSTITUTIONAL MONEY MARKET #59 (INCOME INVESTMENT) CUSIP NO: 316175207 ACCOUNT 42-09-900-1888478	38,289.93	38,289.93	38,289.93	0.068	0.217	8
1,992.970	FIDELITY INSTITUTIONAL MONEY MARKET #59 (INCOME INVESTMENT) CUSIP NO: 316175207 ACCOUNT 42-09-900-1888577	1,992.97	1,992.97	1,992.97	0.004	0.217	[illegible]
3,129.280	FIDELITY INSTITUTIONAL MONEY MARKET #59 (INCOME INVESTMENT) CUSIP NO: 316175207 ACCOUNT 42-09-900-8537967	3,129.28	3,129.28	3,129.28	0.006	0.217	[illegible]
120,135.440	FIDELITY INSTITUTIONAL MONEY MARKET #59 CUSIP NO: 316175207 ACCOUNT 42-09-900-1888478	120,135.44	120,135.44	120,135.44	0.213	0.217	26
971,993.070	FIDELITY INSTITUTIONAL MONEY MARKET #59 CUSIP NO: 316175207 ACCOUNT 42-09-900-1888577	971,993.07	971,993.07	971,993.07	1.722	0.217	2,10
534,176.720	FIDELITY INSTITUTIONAL MONEY MARKET #59 CUSIP NO: 316175207 ACCOUNT 42-09-900-8537967	534,176.72	534,176.72	534,176.72	0.946	0.217	1,15

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
	TOTAL MONEY MARKET FUNDS	1,669,717.41	1,669,717.41	1,669,717.41	2.959	0.217	3,62
	TOTAL CASH AND CASH EQUIVALENTS	1,669,717.41	1,669,717.41	1,669,717.41	2.959	0.217	3,62
	FIXED INCOME						
	GOVERNMENT AND AGENCY						
685,000 000	UNITED STATES TREAS NT DTD 06/30/10 0.625% DUE 06/30/12 CUSIP NO: 912828NS5 ACCOUNT 42-09-900-1888577	685,025.19	685,000.00	687,034.45	1.217	0.623	4,28
121,636.000	UNITED STATES TREAS NT INFLATION INDEX DTD 07/15/02 3.000% DUE 07/15/12 CUSIP NO: 912828AF7 ACCOUNT 42-09-900-1888577	123,134.44	124,596.57	129,200.54	0.229	2.824	3,64
350,000.000	FEDERAL NATL MTG ASSN NT CALL 4/19/11 @100 DTD 10/19/10 0.700% DUE 10/19/12 CUSIP NO: 31398A4L3 ACCOUNT 42-09-900-1888577	350,000.00	350,000.00	349,146.00	0.618	0.702	2,45
200,000.000	UNITED STATES TREAS NT DTD 08/16/10 0.750% DUE 08/15/13 CUSIP NO: 912828NU0 ACCOUNT 42-09-900-1888577	199,039.06	199,039.06	199,594.00	0.354	0 752	1,50
700,000.000	FEDERAL NATL MTG ASSN MTN DTD 06/08/07 5.375% DUE 06/12/17 CUSIP NO: 31398ADM1 ACCOUNT 42-09-900-1888577	740,923.80	740,923.80	805,966.00	1.428	4.668	37,62

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551

CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST AN INCO
161,810.700	UNITED STATES TREAS NT INFLATION INDEX DTD 01/15/08 1.625% DUE 01/15/18 CUSIP NO: 912828HN3 ACCOUNT 42-09-900-1888577	146,608.21	142,336.80	173,150.39	0.307	1.519	2,62
1,146,000.000	UNITED STATES TREAS NT DTD 08/16/10 2.625% DUE 08/15/20 CUSIP NO: 912828NT3 ACCOUNT 42-09-900-1888577	1,155,036.84	1,155,098.20	1,086,465.30	1.924	2.769	30,08
315,000.000	RESOLUTION FDG CORP FED BOOK ENTRY DTD 7/15/1991 DUE 1/15/2021 CUSIP NO: 76116FAG2 ACCOUNT 42-09-900-1888577	200,974.20	211,150.13	213,944.85	0.379	4.710	10,07
650,000.000	UNITED STATES TREAS BD STRIPPED PRIN PMT 6.250% DTD 02/15/00 ZR CPN DUE 05/15/30 CUSIP NO: 912803CH4 ACCOUNT 42-09-900-1888577	294,286.01	310,978.48	275,281.50	0.488	7.031	19,35
853,000.000	UNITED STATES TREAS BD STRIPPED PRIN PMT 4.375% DTD 11/16/09 ZR CPN DUE 11/15/39 CUSIP NO: 912803DJ9 ACCOUNT 42-09-900-1888577	245,409.63	220,086.37	226,420.32	0.401	9.588	21,71
350,000.000	UNITED STATES TREAS BD DTD 02/15/10 4.625% DUE 02/15/40 CUSIP NO: 912810QE1 ACCOUNT 42-09-900-1888577	387,835.12	387,335.13	366,625.00	0.649	4.415	16,18
	TOTAL GOVERNMENT AND AGENCY	4,528,272.50	4,526,544.54	4,512,828.35	7.994	3.314	149,54

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST AN INCO
ASSET BACKED (GOVT & AGENCY)							
5,257.410	GNMA POOL #780921 DTD 11/1/98 7.00% DUE 11/15/2013 CUSIP NO: 36225BAW8 ACCOUNT 42-09-900-1888577	5,411.84	5,411.84	5,588.84	0.010	6.585	36
1,042.880	FEDERAL NATL MTG ASSN POOL #E80870 DTD 06/01/00 7.500% DUE 06/01/15 CUSIP NO: 3128GG6F5 ACCOUNT 42-09-900-1888577	1,044.52	1,044.52	1,057.22	0.002	7.399	7
6,797.030	FGLMC GOLD #E81076 DTD 7/1/2000 8.00% DUE 7/1/2015 CUSIP NO: 3128GHFR7 ACCOUNT 42-09-900-1888577	6,856.50	6,856.50	7,444.45	0.013	7.304	54
11,448.270	FNMA POOL #542353 DTD 7/1/2000 7.50% DUE 7/1/2015 CUSIP NO: 31385EQE2 ACCOUNT 42-09-900-1888577	11,453.63	11,453.63	12,609.70	0.022	6.809	85
4,226.980	FEDERAL HOME LN MTG CORP POOL #E00881 DTD 09/01/00 8.000% DUE 09/01/15 CUSIP NO: 31294J6S2 ACCOUNT 42-09-900-1888577	4,286.44	4,286.44	4,646.09	0.008	7.278	33
1,268.810	GNMA POOL #433919 DTD 8/1/98 7.00% DUE 8/15/2028 CUSIP NO: 36207KAU4 ACCOUNT 42-09-900-1888577	1,246.71	1,246.71	1,453.68	0.003	6.110	8
3,380.290	GNMA POOL #510962 DTD 5/15/99 7.00% DUE 5/15/2029 CUSIP NO: 36211ETT5 ACCOUNT 42-09-900-1888577	3,321.40	3,321.40	3,874.56	0.007	6.107	23

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
6,156.870	FEDERAL NATL MTG ASSN POOL #517793 DTD 11/01/99 7.500% DUE 11/01/29 CUSIP NO: 31384AGA0 ACCOUNT 42-09-900-1888577	6,118.43	6,118.43	7,060.76	0.013	6.540	461
3,240.630	FNMA POOL #534000 DTD 4/1/2000 8.00% DUE 4/1/2030 CUSIP NO: 31384UGH1 ACCOUNT 42-09-900-1888577	3,247.78	3,247.78	3,747.82	0.007	6.917	25[illegible]
135,533.280	FEDERAL HOME LN MTG CORP POOL #1J1035 DTD 04/01/08 VAR RT DUE 04/01/38 CUSIP NO: 3128NHEG4 ACCOUNT 42-09-900-1888577	136,925.68	136,925.68	142,946.95	0.253	4.670	6,67[illegible]
92,305.740	FEDERAL NATL MTG ASSN POOL #974781 DTD 04/01/08 4.902% DUE 04/01/38 CUSIP NO: 31414SM67 ACCOUNT 42-09-900-1888577	93,463.16	93,463.16	97,296.71	0.172	4.651	4,52[illegible]
209,503.610	FEDERAL NATL MTG ASSN POOL #890200 DTD 04/01/10 6 500% DUE 10/01/39 CUSIP NO: 31410K7M0 ACCOUNT 42-09-900-1888577	224,168.86	224,168.86	233,016.20	0.413	5.844	13,61[illegible]
660,000.000	FEDERAL NATL MTG ASSN POOL #AH0943 DTD 12/01/10 4.000% DUE 12/01/40 CUSIP NO: 3138A2BM0 ACCOUNT 42-09-900-1888577	660,000.00	660,000.00	657,228.00	1.164	4.017	26,40[illegible]
	TOTAL ASSET BACKED (GOVT & AGENCY)	1,157,544.95	1,157,544.95	1,177,970.98	2.087	4.622	54,45[illegible]

