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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 , and ending

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	A Employer identification number
LAVINO EDWIN M - U/D FOUNDATION	23-2032639
Number and street (or P O box number if mail is not delivered to street address) / Room/suite	B Telephone number (see page 10 of the instructions)
BNY Mellon, N A - P O Box 185	(215) 553-1825
City or town, state, and ZIP code	C If exemption application is pending, check here ▶ ☐
Pittsburgh PA 15230-0185	D 1 Foreign organizations, 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	2. Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ $ 20,350,784	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) (Part I, column (d) must be on cash basis)
	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 ▶ ☐

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	0	0		
	4 Dividends and interest from securities	486,832	486,832		
	5 a Gross rents		0		
	b Net rental income or (loss) 0				
	6 a Net gain or (loss) from sale of assets not on line 10	7,191			
	b Gross sales price for all assets on line 6a 10,452,347				
	7 Capital gain net income (from Part IV, line 2)		7,191		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances 0				
	b Less Cost of goods sold 0				
	c Gross profit or (loss) (attach schedule)	0			
	11 Other income (attach schedule)	0	0	0	
	12 **Total.** Add lines 1 through 11	494,023	494,023	0	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	83,223	49,934		33,289
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	0	0	0	0
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions)	12,146	8,146	0	0
	19 Depreciation (attach schedule) and depletion	0	0	0	
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	9,382	9,382	0	0
	24 **Total operating and administrative expenses.** Add lines 13 through 23	104,751	67,462	0	33,289
	25 Contributions, gifts, grants paid	980,028			980,028
	26 **Total expenses and disbursements** Add lines 24 and 25	1,084,779	67,462	0	1,013,317
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	-590,756			
	b **Net investment income** (if negative, enter -0-)		426,561		
	c **Adjusted net income** (if negative, enter -0-)			0	

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P none

Part II Balance Sheets	Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1 Cash—non-interest-bearing		-41	-41
	2 Savings and temporary cash investments	56,729	828,419	828,419
	3 Accounts receivable ▶ 0			
	Less allowance for doubtful accounts ▶ 0	0	0	0
	4 Pledges receivable ▶ 0			
	Less allowance for doubtful accounts ▶ 0	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule) ▶ 0			
	Less allowance for doubtful accounts ▶ 0	0	0	0
	8 Inventories for sale or use		0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U S and state government obligations (attach schedule)	0	0	0
	b Investments—corporate stock (attach schedule)	0	0	0
	c Investments—corporate bonds (attach schedule)	0	0	0
	11 Investments—land, buildings, and equipment basis ▶ 0			
	Less accumulated depreciation (attach schedule) ▶ 0	0	0	0
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	17,520,613	15,832,849	19,214,053
	14 Land, buildings, and equipment basis ▶ 0			
	Less accumulated depreciation (attach schedule) ▶ 0	0	0	0
	15 Other assets (describe ▶)	0	379,367	308,353
	16 **Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	17,577,342	17,040,594	20,350,784
Liabilities	17 Accounts payable and accrued expenses		0	
	18 Grants payable			
	19 Deferred revenue		0	
	20 Loans from officers, directors trustees and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe ▶)	0	0	
	23 **Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	17,577,342	17,040,594	
	28 Paid-in or capital surplus, or land, bldg , and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 **Total net assets or fund balances** (see page 17 of the instructions)	17,577,342	17,040,594	
	31 **Total liabilities and net assets/fund balances** (see page 17 of the instructions)	17,577,342	17,040,594	

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	17,577,342
2	Enter amount from Part I, line 27a	2	-590,756
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	111,370
4	Add lines 1, 2, and 3	4	17,097,956
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	57,362
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	17,040,594

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 bnck warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a	See Attached Statement			
b				
c				
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	0	0	0	0
b	0	0	0	0
c	0	0	0	0
d	0	0	0	0
e	0	0	0	0

	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	0	0	0	0
b	0	0	0	0
c	0	0	0	0
d	0	0	0	0
e	0	0	0	0

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	7,191
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	89,024

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	1,006,539	16,720,514	0 060198
2008	1,069,566	21,063,631	0 050778
2007	1,255,269	24,975,786	0 050259
2006	998,910	23,403,633	0 042682
2005	938,285	21,977,303	0 042693

2	**Total** of line 1, column (d)	2	0 246610
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 049322
4	Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	19,388,448
5	Multiply line 4 by line 3	5	956,277
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	4,266
7	Add lines 5 and 6	7	960,543
8	Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions on page 18	8	1,013,317

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

1 a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)		1	4,266
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ 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)			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0
3	Add lines 1 and 2		3	4,266
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-		5	4,266
6	Credits/Payments			
a	2010 estimated tax payments and 2009 overpayment credited to 2010	6a 5,084		
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c 2,091		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments Add lines 6a through 6d		7	7,175
8	Enter any **penalty** for underpayment of estimated tax Check here ☐ if Form 2220 is attached		8	0
9	**Tax due** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶		9	0
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶		10	2,909
11	Enter the amount of line 10 to be **Credited to 2011 estimated tax** ▶ 2,909 **Refunded** ▶		11	0

Part VII-A Statements Regarding Activities

			Yes	No
1 a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	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
4 a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	N/A	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8 a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ PA			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? 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)*

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ BNY MELLON, N A Telephone no ▶ (215) 553-1825

Located at ▶ P O BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185

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

			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? 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 ▶	16		X

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

			Yes	No
	File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.			
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)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b		X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a	At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? ☐ Yes ☒ No			
	If "Yes," list the years ▶ 20_____, 20_____, 20_____, 20_____			
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	N/A	
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ 20_____, 20_____, 20_____, 20_____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 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	N/A	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 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**	N/A	
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A ☐ Yes ☐ No			
	If "Yes," attach the statement required by Regulations section 53 4945–5(d)			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No			
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?	**6b**		X
	If "Yes" to 6b, file Form 8870			
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No			
b	If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?	**7b**	N/A	

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY MELLON, N A P O BOX 185 PITTSBURGH PA 15230-0185	TRUSTEE SEE ATTACHED	91,642	0	0
BNY MELLON, N A P O BOX 185 PITTSBURGH PA 15230-0185	FEE REIMBURSEMENT	-24,513	0	0
STUART BELL 180 COURTRIGHT ST , STE 100 WILKES-BAI	00	8,047	0	0
EDWARD J LAVINO 79 NORTH BEACH ROAD HOBE SOUND FL 3	00	8,047	0	0

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

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

Total number of other employees paid over $50,000 ▶ 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
NONE		0
		0
		0
		0
		0
Total number of others receiving over $50,000 for professional services ▶		NONE

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

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

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See page 24 of the instructions 3 NONE	0
Total. Add lines 1 through 3 ▶	NONE

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	19,291,348
b	Average of monthly cash balances		1b	392,356
c	Fair market value of all other assets (see page 25 of the instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	19,683,704
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e		
2	Acquisition indebtedness applicable to line 1 assets		2	
3	Subtract line 2 from line 1d		3	19,683,704
4	Cash deemed held for charitable activities Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)		4	295,256
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	19,388,448
6	**Minimum investment return.** Enter 5% of line 5		6	969,422

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	969,422
2a	Tax on investment income for 2010 from Part VI, line 5	2a	4,266		
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	0		
c	Add lines 2a and 2b			2c	4,266
3	Distributable amount before adjustments Subtract line 2c from line 1			3	965,156
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	965,156
6	Deduction from distributable amount (see page 25 of the instructions)			6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	965,156

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	1,013,317
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,013,317
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	4,266
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	1,009,051