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
	ASSET BACKED (CORPORATE)						
4,624.970	FORD CR AUTO OWNER TR 2007-B ASSET BKD NT CL A-3A DTD 10/17/07 5.150% DUE 11/15/11 CUSIP NO: 34528WAE1 ACCOUNT 42-09-900-1888577	4,624.59	4,624.59	4,634.03	0.008	5.140	23[illegible]
22,465.680	BMW VEH LEASE TR 2009-1 ASSET BACKED NT CL A-3 DTD 06/09/09 2.910% DUE 03/15/12 CUSIP NO: 09657CAC4 ACCOUNT 42-09-900-1888577	22,792.13	22,792.13	22,664.50	0.040	2.884	65[illegible]
103,489.470	DAIMLERCHRYSLER AUTO TR 2007-A ASSET BACKED NT CL A-4A DTD 11/21/07 5.280% DUE 03/08/13 CUSIP NO: 233882AF6 ACCOUNT 42-09-900-1888577	107,483.52	107,483.52	106,012.54	0.188	5.154	5,46[illegible]
26,533.160	VOLKSWAGEN AUTO LN ENHANCED TR SER 2008-2 CL A3A DTD 12/29/08 5.470% DUE 03/20/13 CUSIP NO: 92867CAD4 ACCOUNT 42-09-900-1888577	27,564.43	27,564.43	27,139.18	0.048	5.348	1,45[illegible]
70,000.000	BMW VEH LEASE TR 2010-1 ASSET BACKED NT CL A-3 DTD 09/23/10 0.820% DUE 04/15/13 CUSIP NO: 055669AC9 ACCOUNT 42-09-900-1888577	69,989.07	69,989.07	69,915.30	0.124	1.001	70[illegible]
185,000.000	CITIBANK CR CARD ISSUANCE TR 2004-C1 NT CL C1 DTD 07/16/04 VAR RT DUE 07/15/13 CUSIP NO: 17305ECC7 ACCOUNT 42-09-900-1888577	176,884.57	176,884.57	184,043.55	0.326	1.005	1,85[illegible]

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT 42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCON
235,000.000	CHRYSLER FINL AUTO SECURITIZA-TION TR 2010-A NT CL A-3 DTD 09/29/10 0.910% DUE 08/08/13 CUSIP NO: 17121DAC3 ACCOUNT 42-09-900-1888577	234,991.09	234,991.09	234,910.70	0.416	1.000	2,35(
175,000.000	AMERICAN EXPRESS CR ACCOUNT MASTER TR 2005-7 ASSET BKD CL B DTD 08/18/05 VAR RT DUE 03/16/15 CUSIP NO: 02582JDT4 ACCOUNT 42-09-900-1888577	167,678.71	167,678.71	174,020.00	0.308	1.006	1,75(
150,000.000	CNH EQUIP TR 2010-C ASSET BACKED NT CL A-3 DTD 11/17/10 1.170% DUE 05/15/15 CUSIP NO: 12619SAC0 ACCOUNT 42-09-900-1888577	149,992.91	149,992.91	149,766.00	0.265	1.172	1,75!
130,000.000	DISCOVER CARD EXECUTION NT TR DISCOVERSERIES NT CL A2 2007-2 DTD 10/09/07 VAR RT DUE 06/15/15 CUSIP NO: 254683AD7 ACCOUNT 42-09-900-1888577	127,003.91	127,003.91	129,805.00	0.230	1.834	2,38(
150,000.000	GE CAP CR CARD MASTER NT TR 2009-2 ASSET BACKED NT CL A DTD 08/13/09 3.690% DUE 07/15/15 CUSIP NO: 36159JBM2 ACCOUNT 42-09-900-1888577	155,994.14	155,994.14	155,815.50	0.276	3.552	5,53!
80,000.000	FRANKLIN AUTO TR AUTO LN NT TR SER 2008-A CL A4A DTD 06/13/08 5.360% DUE 05/20/16 CUSIP NO: 35242YAD1 ACCOUNT 42-09-900-1888577	79,998.64	79,998.64	82,046.40	0.145	5.226	4,28(

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551

CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
235,000.000	MORGAN STANLEY DEAN WITTER CAP I TR 2003 HQ2 PASSTHRU CTF CL A-2 DTD 03/01/03 4.920% DUE 03/12/35 CUSIP NO: 61746WD49 ACCOUNT 42-09-900-1888577	241,985.94	241,985.94	247,910.90	0.439	4.664	11,56
130,000.000	CREDIT SUISSE 1ST BOSTON MTG SECS CORP 2002-CP5 PASSTHRU A-2 DTD 12/01/02 4.940% DUE 12/15/35 CUSIP NO: 22541NUJ6 ACCOUNT 42-09-900-1888577	135,799.22	135,799.22	136,448.00	0.242	4.707	6,42
130,000.000	CREDIT SUISSE FIRST BOSTON MTG SECS CORP 2002-CKS4 PASSTHRU A2 DTD 10/01/02 5.183% DUE 11/15/36 CUSIP NO: 22541NMR7 ACCOUNT 42-09-900-1888577	135,443.75	135,443.75	135,549.70	0.240	4.971	6,73
105,000.000	BEAR STEARNS COML MTG SECS SER 2002-TOP8 CLASS A2 DTD 10/1/2002 4.83% DUE 8/15/2038 CUSIP NO: 07383FPW2 ACCOUNT 42-09-900-1888577	102,034.57	102,034.57	109,499.25	0.194	4.632	5,07
76,819.460	MORGAN STANLEY SER 2002-TOP7 CL A2 DTD 6/1/2002 5.98% DUE 1/15/2039 CUSIP NO: 61746WPF1 ACCOUNT 42-09-900-1888577	77,731.69	77,731.69	80,314.75	0.142	5.720	4,59
120,000.000	COMMERCIAL MTG TR 2007-GG9 MTG PASSTHRU CTF CL A-4 DTD 03/01/07 5.444% DUE 03/10/39 CUSIP NO: 20173QAE1 ACCOUNT 42-09-900-1888577	124,425.00	124,425.00	126,429.60	0.224	5.167	6,53

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551

CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOME
105,000.000	WACHOVIA BK COML MTG TR 2005-C20 MTG PASSTHRU CTF CL A7 DTD 08/01/05 5.110% DUE 07/15/42 CUSIP NO: 9297664Q3 ACCOUNT 42-09-900-1888577	108,379.69	108,379.69	112,732.20	0.200	4.767	5,37
90,000.000	GREENWICH CAP COML FDG CORP SERIES 2005-GG3 CLASS A4 DTD 2/1/05 4.799% DUE 8/10/42 CUSIP NO. 396789JU4 ACCOUNT 42-09-900-1888577	95,639.06	95,639.06	95,005.80	0.168	4.546	4,31
25,000.000	BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASSTHRU CTF CL A-4 DTD 10/01/07 5.742% DUE 09/11/42 CUSIP NO: 073945AE7 ACCOUNT 42-09-900-1888577	18,821.29	18,821.29	27,063.75	0.048	5.304	1,43
166,000.000	J P MORGAN CHASE COML MTG SEC TR 2006-CB15 MTG PASSTHRU CL ASB DTD 06/01/06 5.790% DUE 06/12/43 CUSIP NO: 46627QBB3 ACCOUNT 42-09-900-1888577	174,300.00	174,300.00	176,916.16	0.313	5.433	9,61
65,000.000	CD 2007-CD5 MTG TR COML MTG PASSTHRU CTF CL A-4 DTD 11/01/07 5.886% DUE 11/15/44 CUSIP NO: 12514AAE1 ACCOUNT 42-09-900-1888577	66,193.36	66,193.36	69,361.50	0.123	5.516	3,82
120,000.000	LB-UBS CMBS TR 2007-C7 CL A3 DTD 11/11/07 5.866% DUE 09/15/45 CUSIP NO: 52109RBM2 ACCOUNT 42-09-900-1888577	120,567.19	120,567.19	126,267.60	0.224	5.575	7,03

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551

CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOME
50,000.000	COBALT CMBS COML MTG TR 2007-C2 COML MTG PASSTHRU CTF CL A-3 DTD 04/01/07 5.484% DUE 04/15/47 CUSIP NO: 19075CAD5 ACCOUNT 42-09-900-1888577	41,608.60	41,608.60	51,212.50	0.091	5.354	2,74[illegible]
95,000.000	J P MORGAN CHASE COML MTG SECS TR 2007-CIBC19 PASSTHRU CL A-4 DTD 06/01/07 5.747% DUE 02/12/49 CUSIP NO: 46630VAD4 ACCOUNT 42-09-900-1888577	98,373.24	98,373.24	100,926.10	0.179	5.410	5,45[illegible]
160,000.000	MERRILL LYNCH MTG TR 2007-C1 COML MTG PASSTHRU CTF CL A-4 DTD 08/01/07 VAR RT DUE 06/12/50 CUSIP NO: 59025KAE2 ACCOUNT 42-09-900-1888577	155,650.00	155,650.00	170,396.80	0.302	5.655	9,63[illegible]
	TOTAL ASSET BACKED (CORPORATE)	3,021,950.31	3,021,950 31	3,106,807.31	5.503	3.823	118,77[illegible]
MUNICIPAL BONDS							
80,000.000	ILLINOIS ST GO BDS-TAXBL DTD 01/15/10 03.321 DUE 01/01/13 NON-CALLABLE FIXED RT NO SINK FUND A1/A+ CUSIP NO: 4521518T3 ACCOUNT 42-09-900-1888577	80,000.00	80,000.00	79,909.60	0.142	3.325	2,65[illegible]
165,000.000	KENTUCKY ASSET / LIABILITY COM FDG NTS-TAXBL DTD 08/26/10 03.165 DUE 04/01/18 NON-CALLABLE FIXED RT SINK 04/01/13 AA2/A+ CUSIP NO· 491189FC5 ACCOUNT 42-09-900-1888577	165,000.00	165,000.00	158,436.30	0.281	3.296	5,22[illegible]

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
130,000.000	UTAH ST TAXABLE GO BDS-TAXBL DTD 09/29/09 04.554 DUE 07/01/24 NON-CALLABLE FIXED RT SINK 07/01/20 AAA/AAA CUSIP NO: 917542QR6 ACCOUNT 42-09-900-1888577	131,569.10	131,569.10	131,534.00	0.233	4.501	5,92
75,000.000	CALIFORNIA ST GO BDS-TAXBL DTD 04/28/09 07.550 DUE 04/01/39 NON-CALLABLE FIXED RT NO SINK FUND A1/A- CUSIP NO: 13063A5G5 ACCOUNT 42-09-900-1888577	69,583.50	69,583.50	77,785.50	0.138	7.280	5,66
100,000.000	METROPOLITAN TRANSN AUTH N Y R REV BDS-TAXBL DTD 07/07/10 06.687 DUE 11/15/40 NON-CALLABLE FIXED RT SINK 11/15/31 A2/A CUSIP NO: 59259YDC0 ACCOUNT 42-09-900-1888577	100,884.00	100,884.00	100,099.00	0.177	6.680	6,68
95,000.000	NEW JERSEY ST TPK AUTH TPK REV REV BDS-TAXBL DTD 12/15/10 07 102 DUE 01/01/41 NON-CALLABLE FIXED RT SINK 01/01/35 A3/A+ CUSIP NO: 646139X83 ACCOUNT 42-09-900-1888577	97,249.60	97,249.60	102,963.85	0.182	6.553	6,74

42099001888551

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551

CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCO
	TOTAL MUNICIPAL BONDS	644,286.20	644,286.20	650,728.25	1.153	5.055	32,89
	CORPORATE BONDS						
175,000.000	NORTHERN TR CO MEDIUM TERM SR BK NTS DTD 03/05/01 6.300% DUE 03/07/11 CUSIP NO: 66586GBZ9 ACCOUNT 42-09-900-1888577	174,485.50	174,485.50	176,809.50	0.313	6.236	11,02
215,000.000	MARTIN MARIETTA MATLS INC DTD 3/30/2001 6.875% DUE 4/1/2011 CUSIP NO: 573284AG1 ACCOUNT 42-09-900-1888577	216,655.50	214,752.75	217,539.15	0.385	6.795	14,78
100,000.000	U S BK NATL ASSN MINNEAPOLIS MN MEDIUM TERM SUB BK NT DTD 07/26/01 6.375% DUE 08/01/11 CUSIP NO: 90333WAA6 ACCOUNT 42-09-900-1888577	99,510.00	99,510.00	103,324.00	0.183	6.170	6,37
2,000.000	CONAGRA FOODS INC BD DTD 09/10/01 6.750% DUE 09/15/11 CUSIP NO: 205887BA9 ACCOUNT 42-09-900-1888577	2,113.98	2,113.98	2,081.34	0.004	6.486	13
175,000.000	NATIONAL RURAL UTILS COOP FIN CORP MTN SER C DTD 03/07/02 7.250% DUE 03/01/12 CUSIP NO: 637432CU7 ACCOUNT 42-09-900-1888577	174,305.25	174,305.25	187,600.00	0.332	6.763	12,68
115,000.000	BOEING CO SR NT DTD 11/20/09 1.875% DUE 11/20/12 CUSIP NO: 097023BB0 ACCOUNT 42-09-900-1888577	114,536.55	114,536.55	117,045.85	0.207	1.842	2,15

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
18,000.000	BOSTON PROPERTIES INC SR NT DTD 12/13/02 6.250% DUE 01/15/13 CUSIP NO: 10112RAB0 ACCOUNT 42-09-900-1888577	17,775.00	17,775.00	19,627.02	0.035	5.732	1,125
125,000.000	DIAGEO CAP PLC GTD NT DTD 10/26/07 5.200% DUE 01/30/13 CUSIP NO: 25243YAL3 ACCOUNT 42-09-900-1888577	126,543.75	126,543.75	134,801.25	0.239	4.822	6,500
185,000.000	BERKSHIRE HATHAWAY INC DEL SR UNSECD NT DTD 02/11/10 VAR RT DUE 02/11/13 CUSIP NO: 084670AY4 ACCOUNT 42-09-900-1888577	185,000.00	185,000.00	185,917.60	0.329	0.712	1,32
165,000.000	DEERE JOHN CAP CORP SR MTN DTD 04/03/08 4.500% DUE 04/03/13 CUSIP NO: 24422EQQ5 ACCOUNT 42-09-900-1888577	164,100.75	164,100.75	176,484.00	0.313	4.207	7,425
145,000.000	PRINCIPAL LIFE INCOME FUNDINGS TRS SECD MTN DTD 04/24/08 5.300% DUE 04/24/13 CUSIP NO: 74254PYE6 ACCOUNT 42-09-900-1888577	132,675.00	132,675.00	156,913.20	0.278	4.898	7,685
110,000.000	AMERICAN EXPRESS CR CORP UNSCD MTN SER C DTD 06/02/08 5.875% DUE 05/02/13 CUSIP NO: 0258M0CW7 ACCOUNT 42-09-900-1888577	109,622.70	109,622.70	119,629.40	0.212	5.402	6,46

42099001888551

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551

CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
85,000 000	KEYCORP SR UNSECD MEDIUM TERM SR NT SER H DTD 05/14/08 6.500% 05/14/13 CUSIP NO: 49326EEB5 ACCOUNT 42-09-900-1888577	77,884.11	77,884.10	92,286.20	0.163	5.987	5,52
180,000.000	CITIGROUP INC SR NT DTD 08/19/08 6.500% DUE 08/19/13 CUSIP NO: 172967EU1 ACCOUNT 42-09-900-1888577	171,347.40	171,347.40	197,650 80	0.350	5.920	11,70
145,000.000	INTERNATIONAL BUSINESS MACHS CORP NT DTD 10/15/08 6.500% DUE 10/15/13 CUSIP NO: 459200GN5 ACCOUNT 42-09-900-1888577	145,891.75	145,891.75	165,253.60	0.293	5.703	9,42
135,000.000	DISNEY WALT CO GLOBAL SR NT DTD 12/22/08 4.500% DUE 12/15/13 CUSIP NO: 254687AW6 ACCOUNT 42-09-900-1888577	133,685.10	133,685.10	147,437.55	0.261	4.120	6,07
105,000.000	GOLDMAN SACHS GROUP INC NT DTD 01/13/04 5.150% DUE 01/15/14 CUSIP NO: 38143UAB7 ACCOUNT 42-09-900-1888577	104,602.05	104,602.05	113,091.30	0.200	4.782	5,40
150,000.000	LIBERTY PPTY LTD PARTNERSHIP SR NT DTD 08/10/04 5.650% DUE 08/15/14 CUSIP NO: 53117CAH5 ACCOUNT 42-09-900-1888577	155,089.50	155,089.50	161,916 00	0.287	5.234	8,47

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
165,000.000	JPMORGAN CHASE & CO GLOBAL SUB HLDG CO NT DTD 09/15/04 5.125% DUE 09/15/14 CUSIP NO: 46625HBV1 ACCOUNT 42-09-900-1888577	180,714.60	180,714.60	175,571.55	0.311	4.816	8,45
120,000.000	LUBRIZOL CORP SR NT DTD 09/28/04 5.500% DUE 10/01/14 CUSIP NO: 549271AE4 ACCOUNT 42-09-900-1888577	111,517.20	111,517.20	131,338.80	0.233	5.025	6,60
100,000.000	REGIONS FINL CORP NEW SR NT DTD 11/10/09 7.750% DUE 11/10/14 CUSIP NO: 7591EPAF7 ACCOUNT 42-09-900-1888577	99,433.71	99,433.70	104,000.00	0.184	7.452	7,75
145,000.000	WELLS FARGO & CO NEW SUB NT DTD 11/06/02 5.000% DUE 11/15/14 CUSIP NO: 949746CR0 ACCOUNT 42-09-900-1888577	135,619.95	135,619.95	153,971.15	0.273	4.709	7,25
45,000.000	CNA FINL CORP SR UNSECD NT DTD 12/15/04 5.850% DUE 12/15/14 CUSIP NO: 126117AL4 ACCOUNT 42-09-900-1888577	45,018.45	45,018.45	47,477.70	0.084	5.545	2,63
55,000.000	NATIONAL CITY CORP SR NT DTD 01/12/05 4.900% DUE 01/15/15 CUSIP NO: 635405AQ6 ACCOUNT 42-09-900-1888577	46,131.25	46,131.25	58,907.20	0.104	4.575	2,69

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCO
100,000.000	ONCOR ELEC DELIVERY CO SR SECD NT DTD 07/15/03 6.375% DUE 01/15/15 CUSIP NO: 68233DAL1 ACCOUNT 42-09-900-1888577	111,346.00	111,346.00	113,400.00	0.201	5.622	6,37
135,000.000	BRANDYWINE OPER PARTNERSHIP LP CO GTD NT DTD 09/25/09 7.500% DUE 05/15/15 CUSIP NO: 105340AK9 ACCOUNT 42-09-900-1888577	137,662.20	137,662.20	147,564.45	0.261	6.861	10,12
120,000.000	AMERICAN ELEC PWR INC SR NT SER D DTD 05/20/03 5.250% DUE 06/01/15 CUSIP NO: 025537AE1 ACCOUNT 42-09-900-1888577	115,540.45	115,540.45	131,679.60	0.233	4.784	6,30
165,000.000	COMERICA INC SR UNSECD NT DTD 09/16/10 3.000% DUE 09/16/15 CUSIP NO: 200340AN7 ACCOUNT 42-09-900-1888577	165,508.00	165,508.00	163,114.05	0.289	3.035	4,95
90,000.000	KROGER CO NT DTD 10/01/09 3.900% DUE 10/01/15 CUSIP NO: 501044CM1 ACCOUNT 42-09-900-1888577	91,816.20	91,816.20	94,563.90	0.168	3.712	3,51
115,000.000	CITIGROUP INC SR UNSECD NT DTD 12/15/10 4.587% DUE 12/15/15 CUSIP NO: 172967FH9 ACCOUNT 42-09-900-1888577	117,658.94	117,658.94	119,888.65	0.212	4.400	5,27