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				965,156
2	Undistributed income, if any, as of the end of 2010				
a	Enter amount for 2009 only			0	
b	Total for prior years 20____, 20____, 20____		0		
3	Excess distributions carryover, if any, to 2010				
a	From 2005 NONE				
b	From 2006 NONE				
c	From 2007 NONE				
d	From 2008 NONE				
e	From 2009 78,626				
f	**Total** of lines 3a through e	78,626			
4	Qualifying distributions for 2010 from Part XII, line 4 ▶ $ 1,013,317				
a	Applied to 2009, but not more than line 2a			0	
b	Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		0		
c	Treated as distributions out of corpus (Election required—see page 26 of the instructions)	0			
d	Applied to 2010 distributable amount				965,156
e	Remaining amount distributed out of corpus	48,161			
5	Excess distributions carryover applied to 2010 *(If an amount appears in column (d), the same amount must be shown in column (a).)*	0			0
6	**Enter the net total of each column as indicated below:**				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	126,787			
b	Prior years' undistributed income Subtract line 4b from line 2b		0		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d	Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e	Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f	Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8	Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	0			
9	**Excess distributions carryover to 2011.** Subtract lines 7 and 8 from line 6a	126,787			
10	Analysis of line 9				
a	Excess from 2006 0				
b	Excess from 2007 0				
c	Excess from 2008 0				
d	Excess from 2009 78,626				
e	Excess from 2010 48,161				

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

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

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	Tax year (a) 2010	Prior 3 years (b) 2009	(c) 2008	(d) 2007	(e) Total
	0				0
b 85% of line 2a	0	0	0	0	0
c Qualifying distributions from Part XII, line 4 for each year listed	0				0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c	0	0	0	0	0
3 Complete 3a, b, or c for the alternative test relied upon a "Assets" alternative test—enter (1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed	0				0
c "Support" alternative test—enter (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year* See Attached Statement				
Total			▶ **3a**	980,028
b *Approved for future payment* NONE				
Total			▶ **3b**	NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See page 28 of the instructions)
1 Program service revenue					
a		0		0	0
b		0		0	0
c		0		0	0
d		0		0	0
e		0		0	0
f		0		0	0
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	486,832	
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					
8 Gain or (loss) from sales of assets other than inventory			18	7,191	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a		0		0	0
b		0		0	0
c		0		0	0
d		0		0	0
e		0		0	0
12 Subtotal Add columns (b), (d), and (e)		0		494,023	0
13 **Total.** Add line 12, columns (b), (d), and (e)				13	494,023

(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
	0	NOT APPLICABLE	
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		
	0		

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

b If "Yes," complete the following schedule

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

Sign Here

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

Signature of officer or trustee | Date: 10/28/2011 | Title: VICE PRESIDENT

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
Shawn P Hanlon	CPA	10/28/2011		P00965923

Firm's name ▶ PRICEWATERHOUSECOOPERS LLP | Firm's EIN ▶ 13-4008324

Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219 | Phone no (412) 355-6000

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

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

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

1084111S439	LAVINO EDWIN M	H89128104	TYCO INTERNATIONAL LTD	3,430.00	142,139.20	86,867.03
1084111S439	LAVINO EDWIN M	00206R102	AT & T INC	6,930.00	203,603.40	254,666.40
1084111S439	LAVINO EDWIN M	018581108	ALLIANCE DATA SYS CORP	1,720.00	122,171.60	105,054.72
1084111S439	LAVINO EDWIN M	01988P108	ALLSCRIPTS HEALTHCARE SOLUTI	4,350.00	83,824.50	74,353.95
1084111S439	LAVINO EDWIN M	025816109	AMERICAN EXPRESS CO	3,490.00	149,790.80	147,215.00
1084111S439	LAVINO EDWIN M	03076C106	AMERIPRISE FINANCIAL INC	1,970.00	113,373.50	37,760.56
1084111S439	LAVINO EDWIN M	032346108	AMYLIN PHARMACEUTICALS INC	6,270.00	92,231.70	118,565.50
1084111S439	LAVINO EDWIN M	032511107	ANADARKO PETROLEUM CORP	1,230.00	93,676.80	52,319.40
1084111S439	LAVINO EDWIN M	037411105	APACHE CORP	2,070.00	246,806.10	144,285.42
1084111S439	LAVINO EDWIN M	037833100	APPLE INC	1,332.00	429,649.92	241,118.72
1084111S439	LAVINO EDWIN M	052800109	AUTOLIV INC	1,690.00	133,408.60	45,597.49
1084111S439	LAVINO EDWIN M	05569M442	BNY MELLON SMALL/MID CAP FUN	75,625.30	1,091,273.12	856,078.43
1084111S439	LAVINO EDWIN M	05569M616	BNY MELLON MONEY MARKET FUND	9,337.40	9,337.40	9,337.40
1084111S439	LAVINO EDWIN M	05569M616	BNY MELLON MONEY MARKET FUND	71,450.05	71,450.05	71,450.05
1084111S439	LAVINO EDWIN M	05569M855	BNY MELLON EMERGING MARKETS	107,592.42	1,273,894.30	1,100,000.00

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1084111S439	LAVINO EDWIN M	05569M871	BNY MELLON INTERNATIONAL FD	136,079.59	1,465,577.18	1,669,235.78
1084111S439	LAVINO EDWIN M	060505104	BANK OF AMERICA CORP	19,090.00	254,660.60	259,679.48
1084111S439	LAVINO EDWIN M	125509109	CIGNA CORP	2,120.00	77,719.20	52,391.01
1084111S439	LAVINO EDWIN M	126650100	CVS CAREMARK CORP	1,260.00	43,810.20	45,845.23
1084111S439	LAVINO EDWIN M	14040H105	CAPITAL ONE FINANCIAL CORP	4,490.00	191,094.40	184,958.81
1084111S439	LAVINO EDWIN M	143658300	CARNIVAL CORP	2,300.00	106,053.00	71,828.54
1084111S439	LAVINO EDWIN M	149123101	CATERPILLAR INC	1,560.00	146,109.60	100,383.19
1084111S439	LAVINO EDWIN M	171232101	CHUBB CORP	2,120.00	126,436.80	111,041.50
1084111S439	LAVINO EDWIN M	17275R102	CISCO SYSTEMS INC	5,668.00	114,663.64	41,722.77
1084111S439	LAVINO EDWIN M	200340107	COMERICA INC	3,010.00	127,142.40	110,508.06
1084111S439	LAVINO EDWIN M	20825C104	CONOCOPHILLIPS	3,080.00	209,748.00	75,910.45
1084111S439	LAVINO EDWIN M	231021106	CUMMINS INC	1,950.00	214,519.50	66,520.38
1084111S439	LAVINO EDWIN M	235851102	DANAHER CORP	1,968.00	92,830.56	53,575.14
1084111S439	LAVINO EDWIN M	263534109	DU PONT (E I) DE NEMOURS	1,740.00	86,791.20	46,410.10
1084111S439	LAVINO EDWIN M	268648102	E M C CORP MASS	4,430.00	101,447.00	61,489.77
1084111S439	LAVINO EDWIN M	29266R108	ENERGIZER HLDGS INC	1,240.00	90,396.00	87,735.81
1084111S439	LAVINO EDWIN M	30231G102	EXXON MOBIL CORP	4,772.00	348,928.64	15,611.54
1084111S439	LAVINO EDWIN M	345370860	FORD MOTOR CO	6,620.00	111,149.80	109,002.98
1084111S439	LAVINO EDWIN M	34959E109	FORTINET INC	1,249.00	40,405.15	2,498.00