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCO
120,000.000	DIRECTV HLDGS LLC / DIRECTV FING INC SR UNSECD NT DTD 08/17/10 3.125% DUE 02/15/16 CUSIP NO: 25459HAV7 ACCOUNT 42-09-900-1888577	122,881.20	122,881.20	118,400.40	0.210	3.167	3,75(
15,000.000	COMCAST CORP NEW CO GUAR DTD 03/02/06 5.900% DUE 03/15/16 CUSIP NO: 20030NAL5 ACCOUNT 42-09-900-1888577	15,324.15	15,324.15	16,792.95	0.030	5.270	88:
50,000.000	METLIFE INC SR UNSECD NT DTD 05/29/09 6.750% DUE 06/01/16 CUSIP NO: 59156RAU2 ACCOUNT 42-09-900-1888577	49,963.87	49,963.85	57,998.00	0.103	5.819	3,37:
125,000.000	SEMPRA ENERGY SR UNSECD NT DTD 05/15/09 6.500% DUE 06/01/16 CUSIP NO: 816851AN9 ACCOUNT 42-09-900-1888577	126,387.50	126,387.50	145,113.75	0.257	5.599	8,12:
110,000.000	ERP OPER LTD PARTNERSHIP SR NT DTD 01/19/06 5.375% DUE 08/01/16 CUSIP NO: 26884AAU7 ACCOUNT 42-09-900-1888577	105,778.37	105,419.20	120,269.60	0.213	4.916	5,91:
50,000.000	COMMONWEALTH EDISON CO 1ST MTG DTD 08/28/06 5.950% DUE 08/15/16 CUSIP NO: 202795HN3 ACCOUNT 42-09-900-1888577	49,931.00	49,931.00	57,061.50	0.101	5.214	2,97:

42099001888551

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551

CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
105,000.000	CAPITAL ONE FINL CORP SUB NT DTD 08/29/06 6.150% DUE 09/01/16 CUSIP NO: 14040HAN5 ACCOUNT 42-09-900-1888577	114,673.65	114,673.65	113,675.10	0.201	5.681	6,45
115,000.000	HEALTH CARE PPTY INVS INC MTN DTD 09/19/06 6.300% DUE 09/15/16 CUSIP NO: 421915EG0 ACCOUNT 42-09-900-1888577	114,876.55	114,876.55	123,880.30	0.219	5.848	7,24
90,000.000	UNUM GROUP SR NT DTD 09/30/09 7.125% DUE 09/30/16 CUSIP NO: 91529YAG1 ACCOUNT 42-09-900-1888577	95,308.20	95,308.20	101,088.90	0.179	6.343	6,41
60,000 000	VERIZON COMMUNICATIONS INC NT DTD 04/03/07 5.500% DUE 04/01/17 CUSIP NO: 92343VAG9 ACCOUNT 42-09-900-1888577	59,494.43	59,161.05	66,305.40	0.117	4.977	3,30
90,000.000	KRAFT FOODS INC SR UNSECD NT DTD 08/13/07 6.500% DUE 08/11/17 CUSIP NO: 50075NAS3 ACCOUNT 42-09-900-1888577	90,989.00	90,989.00	104,766.30	0.186	5.584	5,85
115,000.000	COMMONWEALTH EDISON CO 1ST MTG SER 106 DTD 09/10/07 6.150% DUE 09/15/17 CUSIP NO: 202795HS2 ACCOUNT 42-09-900-1888577	116,110.90	116,110.90	131,177.05	0.232	5.392	7,07

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
60,000.000	PRUDENTIAL FINL INC MTN SER D DTD 12/03/07 6.000% DUE 12/01/17 CUSIP NO: 74432QBC8 ACCOUNT 42-09-900-1888577	59,613.60	59,613.60	66,606.00	0.118	5.405	3,60(
65,000.000	UNITED TECHNOLOGIES CORP NT DTD 12/07/07 5.375% DUE 12/15/17 CUSIP NO: 913017BM0 ACCOUNT 42-09-900-1888577	66,412.45	66,412.45	73,506.55	0.130	4.753	3,49
95,000.000	GLAXOSMITHKLINE CAP INC GTD NT DTD 05/13/08 5.650% DUE 05/15/18 CUSIP NO: 377372AD9 ACCOUNT 42-09-900-1888577	94,942.05	94,942.05	108,625.85	0.192	4.941	5,36
65,000.000	NUCOR CORP NT DTD 06/02/08 5.850% DUE 06/01/18 CUSIP NO: 670346AK1 ACCOUNT 42-09-900-1888577	65,073.45	65,073.45	73,331.05	0.130	5.185	3,80
75,000.000	MCDONALDS CORP SR UNSECD MTN DTD 01/16/09 5.000% DUE 02/01/19 CUSIP NO: 58013MEG5 ACCOUNT 42-09-900-1888577	76,236.00	76,236.00	82,020.00	0.145	4.572	3,75(
80,000.000	METLIFE INC NT DTD 02/17/09 7.717% DUE 02/15/19 CUSIP NO: 59156RAT5 ACCOUNT 42-09-900-1888577	80,280.00	80,280.00	98,218.40	0.174	6.286	6,17

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
120,000.000	FPL GROUP CAP INC CO GTD NT DTD 03/09/09 6.000% DUE 03/01/19 CUSIP NO· 302570BD7 ACCOUNT 42-09-900-1888577	122,500.80	122,500.80	133,004.40	0.236	5.413	7,20(
125,000.000	MORGAN STANLEY SR UNSECD MTN DTD 05/13/09 7.300% DUE 05/13/19 CUSIP NO: 61747YCG8 ACCOUNT 42-09-900-1888577	127,273.70	127,273.70	140,705.00	0.249	6.485	9,12!
110,000.000	DOW CHEM CO NT DTD 05/13/09 8.550% DUE 05/15/19 CUSIP NO: 260543BX0 ACCOUNT 42-09-900-1888577	112,807.20	112,807.20	137,857.50	0.244	6.822	9,40!
75,000.000	NATIONAL CITY CORP SUB DEB DTD 05/04/99 6.875% DUE 05/15/19 CUSIP NO: 635405AM5 ACCOUNT 42-09-900-1888577	68,250.00	68,250.00	84,207.00	0.149	6.123	5,15(
110,000.000	EXPRESS SCRIPTS INC SR UNSECD NT DTD 06/09/09 7.250% DUE 06/15/19 CUSIP NO: 302182AE0 ACCOUNT 42-09-900-1888577	113,422.20	113,422.20	130,198.20	0.231	6.125	7,97!
80,000.000	PRUDENTIAL FINL INC SR MTN DTD 06/08/09 7.375% DUE 06/15/19 CUSIP NO: 74432QBG9 ACCOUNT 42-09-900-1888577	79,997.60	79,997.60	94,323.20	0.167	6.255	5,90(

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
60,000.000	LINCOLN NATL CORP IND UNSECD SR NT DTD 06/22/09 8.750% DUE 07/01/19 CUSIP NO: 534187AX7 ACCOUNT 42-09-900-1888577	60,816.32	60,816.30	75,051.00	0.133	6.995	5,25
75,000.000	ORACLE CORP SR UNSECD NT DTD 07/08/09 5.000% DUE 07/08/19 CUSIP NO: 68389XAG0 ACCOUNT 42-09-900-1888577	76,035.75	76,035.75	81,375.00	0.144	4.608	3,75
90,000 000	DISCOVER FINL SVCS NT DT 07/15/09 10.250% DUE 07/15/19 CUSIP NO: 254709AE8 ACCOUNT 42-09-900-1888577	106,685.90	106,685.90	111,708.90	0.198	8.258	9,22
45,000.000	ROCKWELL COLLINS INC DEL SR UNSECD NT DTD 05/06/09 5.250% DUE 07/15/19 CUSIP NO: 774341AB7 ACCOUNT 42-09-900-1888577	45,852.75	45,852.75	48,189.60	0.085	4.903	2,36
45,000.000	CNA FINL CORP SR UNSECD NT DTD 11/13/09 7.350% DUE 11/15/19 CUSIP NO. 126117AP5 ACCOUNT 42-09-900-1888577	46,541.70	46,541.70	49,354.20	0.087	6.702	3,30
120,000.000	XEROX CORP SR UNSECD NT DTD 12/04/09 5.625% DUE 12/15/19 CUSIP NO: 984121CA9 ACCOUNT 42-09-900-1888577	134,845.20	134,845.20	128,632.80	0.228	5.247	6,75

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
115,000.000	PEPSICO INC SR NT DTD 01/14/10 4.500% DUE 01/15/20 CUSIP NO: 713448BN7 ACCOUNT 42-09-900-1888577	115,574.39	115,553.05	120,645.35	0.214	4.289	5,17
90,000.000	HUNTINGTON BANKSHARES INC SUB DTD 12/17/10 7.000% DUE 12/15/20 CUSIP NO: 446150AG9 ACCOUNT 42-09-900-1888577	90,727.50	90,727.50	94,760.10	0.168	6.648	6,30
15,000.000	TIME WARNER COMPANIES DTD 1/12/98 6.95% DUE 1/15/28 F/K/A TIME WARNER INC. CUSIP NO: 887315BM0 ACCOUNT 42-09-900-1888577	14,348.72	14,323.35	16,883.40	0.030	6.175	1,04
95,000.000	CONOCO INC NT DTD 04/20/99 6.950% DUE 04/15/29 CUSIP NO: 208251AE8 ACCOUNT 42-09-900-1888577	95,877.80	95,877.80	116,754.05	0.207	5.655	6,60
55,000.000	KROGER CO SR NT DTD 05/11/01 7.500% DUE 04/01/31 CUSIP NO: 501044BZ3 ACCOUNT 42-09-900-1888577	58,125.10	58,125.10	66,491.15	0.118	6.204	4,12
60,000.000	AOL TIME WARNER INC DEB DTD 04/19/01 7.625% DUE 04/15/31 CUSIP NO: 00184AAC9 ACCOUNT 42-09-900-1888577	55,776.00	55,776.00	72,940.80	0.129	6.272	4,57

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
70,000.000	AMERADA HESS CORP NT DTD 08/15/01 7.300% DUE 08/15/31 CUSIP NO: 023551AJ3 ACCOUNT 42-09-900-1888577	76,628.30	76,628.30	83,951.70	0.149	6.087	5,11(
85,000.000	NEWS AMER INC GTD SR NT DTD 09/15/03 6.550% DUE 03/15/33 CUSIP NO: 652482BC3 ACCOUNT 42-09-900-1888577	71,995 85	71,995.85	90,365.20	0.160	6.161	5,56
90,000.000	PACIFIC GAS & ELEC CO FIRST MTG DTD 03/23/04 6.050% DUE 03/01/34 CUSIP NO: 694308GE1 ACCOUNT 42-09-900-1888577	87,081.60	87,081.60	98,541.00	0.175	5.526	5,44
90,000 000	COMCAST CORP NEW SR UNSECD NT DTD 11/14/05 6.500% DUE 11/15/35 CUSIP NO: 20030NAK7 ACCOUNT 42-09-900-1888577	88,895.86	87,247.50	96,729.30	0.171	6.048	5,85(
75,000.000	MIDAMERICAN ENERGY HLDGS CO NEW SR BD DTD 10/01/06 6.125% DUE 04/01/36 CUSIP NO: 59562VAM9 ACCOUNT 42-09-900-1888577	73,175.25	73,175.25	81,014.25	0.144	5.670	4,59
40,000.000	JPMORGAN CHASE CAP XVIII CAP SECS SER DTD 08/17/06 6.950% DUE 08/17/36 CUSIP NO: 481227AA4 ACCOUNT 42-09-900-1888577	42,320.07	40,246.15	40,135.60	0.071	6.927	2,78(

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCO
80,000.000	PLAINS ALL AMERN PIPELINE L P / PAA FIN CORP SR NT DTD 07/15/07 6.650% DUE 01/15/37 CUSIP NO: 72650RAR3 ACCOUNT 42-09-900-1888577	78,443.20	78,443.20	84,086.40	0.149	6.327	5,32
100,000.000	MERRILL LYNCH & CO INC BD DTD 01/29/07 6.110% DUE 01/29/37 CUSIP NO: 59022CAJ2 ACCOUNT 42-09-900-1888577	100,000.00	100,000.00	90,268.00	0.160	6.769	6,11
90,000.000	ONEOK PARTNERS L P UNIT LTD PARTNERSHIP DTD 09/28/07 6.850% DUE 10/15/37 CUSIP NO: 68268NAD5 ACCOUNT 42-09-900-1888577	92,024.10	92,024.10	100,107.90	0.177	6.158	6,16
75,000.000	GENERAL ELEC CAP CORP SR UNSECD MTN DTD 01/09/09 6.875% DUE 01/10/39 CUSIP NO: 36962G4B7 ACCOUNT 42-09-900-1888577	67,684.50	67,684.50	86,674.50	0.154	5.949	5,15
100,000.000	TIME WARNER CABLE INC CO GTD NT DTD 06/29/09 6.750% DUE 06/15/39 CUSIP NO: 88732JAU2 ACCOUNT 42-09-900-1888577	107,093.00	107,093.00	110,447.00	0.196	6.112	6,75
130,000.000	CVS CAREMARK CORP SR UNSECD NT DTD 09/11/09 6.125% DUE 09/15/39 CUSIP NO: 126650BR0 ACCOUNT 42-09-900-1888577	131,411.80	131,411.80	138,899.80	0.246	5.733	7,96

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
25,000.000	KRAFT FOODS INC SR UNSECD NT DTD 02/08/10 6.500% DUE 02/09/40 CUSIP NO: 50075NAZ7 ACCOUNT 42-09-900-1888577	24,759.00	24,759.00	28,015.75	0.050	5.800	1,62
70,000.000	WACHOVIA CAP TR I BD C 3/15/11 @100 STEP UP 3/11 DTD 02/01/06 5.800% DUE 08/29/49 CUSIP NO: 92978AAA0 ACCOUNT 42-09-900-1888577	69,955.00	69,800.10	60,725.00	0.108	6.686	4,06
90,000.000	BNSF FDG TR I GTD TR PFD SECS C1/15/26 @100 DTD 12/15/05 6.613% DUE 12/15/55 CUSIP NO: 05567SAA0 ACCOUNT 42-09-900-1888577	85,500.00	85,500.00	93,150.00	0.165	6.389	5,95
	TOTAL CORPORATE BONDS	7,890,493.37	7,883,974.12	8,561,914.96	15.166	5.436	465,42
FOREIGN BONDS							
135,000.000	TELEFONICA EMISIONES S A U SR NT SPAIN DTD 06/20/06 5.984% DUE 06/20/11 CUSIP NO: 87938WAA1 ACCOUNT 42-09-900-1888577	135,000.00	135,000.00	137,994.30	0.244	5.854	8,07
120,000.000	ONTARIO HYDRO US$ BD CANADA DTD 03/31/93 7.450% DUE 03/31/13 CUSIP NO 683078FY0 ACCOUNT 42-09-900-1888577	134,498 40	134,498.40	135,795.60	0.241	6.583	8,94
90,000.000	INGERSOLL-RAND GLOBAL HLDG CO LTD CO GTD SR NT BERMUDA DTD 04/03/09 9.500% DUE 04/15/14 CUSIP NO: 45687AAE2 ACCOUNT 42-09-900-1888577	105,172.30	105,172.30	108,423.90	0.192	7.886	8,55

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
70,000.000	BARCLAYS BANK PLC SR NT UNITED KINGDOM DTD 07/10/09 5.200% DUE 07/10/14 CUSIP NO: 06739FFZ9 ACCOUNT 42-09-900-1888577	69,918.10	69,918.10	75,605.60	0.134	4.814	3,64(
90,000.000	ONTARIO PROV CDA US$ GLOBAL BD CANADA DTD 11/28/06 4.950% DUE 11/28/16 CUSIP NO: 683234YU6 ACCOUNT 42-09-900-1888577	103,975.20	103,975.20	99,773.10	0.177	4.465	4,45!
125,000.000	VALE OVERSEAS LTD NT CAYMAN ISLANDS DTD 11/21/06 6.250% DUE 01/23/17 CUSIP NO: 91911TAG8 ACCOUNT 42-09-900-1888577	131,480.00	131,480.00	139,387.50	0.247	5.605	7,81:
110,000.000	CANADIAN NAT RES LTD NT CANADA DTD 03/19/07 5.700% DUE 05/15/17 CUSIP NO· 136385AK7 ACCOUNT 42-09-900-1888577	110,860 20	110,860.20	125,417.60	0.222	4.999	6,27(
90,000.000	AMERICA MOVIL S A B DE C V GTD SR NT DTD 10/30/07 5.625% DUE 11/15/17 CUSIP NO: 02364WAN5 ACCOUNT 42-09-900-1888577	89,669.70	89,669.70	98,114.40	0.174	5.160	5,06:
150,000.000	BRITISH TELECOMMUNICATIONS PLC SR NT UNITED KINGDOM DTD 12/12/07 5.950% DUE 01/15/18 CUSIP NO: 11102AAA9 ACCOUNT 42-09-900-1888577	155,424.00	155,424.00	164,178.00	0.291	5.436	8,92!

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
105,000.000	PETROBAS INTL FIN CO GLOBAL NT CAYMAN ISLANDS DTD 11/01/07 5.875% DUE 03/01/18 CUSIP NO: 71645WAM3 ACCOUNT 42-09-900-1888577	103,835.55	103,835.55	111,806.10	0.198	5.517	6,168
85,000.000	WEATHERFORD INTL LTD GTD SR NT BERMUDA DTD 03/25/08 6.000% DUE 03/15/18 CUSIP NO: 947075AD9 ACCOUNT 42-09-900-1888577	75,834.80	75,834.80	91,488.90	0.162	5.574	5,10(
90,000.000	QUEBEC PROV CDA BD CANADA DTD 05/14/08 4.625% DUE 05/14/18 CUSIP NO: 748148RT2 ACCOUNT 42-09-900-1888577	88,263.00	88,263.00	97,363.80	0.172	4.275	4,16
65,000.000	ARCELORMITTAL SA LUXEMBOURG SR UNSECD NT LUXEMBOURG DTD 05/20/09 9.850% DUE 06/01/19 CUSIP NO: 03938LAM6 ACCOUNT 42-09-900-1888577	63,389.30	63,389.30	82,148 30	0.146	7.794	6,40
100,000.000	EMBRAER OVERSEAS LTD SR UNSECD GTD NT CAYMAN ISLANDS DTD 10/08/09 6.375% DUE 01/15/20 CUSIP NO: 29081YAC0 ACCOUNT 42-09-900-1888577	99,363.71	99,363.70	105,500.00	0.187	6.043	6,37
130,000.000	TYCO INTL LTD / TYCO INTL FIN S A NT BERMUDA DTD 07/15/08 6.875% DUE 01/15/21 CUSIP NO: 9021EQAD6 ACCOUNT 42-09-900-1888577	138,411.60	138,411.60	156,409.50	0.277	5.714	8,93