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

1084111S439	LAVINO EDWIN M	354613101	FRANKLIN RES INC	800.00	88,968.00	40,895.52
1084111S439	LAVINO EDWIN M	369604103	GENERAL ELECTRIC COMPANY	11,026.00	201,665.54	114,873.80
1084111S439	LAVINO EDWIN M	38259P508	GOOGLE INC - CL A	450.00	267,286.50	202,186.24
1084111S439	LAVINO EDWIN M	406216101	HALLIBURTON CO	2,946.00	120,285.18	88,559.71
1084111S439	LAVINO EDWIN M	42809H107	HESS CORP	3,118.00	238,651.72	126,625.98
1084111S439	LAVINO EDWIN M	437076102	HOME DEPOT INC	2,860.00	100,271.60	54,738.45
1084111S439	LAVINO EDWIN M	438516106	HONEYWELL INTL INC	2,958.00	157,247.28	107,274.56
1084111S439	LAVINO EDWIN M	441060100	HOSPIRA INC	2,540.00	141,452.60	101,821.86
1084111S439	LAVINO EDWIN M	444903108	HUMAN GENOME SCIENCES INC	4,690.00	112,044.10	134,094.20
1084111S439	LAVINO EDWIN M	45666Q102	INFORMATICA CORP	2,050.00	90,261.50	62,400.69
1084111S439	LAVINO EDWIN M	459200101	INTERNATIONAL BUSINESS MACHI	1,815.00	266,369.40	207,530.58
1084111S439	LAVINO EDWIN M	46625H100	JPMORGAN CHASE & CO	6,128.00	259,949.76	138,816.76
1084111S439	LAVINO EDWIN M	532716107	LIMITED BRANDS INC	5,800.00	178,234.00	104,003.69
1084111S439	LAVINO EDWIN M	58155Q103	MCKESSON CORPORATION	2,660.00	187,210.80	149,753.29
1084111S439	LAVINO EDWIN M	585055106	MEDTRONIC INC	2,324.00	86,197.16	118,996.39
1084111S439	LAVINO EDWIN M	58933Y105	MERCK & CO INC	4,696.00	169,243.84	119,401.49
1084111S439	LAVINO EDWIN M	594918104	MICROSOFT CORPORATION	8,968.00	250,296.88	139,890.03
1084111S439	LAVINO EDWIN M	617446448	MORGAN STANLEY	3,960.00	107,751.60	107,163.87
1084111S439	LAVINO EDWIN M	620076109	MOTOROLA INC	8,770.00	79,543.90	70,221.16
1084111S439	LAVINO EDWIN M	651229106	NEWELL RUBBERMAID INC	5,740.00	104,353.20	100,674.40
1084111S439	LAVINO EDWIN M	65248E203	NEWS CORP INC	12,836.00	210,767.12	244,387.09
1084111S439	LAVINO EDWIN M	65339F101	NEXTERA ENERGY INC	1,940.00	100,860.60	106,001.31
1084111S439	LAVINO EDWIN M	655664100	NORDSTROM INC	2,880.00	122,054.40	97,599.86
1084111S439	LAVINO EDWIN M	655844108	NORFOLK SOUTHERN CORP	2,360.00	148,255.20	117,266.43
1084111S439	LAVINO EDWIN M	674599105	OCCIDENTAL PETROLEUM CORP	3,360.00	329,616.00	245,802.29
1084111S439	LAVINO EDWIN M	681919106	OMNICOM GROUP INC	2,630.00	120,454.00	136,640.72
1084111S439	LAVINO EDWIN M	68389X105	ORACLE CORP	9,520.00	297,976.00	188,223.81
1084111S439	LAVINO EDWIN M	713448108	PEPSICO INC	3,028.00	197,819.24	152,633.35
1084111S439	LAVINO EDWIN M	717081103	PFIZER INC	16,878.00	295,533.78	409,561.15

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1084111S439	LAVINO EDWIN M	718172109	PHILIP MORRIS INTERNAT-W/I	3,570.00	208,952.10	164,060.16
1084111S439	LAVINO EDWIN M	74005P104	PRAXAIR INC	1,198.00	114,373.06	53,310.59
1084111S439	LAVINO EDWIN M	742718109	PROCTER & GAMBLE CO	2,446.00	157,351.18	11,669.35
1084111S439	LAVINO EDWIN M	744573106	PUBLIC SVC ENTERPRISE GROUP	7,140.00	227,123.40	230,999.55
1084111S439	LAVINO EDWIN M	747525103	QUALCOMM INC	4,240.00	209,837.60	180,945.75

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

1084111S439	LAVINO EDWIN M	755111507	RAYTHEON CO	1,360.00	63,022.40	70,717.14
1084111S439	LAVINO EDWIN M	808513105	SCHWAB CHARLES CORP NEW	3,460.00	59,200.60	52,665.70
1084111S439	LAVINO EDWIN M	816851109	SEMPRA ENERGY	1.00	52.48	61.40
1084111S439	LAVINO EDWIN M	87612E106	TARGET CORP	3,470.00	208,651.10	140,628.21
1084111S439	LAVINO EDWIN M	883203101	TEXTRON INC	5,210.00	123,164.40	163,882.08
1084111S439	LAVINO EDWIN M	883556102	THERMO FISHER SCIENTIFIC INC	3,400.00	188,224.00	154,078.82
1084111S439	LAVINO EDWIN M	887317303	TIME WARNER INC	2,376.00	76,435.92	47,364.12
1084111S439	LAVINO EDWIN M	904767704	UNILEVER PLC ADR	5,850.00	180,648.00	170,335.07
1084111S439	LAVINO EDWIN M	91912E105	VALE SA-SP ADR	4,650.00	160,750.50	65,363.81
1084111S439	LAVINO EDWIN M	949746101	WELLS FARGO & COMPANY	9,226.00	285,913.74	233,696.22
1084111S439	LAVINO EDWIN M	999066434	NTI-MERITECH CAPITAL PARTNER	688,750.00	308,353.38	379,367.43
1084111S439	LAVINO EDWIN M	9999AF331	LIABILITY MERITECH CAPITAL I	61,250.00	0.00	0.00
TOTAL FOR ACCT#1084111S439					15,808,788.62	12,618,202.69

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

1084111S440	LAVINO EDWIN M-		CASH		0.00	-	40.88	- 40.88
1084111S440	LAVINO EDWIN M-	00206RAR3	AT&T INC	5.8%	15,000.00		16,883.70	16,076.55
1084111S440	LAVINO EDWIN M-	03063PAC6	AMCAR 2010-3 A3	1.14%	35,000.00		34,927.20	34,994.69
1084111S440	LAVINO EDWIN M-	05569M616	BNY MELLON MONEY MARKET FUND		45,018.56		45,018.56	45,018.56
1084111S440	LAVINO EDWIN M-	05569M616	BNY MELLON MONEY MARKET FUND		702,613.15		702,613.15	702,613.15
1084111S440	LAVINO EDWIN M-	05947U4A3	BACM 2005-6 A2	5.165%	1,573.05		1,572.25	1,604.51
1084111S440	LAVINO EDWIN M-	060505CL6	BANK OF AMERICA CORP	5.75%	55,000.00		56,179.20	56,553.90
1084111S440	LAVINO EDWIN M-	06739FGF2	BARCLAYS BANK PLC	5.0%	45,000.00		47,619.00	44,941.95
1084111S440	LAVINO EDWIN M-	07383FQ35	BSCMS 2004-PWR5 A3	4.565%	30,000.00		30,388.80	30,614.06
1084111S440	LAVINO EDWIN M-	09247XAC5	BLACKROCK INC	6.25%	25,000.00		28,142.25	24,799.00
1084111S440	LAVINO EDWIN M-	12626PAE3	CRH AMERICA INC	5.3%	30,000.00		32,192.70	28,875.75
1084111S440	LAVINO EDWIN M-	13063A7D0	CALIFORNIA ST	7.3%	55,000.00		55,789.25	55,452.65
1084111S440	LAVINO EDWIN M-	172967EM9	CITIGROUP INC	6.125%	50,000.00		54,794.50	43,340.50
1084111S440	LAVINO EDWIN M-	20030NAL5	COMCAST CORP	5.9%	25,000.00		27,988.25	24,506.50
1084111S440	LAVINO EDWIN M-	25244SAD3	DIAGEO FINANCE BV	5.5%	20,000.00		21,830.80	19,973.60
1084111S440	LAVINO EDWIN M-	291011AR5	EMERSON ELECTRIC CO	4.625%	25,000.00		26,666.50	25,253.75
1084111S440	LAVINO EDWIN M-	3128L1KB5	FHLMC GOLD A69290	6.0%	14,594.15		15,824.44	14,762.32
1084111S440	LAVINO EDWIN M-	3128L15M8	FHLMC GOLD A69852	5.5%	36,929.65		39,400.98	36,773.95
1084111S440	LAVINO EDWIN M-	3128MBEE3	FHLMC GOLD G12633	5.0%	6,829.50		7,248.90	7,239.27
1084111S440	LAVINO EDWIN M-	3128M1BF5	FHLMC GOLD G11938	4.5%	11,498.80		12,124.10	11,474.49
1084111S440	LAVINO EDWIN M-	3128M6AU2	FHLMC GOLD G04219	5.5%	20,871.84		22,261.90	22,323.09
1084111S440	LAVINO EDWIN M-	3128M7HN9	FHLMC GOLD G05337	5.5%	25,591.68		27,384.12	27,487.06
1084111S440	LAVINO EDWIN M-	3128M7N28	FHLMC GOLD G05509	6.0%	42,392.22		45,965.88	44,152.33
1084111S440	LAVINO EDWIN M-	3128M7Q90	FHLMC GOLD G05580	6.5%	31,186.37		34,608.45	33,252.47
1084111S440	LAVINO EDWIN M-	3128M7T22	FHLMC GOLD G05669	6.5%	27,067.13		30,037.21	28,828.62

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME		SHARES	MARKET VALUE	FEDERAL TAX COST
1084111S440	LAVINO EDWIN M-	3128M74X1	FHLMC GOLD G05938	5.0%	20,374.05	21,469.97	21,618.78
1084111S440	LAVINO EDWIN M-	3128P7J79	FHLMC GOLD C91186	5.0%	20,876.50	21,908.22	20,649.33
1084111S440	LAVINO EDWIN M-	3128P7KF9	FHLMC GOLD C91194	5.0%	22,046.45	23,135.99	21,810.14
1084111S440	LAVINO EDWIN M-	3128QHSN1	FHLMC POOL # 1N142	5.755%	521.23	554.39	523.92
1084111S440	LAVINO EDWIN M-	312938NJ8	FHLMC GOLD POOL A90393	5.0%	22,826.06	24,096.79	23,767.62
1084111S440	LAVINO EDWIN M-	312941D20	FHLMC GOLD A92821	5.0%	56,903.25	59,715.41	60,441.91
1084111S440	LAVINO EDWIN M-	312941J99	FHLMC GOLD A92988	5.0%	51,655.25	54,208.05	54,851.42
1084111S440	LAVINO EDWIN M-	3133XSAE8	FED HOME LOAN BANK	3.625%	25,000.00	26,695.25	24,928.70
1084111S440	LAVINO EDWIN M-	31359MSL8	FEDERAL NATL MTG AS	4.375%	20,000.00	21,671.20	21,649.00

1084111S440	LAVINO EDWIN M-	31371LTV1	FNMA POOL # 255364 6.0%	24,778.65	27,180.20	25,347.26
1084111S440	LAVINO EDWIN M-	31385XD95	FNMA POOL # 555528 6.0%	14,792.29	16,295.19	14,910.15
1084111S440	LAVINO EDWIN M-	31393DKA8	FNMA REMIC 2003-64 BC 5.5%	34,361.44	36,271.94	35,993.61
1084111S440	LAVINO EDWIN M-	31398AYY2	FED NATL MTGE ASSN 3.0%	25,000.00	26,332.25	24,932.50
1084111S440	LAVINO EDWIN M-	31403DDX4	FNMA POOL # 745418 5.5%	25,467.59	27,387.85	26,866.08
1084111S440	LAVINO EDWIN M-	31407JDR0	FNMA POOL # 831812 6% 9/1/	10,321.19	11,257.01	11,253.32
1084111S440	LAVINO EDWIN M-	31410F2L8	FNMA POOL # 888279 4.5%	9,152.94	9,449.50	8,820.61
1084111S440	LAVINO EDWIN M-	31410GRK1	FNMA POOL 888890 6.5%	9,879.54	11,016.08	11,052.74
1084111S440	LAVINO EDWIN M-	31410GTY9	FNMA POOL # 888967 6.0%	23,088.67	25,615.03	23,431.38
1084111S440	LAVINO EDWIN M-	31410G7C1	FNMA POOL # 889291 5.0%	18,279.73	19,404.12	18,962.36
1084111S440	LAVINO EDWIN M-	31410KJR6	FNMA POOL # 889572 5.5%	6,927.05	7,416.86	7,193.31
1084111S440	LAVINO EDWIN M-	31410KMR2	FNMA POOL # 889668 6.0%	27,199.83	29,589.34	27,195.55
1084111S440	LAVINO EDWIN M-	31412PG96	FNMA POOL # 930924 4.5% 4/	33,977.54	34,913.96	34,211.14
1084111S440	LAVINO EDWIN M-	31413MC70	FNMA POOL # 949294 6.0%	2,437.78	2,652.72	2,444.16
1084111S440	LAVINO EDWIN M-	31414CGL6	FNMA POOL # 962003 5.5%	33,810.05	36,433.37	33,916.60
1084111S440	LAVINO EDWIN M-	31414HKV8	FNMA POOL # 966608 5.5%	39,438.55	42,498.59	39,469.35
1084111S440	LAVINO EDWIN M-	31416BST6	FNMA POOL # 995230 6.5%	24,548.12	27,303.16	26,527.31
1084111S440	LAVINO EDWIN M-	31416RRQ8	FNMA POOL # AA7694 4.5%	39,288.59	41,203.91	40,854.01
1084111S440	LAVINO EDWIN M-	31416SKB6	FNMA POOL # AA8389 4.5%	46,150.39	47,559.36	45,351.77
1084111S440	LAVINO EDWIN M-	31417KVN4	FNMA POOL # AC1520 4.0%	13,175.13	13,671.31	13,372.77
1084111S440	LAVINO EDWIN M-	31417VRS4	FNMA POOL # AC8596 4.0%	33,370.66	34,496.92	34,006.79
1084111S440	LAVINO EDWIN M-	31418PTH8	FNMA POOL # AD2351 4.0%	21,802.13	22,537.95	22,409.18
1084111S440	LAVINO EDWIN M-	31418TJS7	FNMA POOL # AD5672 4.5%	47,889.90	49,202.08	48,402.47
1084111S440	LAVINO EDWIN M-	33736XBZ1	FUNBC 2001-C2 A2 6.663% 1/12	3,446.00	3,444.55	3,573.07
1084111S440	LAVINO EDWIN M-	361849QH8	GMACC 2001-C1 D 7.034%	25,000.00	25,068.00	26,041.99
1084111S440	LAVINO EDWIN M-	36241KGU6	GNMA POOL # 782011 5.0%	13,816.37	14,729.91	13,683.97
1084111S440	LAVINO EDWIN M-	36241KKS6	GNMA POOL # 782105 5.0%	21,976.84	23,428.19	21,735.42
1084111S440	LAVINO EDWIN M-	36828QHV1	GECMC 2004-C3 A3 4.865%	35,000.00	35,716.45	35,956.65
1084111S440	LAVINO EDWIN M-	36962G3H5	GENERAL ELEC CAP CRP 5.625%	35,000.00	38,377.50	32,817.40
1084111S440	LAVINO EDWIN M-	370334BH6	GENERAL MILLS INC 5.65%	10,000.00	11,132.60	10,155.85
1084111S440	LAVINO EDWIN M-	38141EA41	GOLDMAN SACHS GROUP 3.625%	20,000.00	20,640.20	20,502.80
1084111S440	LAVINO EDWIN M-	38141GFD1	GOLDMAN SACHS GRP 6.75%	20,000.00	20,448.00	20,085.70
1084111S440	LAVINO EDWIN M-	40429CCS9	HSBC FINANCE CORP 5.0%	55,000.00	58,421.00	51,682.10
1084111S440	LAVINO EDWIN M-	41283HAC8	HDMOT 2009-2 A3 2.62%	100,000.00	101,157.00	102,117.19
1084111S440	LAVINO EDWIN M-	41283UAD7	HDMOT 2007-1 A4 5.21%	10,609.41	10,829.77	10,607.88
1084111S440	LAVINO EDWIN M-	44329FAD0	HAT 2007-1 A4 5.33%	19,356.80	19,594.50	19,578.49
1084111S440	LAVINO EDWIN M-	4521518V8	ILLINOIS ST 4.421%	25,000.00	25,219.75	25,000.00
1084111S440	LAVINO EDWIN M-	461202AA1	INTUIT INC 5.4%	20,000.00	20,944.60	19,932.50
1084111S440	LAVINO EDWIN M-	46625MCU1	JPMCC 2001-CIB2 A3 6.429%	31,030.63	31,449.54	31,997.92