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
95,000.000	NEXEN INC NT CANADA DTD 03/10/05 5.875% DUE 03/10/35 CUSIP NO: 65334HAE2 ACCOUNT 42-09-900-1888577	87,748.65	87,748.65	88,334.80	0.156	6.318	5,581
110,000.000	TELECOM ITALIA CAP CO GTY LUXEMBOURG DTD 07/18/06 7.200% DUE 07/18/36 CUSIP NO: 87927VAR9 ACCOUNT 42-09-900-1888577	108,306.00	108,306.00	103,296.60	0.183	7.667	7,920
100,000.000	TRANSCANADA PIPELINES LTD JR SUB NT CANADA CALL 5/15/17 @100 DTD 05/03/07 VAR RT DUE 05/15/67 CUSIP NO: 89352HAC3 ACCOUNT 42-09-900-1888577	99,821.00	99,821.00	98,744.00	0.175	6 431	6,350
	TOTAL FOREIGN BONDS	1,900,971.51	1,900,971.50	2,019,782.00	3.578	5.878	118,730
OTHER FIXED INCOME							
145,106.460	FEDERAL HOME LN MTG CORP SER 3565 CL XA DTD 08/01/09 4.000% DUE 08/15/22 CUSIP NO: 31398EZN7 ACCOUNT 42-09-900-1888577	148,898.49	148,898.49	151,591.27	0.269	3.829	5,804
120,000.000	FEDERAL HOME LN MTG CORP SER 3217 CL PD DTD 09/01/06 6.000% DUE 11/15/34 CUSIP NO: 31397ASG9 ACCOUNT 42-09-900-1888577	121,195.31	121,195.31	131,398.80	0.233	5.480	7,200
135,000.000	BEAR STEARNS COMMERCIAL MTG SECS TR MTG PASSTHRU CTF CL A-4 DTD 12/01/06 5.201% DUE 12/01/38 CUSIP NO: 07388PAE1 ACCOUNT 42-09-900-1888577	126,877.73	126,877.73	142,597.80	0.253	4.924	7,021

42099001888551

A S S E T D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
190,335.020	FEDERAL HOME LN MTG CORP SER 3536 CL PC DTD 05/01/09 4.500% DUE 05/15/39 CUSIP NO: 31398CTX6 ACCOUNT 42-09-900-1888577	197,427.96	197,427.96	201,540.04	0.357	4.250	8,56
135,000.000	GS MTG SECS TR 2006-GG8 MTG PASSTHRU CTF CL A-4 DTD 10/01/06 5.560% DUE 11/10/39 CUSIP NO: 362332AE8 ACCOUNT 42-09-900-1888577	133,439.06	133,439.06	143,198.55	0.254	5.242	7,50
175,000.000	BEAR STEARNS COML MTG SECS TR 2007-PWR16 MTG PASSTHRU CL A-4 DTD 06/01/07 VAR RT DUE 06/11/40 CUSIP NO: 07388YAE2 ACCOUNT 42-09-900-1888577	155,859.38	155,859.38	186,718.00	0.331	5.354	9,99
250,000.000	J P MORGAN CHASE COML MTG SECS CORP 2005-LDP2 MTG PASSTHRU A-3 DTD 06/01/05 4.697% DUE 07/15/42 CUSIP NO: 46625YNB5 ACCOUNT 42-09-900-1888577	251,237.30	251,237.30	256,087.50	0.454	4.585	11,74
86,314.640	BEAR STEARNS COML MTG SECS TR 2007-TOP28 PASSTHRU CTF CL A-1 DTD 10/01/07 5.422% DUE 09/11/42 CUSIP NO: 073945AA5 ACCOUNT 42-09-900-1888577	86,528.13	86,528 13	88,478.55	0.157	5.289	4,67
65,000.000	MORGAN STANLEY CAP I TR 2006-IQ-11 MTG PASSTHRU CTFS CL A-4 DTD 06/01/06 5.945% DUE 10/15/42 CUSIP NO: 617453AT2 ACCOUNT 42-09-900-1888577	68,189.06	68,189.06	71,334.90	0.126	5.418	3,86

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
95,000.000	MORGAN STANLEY CAP TR I 2007-HQ11 MTG PASSTHRU CTF CL A-4 DTD 02/01/07 5.447% DUE 02/12/44 CUSIP NO: 61751NAF9 ACCOUNT 42-09-900-1888577	100,996.88	100,996.88	98,588.15	0.175	5.249	5,17
60,000.000	WACHOVIA BK COML MTG TR 2005-C22 COML MTG PASSTHRU CL A4 DTD 12/01/05 5.440% DUE 12/15/44 CUSIP NO: 92976BBN1 ACCOUNT 42-09-900-1888577	65,718.75	65,718.75	64,319.40	0.114	5.075	3,26
100,000.000	WACHOVIA BK COML MTG TR 2005-C22 COML MTG PASSTHRU CTF CL A-M DTD 12/01/05 5.493% DUE 12/15/44 CUSIP NO: 92976BBQ4 ACCOUNT 42-09-900-1888577	99,437.50	99,437.50	102,478.00	0.182	5.361	5,49
45,000.000	WACHOVIA BK COML MTG TR SER 2006 -C27 MTG PASSTHROUGH CTF CL A-3 DTD 08/01/06 5.765% DUE 07/15/45 CUSIP NO. 92977QAD0 ACCOUNT 42-09-900-1888577	40,710.94	40,710.94	48,408.30	0.086	5.359	2,59
140,000.000	CD 2007-CD4 COML MTG TR MTG PASSTHRU CTF CL A-4 DTD 03/01/07 5.322% DUE 12/11/49 CUSIP NO: 12513YAF7 ACCOUNT 42-09-900-1888577	142,570.31	142,570.31	145,112.80	0.257	5.134	7,45
TOTAL	OTHER FIXED INCOME	1,739,086.80	1,739,086.80	1,831,852.06	3.248	4.933	90,35
TOTAL	FIXED INCOME	20,882,605.64	20,874,358.42	21,861,883.91	38.729	4.712	1,030,19

EQUITIES

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
	CONSUMER DISCRETIONARY						
2,786.000	DISNEY WALT CO COM DISNEY CUSIP NO: 254687106 ACCOUNT 42-09-900-8537967	64,928.34	57,015.54	104,502.86	0.185	1 066	1,11
8,313.000	HOME DEPOT INC CUSIP NO: 437076102 ACCOUNT 42-09-900-8537967	274,758.34	274,758.34	291,453.78	0.516	2.695	7,85
4,375.000	MATTEL INC CUSIP NO: 577081102 ACCOUNT 42-09-900-8537967	110,495.32	110,495.32	111,256.25	0.197	3.264	3,63
10,786 000	MCDONALDS CORP CUSIP NO. 580135101 ACCOUNT 42-09-900-8537967	388,187.87	388,187.87	827,933.36	1.467	3.179	26,31
2,394.000	MCGRAW HILL COS INC CUSIP NO: 580645109 ACCOUNT 42-09-900-8537967	163,867.15	163,867.15	87,165.54	0.154	2.582	2,25
3,275.000	NORDSTROM INC CUSIP NO: 655664100 ACCOUNT 42-09-900-8537967	95,320.51	95,320.51	138,794.50	0.246	1.888	2,62
5,090.000	SHERWIN WILLIAMS CO CUSIP NO: 824348106 ACCOUNT 42-09-900-8537967	148,834.20	140,394.29	426,287.50	0.755	1.719	7,32
4,972.000	STAPLES INC CUSIP NO: 855030102 ACCOUNT 42-09-900-8537967	91,603.14	91,603.14	113,212.44	0.201	1.581	1,78
2,600.000	TJX COS INC NEW CUSIP NO: 872540109 ACCOUNT 42-09-900-8537967	76,665.42	76,665.42	115,414.00	0.204	1.352	1,56

42099001888551

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
4,960.000	TARGET CORP CUSIP NO: 87612E106 ACCOUNT 42-09-900-8537967	255,059.81	255,059.81	298,244.80	0.528	1.663	4,960
8,055.000	TIME WARNER INC NEW COM CUSIP NO: 887317303 ACCOUNT 42-09-900-8537967	223,877.21	223,162.21	259,129.35	0.459	2.642	6,84
	TOTAL CONSUMER DISCRETIONARY	1,893,597.31	1,876,529.60	2,773,394.38	4.912	2.390	66,27
	CONSUMER STAPLES						
8,206.000	ALTRIA GROUP INC CUSIP NO: 02209S103 ACCOUNT 42-09-900-8537967	134,663.33	134,663.33	202,031.72	0.358	6.174	12,47
3,320.000	COCA COLA CO CUSIP NO: 191216100 ACCOUNT 42-09-900-8537967	155,046.99	155,046.99	218,356.40	0.387	2.676	5,84
3,125.000	DIAGEO PLC SPONSORED ADR NEW UNITED KINGDOM CUSIP NO: 25243Q205 ACCOUNT 42-09-900-8537967	184,634.47	174,446.88	232,281.25	0.411	3.180	7,38
3,454.000	GENERAL MLS INC CUSIP NO: 370334104 ACCOUNT 42-09-900-8537967	99,143.72	98,316.58	122,927.86	0.218	3.147	3,86
4,762.000	HEINZ H J CO CUSIP NO: 423074103 ACCOUNT 42-09-900-8537967	223,854.44	223,854.44	235,528.52	0.417	3.639	8,57
4,184.000	KIMBERLY CLARK CORP CUSIP NO: 494368103 ACCOUNT 42-09-900-8537967	203,416.68	187,168.14	263,759.36	0.467	4.188	11,04