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1084111S440	LAVINO EDWIN M-	478366AR8	JOHNSON CONTROLS INC 5.5%	25,000.00	27,338.75	26,269.20
1084111S440	LAVINO EDWIN M-	50075NBA1	KRAFT FOODS INC 5.375%	30,000.00	32,288.10	33,122.40
1084111S440	LAVINO EDWIN M-	52108HCB8	LBUBS 2000-C5 A2 6.51%	129.90	130.06	133.08
1084111S440	LAVINO EDWIN M-	52108HUK8	LBUBS 2003-C7 A2 4.064%	1,735.07	1,735.66	1,745.37
1084111S440	LAVINO EDWIN M-	59156RAT5	MET LIFE GLOB FNDG 7.717%	25,000.00	30,693.25	25,482.50
1084111S440	LAVINO EDWIN M-	61748AAE6	MORGAN STANLEY GLOB 4.75%	45,000.00	46,081.35	42,498.70
1084111S440	LAVINO EDWIN M-	629491AA9	NYSE EURONEXT 4.8%	30,000.00	32,200.20	32,049.40
1084111S440	LAVINO EDWIN M-	646139X83	NEW JERSEY ST TPK AU 7.102%	25,000.00	27,221.50	25,000.00
1084111S440	LAVINO EDWIN M-	64966H4L1	NEW YORK N Y 5.817%	15,000.00	14,490.45	15,000.00
1084111S440	LAVINO EDWIN M-	64972FY26	NEW YORK N Y CITY MU 6.282%	15,000.00	15,056.70	15,000.00
1084111S440	LAVINO EDWIN M-	652482BN9	NEWS AMERICA INC 6.15%	10,000.00	10,425.80	9,392.90
1084111S440	LAVINO EDWIN M-	6832348D3	ONTARIO (PROVINCE OF) 4.0%	35,000.00	35,954.45	34,939.80
1084111S440	LAVINO EDWIN M-	68389XAC9	ORACLE CORP 5.75%	25,000.00	28,598.75	24,988.25
1084111S440	LAVINO EDWIN M-	713448BN7	PEPSICO INC 4.5%	15,000.00	15,736.35	14,949.75
1084111S440	LAVINO EDWIN M-	74432QBJ3	PRUDENTIAL FINL INC 4.75%	20,000.00	21,159.60	20,166.70
1084111S440	LAVINO EDWIN M-	74438WAB2	PMCF 2001-ROCK A2 6.605%	12,279.10	12,342.95	12,722.72
1084111S440	LAVINO EDWIN M-	77531QAD0	ROGERS WIRELESS INC 6.375%	25,000.00	28,090.00	26,363.00
1084111S440	LAVINO EDWIN M-	78010XAC5	ROYAL BANK OF SCOTLA 4.875%	25,000.00	25,573.00	24,981.10
1084111S440	LAVINO EDWIN M-	78387GAK9	SBC COMMUNICATIONS 5.875%	20,000.00	21,548.00	20,240.00
1084111S440	LAVINO EDWIN M-	828807CD7	SIMON PROPERTY GROUP 5.65%	30,000.00	32,451.90	29,886.30
1084111S440	LAVINO EDWIN M-	87236YAB4	TD AMERITRADE HLDG CO 4.15%	25,000.00	25,852.25	25,108.60
1084111S440	LAVINO EDWIN M-	87938WAJ2	TELEFONICA EMISIONES 4.949%	25,000.00	25,892.00	25,179.50
1084111S440	LAVINO EDWIN M-	887317AJ4	TIME WARNER INC 3.15%	15,000.00	15,240.30	15,010.65
1084111S440	LAVINO EDWIN M-	88732JAX6	TIME WARNER CABLE IN 4.125%	30,000.00	28,546.50	29,810.70
1084111S440	LAVINO EDWIN M-	902118BN7	TYCO INTL FIN 3.375%	35,000.00	35,765.45	34,886.60
1084111S440	LAVINO EDWIN M-	91086QAU2	UNITED MEXICAN STATE 5.625%	15,000.00	16,590.00	14,868.15
1084111S440	LAVINO EDWIN M-	912810EQ7	U.S. TREASURY NOTE 6.25% 8/1	25,000.00	31,422.00	29,703.12
1084111S440	LAVINO EDWIN M-	912810PS1	US TREAS-CPI INFLAT 2.375%	37,957.15	42,182.92	38,029.03
1084111S440	LAVINO EDWIN M-	912810QH4	U.S. TREASURY NOTE 4.375%	15,000.00	15,072.60	15,245.57
1084111S440	LAVINO EDWIN M-	912828BH2	U.S. TREASURY NOTE 4.25%	90,000.00	97,987.50	99,568.44
1084111S440	LAVINO EDWIN M-	912828BR0	U.S. TREASURY NOTE 4.25%	20,000.00	21,882.80	21,121.96
1084111S440	LAVINO EDWIN M-	912828FF2	U.S. TREASURY NOTE 5.125%	45,000.00	51,844.95	50,066.54
1084111S440	LAVINO EDWIN M-	912828GD6	U S INFL IX BD 2.375%	37,957.15	42,298.69	38,572.52
1084111S440	LAVINO EDWIN M-	912828HW3	U S TSY INFL IDX BD 0.625%	20,694.20	21,319.79	19,738.64
1084111S440	LAVINO EDWIN M-	912828JE1	U S TREASURY INFL IN 1.375%	35,497.00	37,407.80	34,782.73
1084111S440	LAVINO EDWIN M-	912828MB3	U.S. TREASURY NOTE 1.125% 12	40,000.00	40,410.80	40,467.19
1084111S440	LAVINO EDWIN M-	912828MF4	US TREAS INFL INDX 1.375%	25,284.00	26,275.64	25,835.18
1084111S440	LAVINO EDWIN M-	912828MP2	U.S. TREASURY NOTE 3.625%	5,000.00	5,189.05	4,867.79
1084111S440	LAVINO EDWIN M-	912828MY3	U.S. TSY INFL INDX NT 0.5%	20,183.60	20,631.47	20,290.26

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

1084111S440	LAVINO EDWIN M-	912828ND8	U.S. TREASURY NOTE 3.5%	65,000.00	66,584.70	68,760.03
1084111S440	LAVINO EDWIN M-	912828NP1	U.S. TREASURY NOTE 1.75%	70,000.00	69,776.00	70,596.98
1084111S440	LAVINO EDWIN M-	912828NR7	U.S. TREASURY NOTE 2.375%	5,000.00	4,934.40	5,168.75
1084111S440	LAVINO EDWIN M-	912828NU0	U.S. TREASURY NOTE 0.75% 8/1	100,000.00	99,797.00	100,515.96
1084111S440	LAVINO EDWIN M-	912828NX4	U.S. TREASURY NOTE 0.375%	80,000.00	79,809.60	79,941.64
1084111S440	LAVINO EDWIN M-	912828NY2	U.S. TREASURY NOTE 0.75% 9/1	45,000.00	44,856.00	45,031.12
1084111S440	LAVINO EDWIN M-	912828PB0	U.S. TREASURY NOTE 0.5% 10/1	45,000.00	44,497.35	44,912.39
1084111S440	LAVINO EDWIN M-	912828PC8	U.S. TREASURY NOTE 2.625%	175,000.00	165,074.00	165,963.59
1084111S440	LAVINO EDWIN M-	912828PL8	U.S. TREASURY NOTE 0.75% 12/	10,000.00	9,928.90	9,930.11

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1084111S440	LAVINO EDWIN M-	912828PU8	U.S. TREASURY NOTE 0.5% 11/1	60,000.00	59,226.60	59,083.21
1084111S440	LAVINO EDWIN M-	912828PV6	U.S. TREASURY NOTE 0.5%	15,000.00	14,980.65	14,961.96
1084111S440	LAVINO EDWIN M-	91412GEV3	UNIVERSITY CALIF REV 1.988%	15,000.00	14,889.75	15,000.00
1084111S440	LAVINO EDWIN M-	92343VAL8	VERIZON COMMUNICATIONS 5.5%	35,000.00	38,462.90	33,642.45
1084111S440	LAVINO EDWIN M-	929766CT8	WBCMT 2003-C3 A1 4.037% 2/15	2,704.44	2,729.46	2,747.13
1084111S440	LAVINO EDWIN M-	9297664L4	WBCMT 2005-C20 A4 5.2428% 7/	1,267.03	1,268.68	1,281.32
1084111S440	LAVINO EDWIN M-	92978YAA8	WBCMT 2007-C32 A1 5.686%	17,798.33	18,090.40	18,324.63
1084111S440	LAVINO EDWIN M-	93974CQV5	WASHINGTON ST 3.547%	15,000.00	15,034.65	15,000.00
TOTAL FOR ACCT#1084111S440					4,542,037.11	4,422,451.62

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

Recipient(s) paid during the year

Name
ST PAULS EPISCOPAL CHURCH ATTN ACCOUNTING WARDEN
Street
22 E CHESTNUT HILL AVE

City	State	Zip Code	Foreign Country
PHILADELPHIA	PA	19118	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		42,553

Name
SCHEIE EYE INSTITUTE
Street
51 N 39TH ST

City	State	Zip Code	Foreign Country
PHILADELPHIA	PA	19104	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		85,106

Name
EASTERN UNIVERSITY
Street
1300 EAGLE ROAD

City	State	Zip Code	Foreign Country
ST DAVIDS	PA	19087	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		21,277

Name
LAFAYETTE COLLEGE
Street
202 MARKLE HALL

City	State	Zip Code	Foreign Country
EASTON	PA	18042	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		21,277

Name
HOOSAC SCHOOL
Street
PO BOX 9 / 14 PINE VALLEY ROAD

City	State	Zip Code	Foreign Country
HOOSICK	NY	12089	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		42,553

Name
AMERICAN CANCER SOCIETY- PA DIVISION
Street
P O BOX 720366

City	State	Zip Code	Foreign Country
HERSHEY	PA	17033	

Relationship	Foundation Status	Amount
NONE	PUBLIC	
Purpose of grant/contribution		
OPERATIONAL		21,277

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

Recipient(s) paid during the year

Name
GERMANTOWN ACADEMY
Street
340 MORRIS ROAD, POB 287

City	State	Zip Code	Foreign Country
FORT WASHINGTON	PA	19034	

Relationship	Foundation Status
NONE	PUBLIC

Purpose of grant/contribution	Amount
OPERATIONAL	481,689

Name
ETHEL WALKER SCHOOL
Street
230 BUSHY HILL ROAD

City	State	Zip Code	Foreign Country
SIMSBURY	CT	06070	

Relationship	Foundation Status
NONE	PUBLIC

Purpose of grant/contribution	Amount
OPERATIONAL	42,553

Name
CHURCH OF REDEEMER
Street
1624 PACIFIC AVE PO BOX 1913

City	State	Zip Code	Foreign Country
ATLANTIC CITY	NJ	08404	

Relationship	Foundation Status
NONE	PUBLIC

Purpose of grant/contribution	Amount
OPERATIONAL	31,915

Name
THE UNIVERSITY OF PENNSYLVANIA
Street
51 N 39th STREET MYRIN CIRCLE

City	State	Zip Code	Foreign Country
PHILADELPHIA	PA	19104	

Relationship	Foundation Status
NONE	PUBLIC

Purpose of grant/contribution	Amount
OPERATIONAL	147,274

Name
AMERICAN ONCOLOGIC HOSPITAL
Street
333 COTTMAN AVENUE

City	State	Zip Code	Foreign Country
PHILADELPHIA	PA	19111-2497	

Relationship	Foundation Status
NONE	PUBLIC

Purpose of grant/contribution	Amount
OPERATIONAL	42,554

Name

Street

City	State	Zip Code	Foreign Country

Relationship	Foundation Status

Purpose of grant/contribution	Amount
	0

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	10,452,347	10,445,156	7,191
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1	X	AEP TEXAS CENTRAL TRA 5 1	00110AAD6			10/4/2006		9/21/2010	5,823	4,997				826
2	X	AEP TEXAS CENTRAL TRA 5 1	00110AAD6			10/4/2006		9/21/2010	40,763	34,982				5,781
3	X	AOL INC	00184X105			12/4/2008		1/4/2010	5,906	4,010				1,896
4	X	AXA FINL INC 7 75% 8/0	002451AA0			8/5/2008		8/1/2010	25,000	25,897				-897
5	X	AETNA INC 5 75% 6/15	00817YAD0			6/6/2006		3/9/2010	10,511	9,989				522
6	X	AETNA INC 5 75% 6/15	00817YAD0			6/8/2006		3/9/2010	10,511	9,998				513
7	X	COMMIT TO PUR FNMA SFM	01F0404C8			11/9/2010		12/13/2010	15,424	15,695				-271
8	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/19/2010		12/9/2010	39,994	40,625				-631
9	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/12/2010		12/9/2010	69,967	71,668				-1,701
10	X	COMMIT TO PUR FNMA	01F052664			4/23/2010		6/10/2010	26,762	26,215				547
11	X	COMMIT TO PUR FNMA	01F052664			4/23/2010		6/10/2010	32,175	31,462				713
12	X	AMGEN INC	031162100			10/29/2008		2/12/2010	38,319	40,895				-2,576
13	X	AMGEN INC	031162100			10/28/2008		2/12/2010	7,326	7,582				-256
14	X	AMGEN INC	031162100			10/28/2008		8/10/2010	23,979	25,080				-1,101
15	X	AMGEN INC	031162100			10/28/2008		8/11/2010	8,181	8,749				-568
16	X	AMGEN INC	031162100			4/24/2009		8/11/2010	52,903	48,050				4,853
17	X	AMGEN INC	031162100			4/24/2009		8/11/2010	9,817	8,784				1,033
18	X	APPLE INC	037833100			7/8/2008		1/21/2010	98,643	83,702				14,941
19	X	AUTOLIV INC	052800109			6/10/2009		9/20/2010	14,169	7,225				6,944
20	X	AUTOLIV INC	052800109			6/10/2009		9/20/2010	30,192	15,392				14,800
21	X	BNY MELLON SMALL/MID CAP	05569M442			6/11/2010		10/12/2010	500,000	443,922				56,078
22	X	BNY MELLON MID CAP STK FI	05569M509			12/16/2003		6/11/2010	417,019	500,000				-82,981
23	X	BNY MELLON MID CAP STK FI	05569M509			4/15/2004		6/11/2010	171,328	220,030				-48,702
24	X	BNY MELLON MID CAP STK FI	05569M509			12/8/2005		6/11/2010	7,168	10,021				-2,853
25	X	BNY MELLON MID CAP STK FI	05569M509			11/20/2002		6/11/2010	351,539	335,836				15,703
26	X	BNY MELLON MID CAP STK FI	05569M509			12/4/2002		6/11/2010	1,112	1,071				41
27	X	BNY MELLON MID CAP STK FI	05569M509			5/29/2003		6/11/2010	133,108	135,000				-1,892
28	X	BNY MELLON MID CAP STK FI	05569M509			12/3/2003		6/11/2010	1,374	1,677				-303
29	X	BNY MELLON MID CAP STK FI	05569M509			12/7/2006		6/11/2010	211,151	283,607				-72,456
30	X	BNY MELLON SMALL CAP STI	05569M806			12/7/2005		6/11/2010	82,117	128,329				-46,212
31	X	BNY MELLON SMALL CAP STI	05569M806			12/6/2006		6/11/2010	94,060	139,909				-45,849
32	X	BNY MELLON SMALL CAP STI	05569M806			12/16/2003		6/11/2010	132,410	200,000				-67,590
33	X	BNY MELLON SMALL CAP STI	05569M806			11/20/2002		6/11/2010	200,224	223,891				-23,667
34	X	BNY MELLON SMALL CAP STI	05569M806			5/29/2003		6/11/2010	71,094	85,000				-13,906
35	X	BNY MELLON SMALL CAP STI	05569M806			4/15/2004		6/11/2010	10,239	16,515				-6,276
36	X	BNY MELLON INTERNATIONA	05569M871			12/14/2006		5/18/2010	199,561	360,836				-161,275
37	X	BNY MELLON INTERNATIONA	05569M871			4/8/2005		5/18/2010	439	747				-308
38	X	BNY MELLON INTERNATIONA	05569M871			4/8/2005		9/27/2010	90,000	139,202				-49,202
39	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		9/10/2010	8,726	8,901				-175
40	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		10/10/2010	4,329	4,415				-86
41	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		11/10/2010	175	179				-4
42	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		12/10/2010	196	200				-4
43	X	FNMA POOL # 918044 5 899%	31411X5D3			5/23/2007		5/25/2010	3,646	3,675				-29
44	X	FNMA POOL # 918044 5 837%	31411X5D3			5/23/2007		6/25/2010	3,197	3,223				-26
45	X	FNMA POOL # 918044 5 854%	31411X5D3			5/23/2007		7/25/2010	1,123	1,132				-9
46	X	FNMA POOL # 918044 5 88% 5	31411X5D3			5/23/2007		8/25/2010	3	3				0
47	X	FNMA POOL # 918044 5 88% 5	31411X5D3			5/23/2007		9/25/2010	4	4				0
48	X	FNMA POOL # 918044 5 88% 5	31411X5D3			5/23/2007		10/25/2010	1,409	1,421				-12
49	X	FNMA POOL # 918044 5 867%	31411X5D3			5/23/2007		11/25/2010	1,337	1,348				-11
50	X	FNMA POOL # 918044 5 856%	31411X5D3			5/23/2007		12/15/2010	15,179	14,368				811