42099001888551

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
2,234.000	PEPSICO INC CUSIP NO: 713448108 ACCOUNT 42-09-900-8537967	45,422.56	36,843.81	145,947.22	0.259	2.939	4,28
6,131.000	PHILIP MORRIS INTL INC CUSIP NO: 718172109 ACCOUNT 42-09-900-8537967	231,857.75	231,857.75	358,847.43	0.636	4.374	15,69
5,272.000	PROCTER & GAMBLE CO CUSIP NO: 742718109 ACCOUNT 42-09-900-8537967	268,143.64	244,185.19	339,147.76	0.601	2.995	10,15
2,654.000	REYNOLDS AMERN INC CUSIP NO: 761713106 ACCOUNT 42-09-900-8537967	83,807.88	83,807.88	86,573.48	0.153	6.009	5,20
1,873.000	SMUCKER J M CO NEW COM CUSIP NO: 832696405 ACCOUNT 42-09-900-8537967	68,109.58	68,109.58	122,962.45	0.218	2.437	2,99
3,916.000	WAL-MART STORES INC CUSIP NO: 931142103 ACCOUNT 42-09-900-8537967	198,726.68	194,113.38	211,189.88	0.374	2.244	4,73
	TOTAL CONSUMER STAPLES	1,896,827.72	1,832,413.95	2,539,553.33	4.499	3.633	92,27
ENERGY							
3,015.000	TRANSOCEAN LTD SWITZERLAND CUSIP NO: H8817H100 ACCOUNT 42-09-900-8537967	251,168.70	251,168.70	209,572.65	0.371	0.000	(
5,375.000	CHEVRON CORP CUSIP NO: 166764100 ACCOUNT 42-09-900-8537967	349,763.51	314,589.61	490,468.75	0 869	3.156	15,48

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
2,955.000	CONOCOPHILLIPS CUSIP NO: 20825C104 ACCOUNT 42-09-900-8537967	118,203.84	118,203.84	201,235.50	0.356	3.231	6,501
6,865.000	ENCANA CORP CANADA CUSIP NO: 292505104 ACCOUNT 42-09-900-8537967	190,715.84	190,715.84	199,908.80	0.354	2.747	5,49[illegible]
11,699.000	EXXON MOBIL CORP CUSIP NO: 30231G102 ACCOUNT 42-09-900-8537967	324,639.93	140,261.28	855,430.88	1.515	2.407	20,59[illegible]
1,698.000	MURPHY OIL CORP CUSIP NO: 626717102 ACCOUNT 42-09-900-8537967	84,984.05	84,984.05	126,585.90	0.224	1.476	1,86[illegible]
3,182.000	OCCIDENTAL PETE CORP DEL CUSIP NO: 674599105 ACCOUNT 42-09-900-8537967	194,034.45	194,034.45	312,154.20	0.553	1.549	4,83[illegible]
3,229.000	ROYAL DUTCH SHELL PLC SPONSORED ADR CL A DUTCH LISTING CUSIP NO: 780259206 ACCOUNT 42-09-900-8537967	172,831.02	172,831.02	215,632.62	0.382	4.277	9,22[illegible]
3,483.000	SCHLUMBERGER LTD NETHERLANDS ANTILLES CUSIP NO: 806857108 ACCOUNT 42-09-900-8537967	149,931.64	149,928.04	290,830.50	0.515	1.006	2,92[illegible]
	TOTAL ENERGY	1,836,272.98	1,616,716.83	2,901,819.80	5.139	2.306	66,91[illegible]

FINANCIALS

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
4,113.000	ACE LTD SWITZERLAND CUSIP NO: H0023R105 ACCOUNT 42-09-900-8537967	140,409.38	140,220.81	256,034.25	0.454	2.120	5,42
2,055.000	CHUBB CORP CUSIP NO: 171232101 ACCOUNT 42-09-900-8537967	80,012.66	80,012.66	122,560.20	0.217	2.482	3,04
4,194.000	DISCOVER FINL SVCS CUSIP NO: 254709108 ACCOUNT 42-09-900-8537967	72,529.36	72,529.36	77,714.82	0 138	0.432	33
5,894.000	EATON VANCE CORP COM NON VTG CUSIP NO: 278265103 ACCOUNT 42-09-900-8537967	141,446.06	141,446.06	178,175.62	0.316	2.382	4,24
7,461.000	FEDERATED INVS INC PA CL B CUSIP NO: 314211103 ACCOUNT 42-09-900-8537967	273,661.18	273,160.07	195,254.37	0.346	3.668	7,16
9,488 000	J P MORGAN CHASE & CO CUSIP NO: 46625H100 ACCOUNT 42-09-900-8537967	296,360.02	173,749.14	402,480.96	0.713	0.471	1,89
5,045.000	METLIFE INC CUSIP NO: 59156R108 ACCOUNT 42-09-900-8537967	287,810.85	287,807.75	224,199.80	0.397	1.665	3,73
3,825.000	MORGAN STANLEY CUSIP NO: 617446448 ACCOUNT 42-09-900-8537967	111,730.16	111,730.16	104,078.25	0.184	0.735	76
4,265 000	NORTHERN TR CORP CUSIP NO: 665859104 ACCOUNT 42-09-900-8537967	204,755.77	204,755.77	236,323.65	0.419	2.021	4,77

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCO
3,115.000	PNC FINL SVCS GROUP INC CUSIP NO: 693475105 ACCOUNT 42-09-900-8537967	190,398.59	190,398.59	189,142.80	0.335	0.659	1,24
1,551.000	PRICE T ROWE GROUP INC CUSIP NO: 74144T108 ACCOUNT 42-09-900-8537967	54,954.41	54,954.41	100,101.54	0.177	1.673	1,67
12,976.000	US BANCORP DEL COM NEW CUSIP NO: 902973304 ACCOUNT 42-09-900-8537967	432,266.89	432,266.89	349,962.72	0.620	0.742	2,59
14,826.000	UNUM GROUP CUSIP NO: 91529Y106 ACCOUNT 42-09-900-8537967	301,119.21	301,119.21	359,085.72	0.636	1.528	5,48
8,750.000	WELLS FARGO & CO NEW COM CUSIP NO: 949746101 ACCOUNT 42-09-900-8537967	148,639.45	147,466.89	271,162.50	0.480	0.645	1,75
	TOTAL FINANCIALS	2,736,093.99	2,611,617.77	3,066,277.20	5.432	1.439	44,13
HEALTH CARE							
6,058.000	ABBOTT LABS CUSIP NO: 002824100 ACCOUNT 42-09-900-8537967	294,852.10	294,852.10	290,238.78	0.514	3.674	10,66
20,137.000	BRISTOL MYERS SQUIBB CO CUSIP NO: 110122108 ACCOUNT 42-09-900-8537967	426,453.40	426,453.40	533,227.76	0.945	4.985	26,58
7,205.000	JOHNSON & JOHNSON CUSIP NO: 478160104 ACCOUNT 42-09-900-8537967	310,053.00	298,286.43	445,629.25	0.789	3.492	15,56

42099001888551

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551

CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
6,285.000	MERCK & CO INC NEW COM CUSIP NO: 58933Y105 ACCOUNT 42-09-900-8537967	142,909.92	32,765.82	226,511.40	0.401	4.218	9,55
23,748.000	PFIZER INC CUSIP NO: 717081103 ACCOUNT 42-09-900-8537967	624,934.57	499,913.90	415,827.48	0.737	4.569	18,99
	TOTAL HEALTH CARE	1,799,202.99	1,552,271.65	1,911,434.67	3.386	4 256	81,35
	INDUSTRIALS						
3,012.000	DEERE & CO CUSIP NO: 244199105 ACCOUNT 42-09-900-8537967	162,477.56	162,477.56	250,146.60	0.443	1.686	4,21
3,339.000	DOVER CORP CUSIP NO: 260003108 ACCOUNT 42-09-900-8537967	103,565.13	103,565.13	195,164.55	0.346	1.882	3,67
26,359.000	GENERAL ELEC CO CUSIP NO· 369604103 ACCOUNT 42-09-900-8537967	579,968.36	513,551.18	482,106.11	0.854	3.062	14,76
2,525.000	HONEYWELL INTL INC CUSIP NO: 438516106 ACCOUNT 42-09-900-8537967	89,324.77	71,702.52	134,229.00	0.238	2.276	3,05
2,200.000	ILLINOIS TOOL WKS INC CUSIP NO: 452308109 ACCOUNT 42-09-900-8537967	114,186.82	114,186.82	117,480.00	0.208	2.547	2,99
1,759.000	NORFOLK SOUTHERN CORP CUSIP NO: 655844108 ACCOUNT 42-09-900-8537967	57,418.60	57,418.60	110,500.38	0.196	2.292	2,53

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
2,372.000	PARKER HANNIFIN CORP CUSIP NO: 701094104 ACCOUNT 42-09-900-8537967	84,965.28	84,965.28	204,703.60	0.363	1.344	2,751
3,955.000	RAYTHEON CO COM NEW CUSIP NO: 755111507 ACCOUNT 42-09-900-8537967	181,846.79	181,846.79	183,274.70	0.325	3.237	5,93[illegible]
4,085.000	UNITED TECHNOLOGIES CORP CUSIP NO: 913017109 ACCOUNT 42-09-900-8537967	55,647.24	43,114.62	321,571.20	0.570	2.160	6,94[illegible]
6,230.000	WASTE MGMT INC DEL CUSIP NO: 94106L109 ACCOUNT 42-09-900-8537967	135,191.19	114,794.60	229,700.10	0.407	3.417	7,84[illegible]
	TOTAL INDUSTRIALS	1,564,591.74	1,447,623 10	2,228,876.24	3.950	2.455	54,70[illegible]
INFORMATION TECHNOLOGY							
5,000.000	ACCENTURE PLC CL A COM IRELAND CUSIP NO: G1151C101 ACCOUNT 42-09-900-8537967	230,568.96	230,568.96	242,450.00	0.429	1.856	4,50[illegible]
4,491.000	AUTOMATIC DATA PROCESSING INC CUSIP NO: 053015103 ACCOUNT 42-09-900-8537967	177,422.96	177,422.96	207,843.48	0.368	3.111	6,46[illegible]
4,033.000	HARRIS CORP DEL CUSIP NO: 413875105 ACCOUNT 42-09-900-8537967	39,902.17	39,544.82	182,694.90	0.324	2.208	4,03[illegible]
21,225.000	INTEL CORP CUSIP NO: 458140100 ACCOUNT 42-09-900-8537967	429,534.62	429,534.62	446,361.75	0.791	2.996	13,371

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
5,337.000	INTERNATIONAL BUSINESS MACHS CUSIP NO: 459200101 ACCOUNT 42-09-900-8537967	205,395 07	81,596.06	783,258.12	1.387	1.772	13,876
18,481.000	MICROSOFT CORP CUSIP NO: 594918104 ACCOUNT 42-09-900-8537967	413,259.62	392,686.86	515,804.71	0.914	2.293	11,827
4,125.000	TEXAS INSTRS INC CUSIP NO: 882508104 ACCOUNT 42-09-900-8537967	99,443.81	99,443.81	134,062.50	0.237	1.600	2,145
	TOTAL INFORMATION TECHNOLOGY	1,595,527.21	1,450,798.09	2,512,475.46	4.450	2.238	56,220
MATERIALS							
2,020.000	AIR PRODS & CHEMS INC CUSIP NO: 009158106 ACCOUNT 42-09-900-8537967	84,727.88	84,093.01	183,719.00	0.325	2.155	3,959
1,906.000	BHP BILLITON LTD SPONSORED ADR AUSTRALIA CUSIP NO: 088606108 ACCOUNT 42-09-900-8537967	78,722.57	78,722.57	177,105.52	0.314	1.873	3,316
6,545.000	DU PONT E I DE NEMOURS & CO CUSIP NO· 263534109 ACCOUNT 42-09-900-8537967	311,944.52	311,944.52	326,464.60	0.578	3.288	10,733
2,672.000	INTERNATIONAL FLAVORS&FRAGRANC CUSIP NO: 459506101 ACCOUNT 42-09-900-8537967	82,864.55	82,864.55	148,536.48	0.263	1.943	2,885
4,850.000	NUCOR CORP CUSIP NO: 670346105 ACCOUNT 42-09-900-8537967	208,654.52	208,654.52	212,527.00	0.376	3.309	7,032

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
4,784.000	RPM INTL INC CUSIP NO: 749685103 ACCOUNT 42-09-900-8537967	72,905.29	72,905.29	105,726.40	0.187	3.801	4,018
4,258.000	SONOCO PRODS CO CUSIP NO: 835495102 ACCOUNT 42-09-900-8537967	103,800.67	103,800.67	143,366.86	0.254	3.326	4,768
	TOTAL MATERIALS	943,620.00	942,985.13	1,297,445.86	2.297	2.830	36,715
TELECOMMUNICATION SERVICES							
23,972.000	AT&T INC CUSIP NO: 00206R102 ACCOUNT 42-09-900-8537967	492,071.06	484,094.03	704,297 36	1.248	5.854	41,231
3,765.000	FRONTIER COMMUNICATIONS CORP CUSIP NO: 35906A108 ACCOUNT 42-09-900-8537967	28,924.52	27,254.88	36,633.45	0.065	7.708	2,82[illegible]
15,687.000	VERIZON COMMUNICATIONS INC CUSIP NO: 92343V104 ACCOUNT 42-09-900-8537967	429,161.90	404,417.91	561,280.86	0.994	5.450	30,589
7,322.000	WINDSTREAM CORP CUSIP NO: 97381W104 ACCOUNT 42-09-900-8537967	97,981.54	97,981.54	102,068.68	0.181	7 174	7,32[illegible]
	TOTAL TELECOMMUNICATION SERVICES	1,048,139.02	1,013,748.36	1,404,280.35	2.488	5.837	81,96[illegible]
UTILITIES							
1,746.000	AMERICAN ELEC PWR INC CUSIP NO: 025537101 ACCOUNT 42-09-900-8537967	80,062.86	79,464.30	62,821.08	0.111	5.114	3,21[illegible]
1,225.000	ENTERGY CORP NEW CUSIP NO: 29364G103 ACCOUNT 42-09-900-8537967	120,747.54	117,072.54	86,766.75	0.154	4.687	4,06[illegible]

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST AN INCO
2,213.000	EXELON CORP CUSIP NO: 30161N101 ACCOUNT 42-09-900-8537967	158,587.56	158,587.56	92,149.32	0.163	5.043	4,64
2,275.000	FIRSTENERGY CORP CUSIP NO: 337932107 ACCOUNT 42-09-900-8537967	140,511.89	140,511.89	84,220.50	0.149	5.943	5,00
3,008.000	NATIONAL FUEL GAS CO N J CUSIP NO: 636180101 ACCOUNT 42-09-900-8537967	90,603.37	90,603.37	197,384.96	0.350	2.103	4,15
2,168.000	NEXTERA ENERGY INC CUSIP NO: 65339F101 ACCOUNT 42-09-900-8537967	129,297.02	129,297.02	112,714.32	0.200	3.847	4,33
2,081.000	PG&E CORP CUSIP NO: 69331C108 ACCOUNT 42-09-900-8537967	101,332.50	99,938.93	99,555.04	0.176	3.804	3,78
3,668.000	PUBLIC SVC ENTERPRISE GROUP CUSIP NO: 744573106 ACCOUNT 42-09-900-8537967	156,665.60	156,665.60	116,679.08	0.207	4.307	5,02
2,275.000	SEMPRA ENERGY CUSIP NO: 816851109 ACCOUNT 42-09-900-8537967	111,922.18	111,922.18	119,392.00	0.211	2.973	3,54
6,011.000	SOUTHERN CO CUSIP NO: 842587107 ACCOUNT 42-09-900-8537967	180,358.76	178,438.46	229,800.53	0.407	4.761	10,94
	TOTAL UTILITIES	1,270,089.28	1,262,501.85	1,201,483.58	2.128	4.055	48,72
	COLLECTIVE FUNDS-EQUITY						
224,948.073	SMALL CAP CTF CUSIP NO: 126129108 ACCOUNT 42-09-900-1888478	497,710.79	3,988,920.03	4,207,473.75	7.453	0.888	37,34

A S S E T   D E T A I L

AS OF 12/31/10

ACCOUNT
42-09-900-1888551   CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
118,531.161	INTERNATIONAL EQUITY CTF CUSIP NO: 1261292H7 ACCOUNT 42-09-900-1888478	3,499,999.98	3,035,780.13	2,434,713.02	4.313	2.420	58,90
	TOTAL COLLECTIVE FUNDS-EQUITY	3,997,710.77	7,024,700.16	6,642,186.77	11.766	1.449	96,25
	MUTUAL FUNDS-EQUITY						
32,411.409	COLUMBIA MID CAP GROWTH FUND CLASS Z SHARES CUSIP NO: 19765P232 ACCOUNT 42-09-900-1888478	750,000.00	750,000.00	863,115.82	1.529	0.034	29
72,926.162	COLUMBIA SELECT LARGE CAP GROWTH FUND CLASS Z SHARES CUSIP NO: 19765Y688 ACCOUNT 42-09-900-1888478	800,000.00	800,000.00	919,598.90	1.629	0.000	(
14,010.508	HARBOR INTERNATIONAL FUND INSTL CL CUSIP NO: 411511306 ACCOUNT 42-09-900-1888478	800,000.00	800,000.00	848,336.26	1.503	1.440	12,21
	TOTAL MUTUAL FUNDS-EQUITY	2,350,000.00	2,350,000.00	2,631,050.98	4.661	0.475	12,50
	OTHER EQUITIES						
7,872.000	SPDR S&P 500 ETF TR UNIT SER 1 CUSIP NO: 78462F103 ACCOUNT 42-09-900-8537967	717,015.61	717,015.61	989,904.00	1.753	1.803	17,84
17,105.000	VANGUARD INTL EQUITY INDEX FDS VANGUARD EMERGING MKTS ETF CUSIP NO: 922042858 ACCOUNT 42-09-900-1888478	750,396.35	750,396.35	823,537.33	1.459	1.693	13,94

ASSET DETAIL

AS OF 12/31/10

ACCOUNT
42-09-900-1888551 CAPEWELL,UW HTFD HSP ETL#3-COMB

UNITS	ASSET DESCRIPTION	ORIGINAL COST	FEDERAL TAX COST	MARKET VALUE	% OF ACCOUNT	CURRENT YIELD	EST ANN INCOM
	TOTAL OTHER EQUITIES	1,467,411.96	1,467,411.96	1,813,441.33	3.212	1.753	31,786
	TOTAL EQUITIES	24,399,084.97	26,449,318.45	32,923,719.95	58.320	2.338	769,835
TOTAL FOR ACCOUNT		46,951,408.02	48,993,394.28	56,455,321.27	100.000	3.195	1,803,649