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
51	X	FNMA POOL # 918044 5 856%	31411X5D3			5/23/2007		12/25/2010	4	4				0
52	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		2/25/2010	21	22				-1
53	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		3/25/2010	22	23				-1
54	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		9/2/2010	23,057	24,641				-1,584
55	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		9/2/2010	12,682	14,952				-2,270
56	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		9/2/2010	1,537	1,643				-106
57	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		9/2/2010	12,321	14,499				-2,178
58	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		10/25/2010	1,382	1,391				-9
59	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		11/25/2010	926	932				-6
60	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		12/25/2010	850	856				-6
61	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		1/25/2011	1,084	1,091				-7
62	X	FNMA POOL # 936591 5 652%	31412V7C6			5/3/2007		2/25/2010	1,344	1,356				-12
63	X	FNMA POOL # 936591 5 652%	31412V7C6			5/3/2007		3/25/2010	892	900				-8
64	X	FNMA POOL # 936591 5 645%	31412V7C6			5/3/2007		4/25/2010	1,858	1,874				-16
65	X	FNMA POOL # 936591 5 606%	31412V7C6			5/3/2007		5/25/2010	2,809	2,832				-23
66	X	FNMA POOL # 936591 5 56% 4	31412V7C6			5/3/2007		6/25/2010	6,354	6,408				-54
67	X	FNMA POOL # 936591 5 546%	31412V7C6			5/3/2007		7/25/2010	589	594				-5
68	X	FNMA POOL # 936591 5 549%	31412V7C6			5/3/2007		8/25/2010	471	475				-4
69	X	FNMA POOL # 936591 5 554%	31412V7C6			5/3/2007		9/25/2010	502	506				-4
70	X	FNMA POOL # 936591 5 546%	31412V7C6			5/3/2007		10/25/2010	216	217				-1
71	X	FNMA POOL # 936591 5 59977	31412V7C6			5/3/2007		11/25/2010	391	394				-3
72	X	FNMA POOL # 936591 5 541%	31412V7C6			5/3/2007		12/15/2010	10,990	10,611				379
73	X	FNMA POOL # 936591 5 541%	31412V7C6			5/3/2007		12/25/2010	218	220				-2
74	X	FNMA POOL # 944112 6 009%	31413FKZ4			8/2/2007		2/25/2010	1,122	1,121				1
75	X	FNMA POOL # 944112 5 984%	31413FKZ4			8/2/2007		3/25/2010	44	44				0
76	X	FNMA POOL # 944112 5 985%	31413FKZ4			8/2/2007		4/25/2010	3,200	3,198				2
77	X	FNMA POOL # 944112 5 903%	31413FKZ4			8/2/2007		5/25/2010	2,328	2,327				1
78	X	FNMA POOL # 944112 5 846%	31413FKZ4			8/2/2007		6/25/2010	1,676	1,675				1
79	X	FNMA POOL # 944112 5 821%	31413FKZ4			8/2/2007		7/25/2010	2	2				0
80	X	FNMA POOL # 944112 5 821%	31413FKZ4			8/2/2007		8/25/2010	1	1				0
81	X	FNMA POOL # 944112 5 838%	31413FKZ4			8/2/2007		9/25/2010	1,217	1,216				1
82	X	FNMA POOL # 944112 5 805%	31413FKZ4			8/2/2007		10/25/2010	426	425				1
83	X	FNMA POOL # 944112 5 798%	31413FKZ4			8/2/2007		11/25/2010	2	2				0
84	X	FNMA POOL # 944112 5 798%	31413FKZ4			8/2/2007		12/15/2010	626	582				44
85	X	FNMA POOL # 944112 5 798%	31413FKZ4			8/2/2007		12/15/2010	20,908	19,449				1,459
86	X	FNMA POOL # 944112 5 798%	31413FKZ4			8/2/2007		12/25/2010	583	582				1
87	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		2/25/2010	72	73				-1
88	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		3/25/2010	2,194	2,199				-5
89	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		4/25/2010	4,650	4,662				-12
90	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		5/25/2010	6,461	6,478				-17
91	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		6/25/2010	830	832				-2
92	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		7/25/2010	734	736				-2
93	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		8/25/2010	1,258	1,262				-4
94	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		9/25/2010	550	551				-1
95	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		10/13/2010	46,442	43,027				3,415
96	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		10/25/2010	1,260	1,263				-3
97	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		11/25/2010	35	35				0
98	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		12/25/2010	52	52				0
99	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		1/25/2011	3	3				0
100	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		2/25/2010	34	34				0
101	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		2/25/2010	23	23				0

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
102	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		3/25/2010	276	275				1
103	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		3/25/2010	184	186				-2
104	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		4/25/2010	291	291				0
105	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		4/25/2010	194	196				-2
106	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		5/25/2010	499	498				1
107	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		5/25/2010	333	337				-4
108	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		6/25/2010	793	791				2
109	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		6/25/2010	529	535				-6
110	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		7/25/2010	255	255				0
111	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		7/25/2010	170	172				-2
112	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		8/25/2010	611	609				2
113	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		8/25/2010	407	412				-5
114	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		4/25/2010	3,612	3,745				-133
115	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		5/25/2010	1,730	1,794				-64
116	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		6/25/2010	816	846				-30
117	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		7/25/2010	2,317	2,402				-85
118	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		8/25/2010	651	674				-23
119	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		9/25/2010	12	13				-1
120	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		10/25/2010	12	13				-1
121	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		10/27/2010	8,769	8,253				516
122	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		2/25/2010	220	224				-4
123	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		3/25/2010	211	215				-4
124	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		4/25/2010	190	193				-3
125	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		5/25/2010	204	208				-4
126	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		6/25/2010	225	229				-4
127	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		7/25/2010	278	283				-5
128	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		8/25/2010	246	250				-4
129	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		9/25/2010	765	779				-14
130	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		10/13/2010	21,038	20,442				596
131	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		10/25/2010	1,082	1,102				-20
132	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		2/25/2010	390	393				-3
133	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		3/25/2010	208	210				-2
134	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		4/25/2010	223	225				-2
135	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		5/25/2010	248	249				-1
136	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		6/25/2010	368	371				-3
137	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		7/25/2010	461	464				-3
138	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		8/25/2010	907	913				-6
139	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		9/25/2010	1,589	1,600				-11
140	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		10/13/2010	32,780	31,499				1,281
141	X	FNMA POOL # 918044 5 9% 5	31411X5D3			5/23/2007		3/25/2010	9	9				0
142	X	FNMA POOL # 918044 5 9% 5	31411X5D3			5/23/2007		4/25/2010	3 656	3,685				-29
143	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	2,423	2,104				319
144	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	18,932	16,208				2,724
145	X	WHIRLPOOL CORP	963320106			8/31/2009		11/22/2010	35,440	30,535				4,905
146	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	10,447	9,032				1,415
147	X	XTO ENERGY INC	98385X106			6/8/2004		6/11/2010	104,873	37,416				67,457
148	X	XTO ENERGY INC	98385X106			6/9/2004		6/11/2010	54,254	19,282				34,972
149	X	XTO ENERGY INC	98385X106			4/28/2005		6/11/2010	10 927	6,009				4,918
150	X	ACCENTURE PLC-CL A	G1151C101			2/27/2008		1/6/2010	97,136	83,698				13,438
151	X	ACCENTURE PLC-CL A	G1151C101			2/27/2008		1/6/2010	14,843	12,848				1,995
152	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		3/25/2010	1,181	1,216				-35

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
153	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2010	1,875	1,930				-55
154	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2010	680	700				-20
155	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		6/25/2010	1,153	1,187				-34
156	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		7/25/2010	1,931	1,987				-56
157	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		8/25/2010	1,220	1,255				-35
158	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2010	1,500	1,544				-44
159	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		10/13/2010	32,511	31,632				879
160	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		10/25/2010	1,587	1,634				-47
161	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		2/25/2010	400	415				-15
162	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		3/25/2010	742	770				-28
163	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		4/25/2010	6,437	6,678				-241
164	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		5/25/2010	1,173	1,217				-44
165	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	9,334	9,321				13
166	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	18,143	17,740				403
167	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	22,549	22,100				449
168	X	CITEC 2006-VT2 A4 5 05% 4	125565AD3			3/5/2008		1/20/2010	779	791				-12
169	X	CITEC 2006-VT2 A4 5 05% 4	125565AD3			3/5/2008		2/20/2010	691	701				-10
170	X	CITEC 2006-VT2 A4 5 05% 4	125565AD3			3/5/2008		3/20/2010	672	682				-10
171	X	CITEC 2006-VT2 A4 5 05% 4	125565AD3			3/5/2008		4/20/2010	6,219	6,312				-93
172	X	CVS CAREMARK CORP	126650100			10/30/2007		1/8/2010	11,881	14,506				-2,625
173	X	CVS CAREMARK CORP	126650100			10/30/2007		1/8/2010	27,486	33,571				-6,085
174	X	CVS CAREMARK CORP	126650100			4/24/2007		1/11/2010	15,914	17,263				-1,349
175	X	CVS CAREMARK CORP	126650100			10/30/2007		1/11/2010	36,569	44,762				-8,193
176	X	CVS CAREMARK CORP	126650100			4/25/2007		1/11/2010	3,386	3,658				-272
177	X	CVS CAREMARK CORP	126650100			4/25/2007		1/11/2010	9,132	9,876				-744
178	X	BANK OF AMERICA CORP 5 7	060505CL6			11/28/2006		10/12/2010	10,824	10,307				517
179	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	9,528	9,471				57
180	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		6/25/2010	495	513				-18
181	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		7/25/2010	624	647				-23
182	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		8/25/2010	216	224				-8
183	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		9/25/2010	441	458				-17
184	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		10/25/2010	547	567				-20
185	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		10/27/2010	10,625	10,006				619
186	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		2/25/2010	66	66				0
187	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		3/25/2010	1,241	1,242				-1
188	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		4/25/2010	368	368				0
189	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		5/25/2010	629	630				-1
190	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		6/25/2010	649	649				0
191	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		7/25/2010	1,251	1,252				-1
192	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		8/25/2010	65	65				0
193	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		9/25/2010	963	964				-1
194	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		10/25/2010	957	958				-1
195	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		11/25/2010	990	991				-1
196	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		12/25/2010	679	679				0
197	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		1/25/2011	472	472				0
198	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		3/25/2010	465	492				-27
199	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		4/25/2010	420	444				-24
200	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		5/25/2010	461	486				-25
201	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		6/25/2010	348	367				-19
202	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		7/25/2010	373	394				-21
203	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		8/25/2010	416	440				-24

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
204	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		9/25/2010	477	504				-27
205	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		10/25/2010	553	585				-32
206	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		11/12/2010	8,041	7,972				69
207	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		11/25/2010	657	694				-37
208	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		6/25/2010	1,023	1,106				-83
209	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		7/25/2010	823	890				-67
210	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		8/25/2010	1,036	1,120				-84
211	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		9/25/2010	856	925				-69
212	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		10/25/2010	884	955				-71
213	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		11/25/2010	655	708				-53
214	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		12/25/2010	733	792				-59
215	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		1/25/2011	858	927				-69
216	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		2/25/2010	1,434	1,492				-58
217	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		3/25/2010	368	383				-15
218	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		4/25/2010	1,759	1,830				-71
219	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		5/25/2010	607	632				-25
220	X	CVS CAREMARK CORP	126650100			4/25/2007		6/21/2010	47,596	54,867				-7,271
221	X	CVS CAREMARK CORP	126650100			4/25/2007		6/21/2010	1,911	2,195				-284
222	X	CVS CAREMARK CORP	126650100			4/25/2007		6/21/2010	9,839	11,339				-1,500
223	X	CVS CAREMARK CORP	126650100			4/25/2007		8/17/2010	27,921	35,481				-7,560
224	X	CVS CAREMARK CORP	126650100			4/24/2007		8/17/2010	4,318	5,458				-1,140
225	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			3/12/2010		4/15/2010	5,341	5,428				-87
226	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			3/24/2010		4/15/2010	1,057	1,071				-14
227	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			4/9/2010		4/15/2010	1,409	1,429				-20
228	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			3/12/2010		5/15/2010	3,792	3,854				-62
229	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			3/24/2010		5/15/2010	875	887				-12
230	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			4/9/2010		5/15/2010	1,167	1,183				-16
231	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			3/12/2010		6/15/2010	11,307	11,492				-185
232	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			3/24/2010		6/15/2010	2,609	2,645				-36
233	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			4/9/2010		6/15/2010	3,479	3,527				-48
234	X	CCMSC 2000-3 A2 7 31898%	161505GM8			3/12/2010		7/16/2010	9,124	9,273				-149
235	X	CCMSC 2000-3 A2 7 31898%	161505GM8			3/24/2010		7/16/2010	2,105	2,135				-30
236	X	CCMSC 2000-3 A2 7 31898%	161505GM8			4/9/2010		7/16/2010	2,807	2,846				-39
237	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			3/12/2010		8/16/2010	13,200	13,416				-216
238	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			3/24/2010		8/16/2010	2,035	2,063				-28
239	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			4/9/2010		8/16/2010	2,532	2,567				-35
240	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			3/12/2010		9/15/2010	5,016	5,098				-82
241	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			3/24/2010		9/15/2010	773	784				-11
242	X	CCMSC 2000-3 A2 7 319% 1	161505GM8			4/9/2010		9/15/2010	962	976				-14
243	X	CISCO SYSTEMS INC	17275R102			7/23/2008		3/3/2010	7,131	6,385				746
244	X	CISCO SYSTEMS INC	17275R102			7/18/2008		3/3/2010	9,835	8,659				1,176
245	X	CISCO SYSTEMS INC	17275R102			7/18/2008		3/3/2010	33,462	29,440				4,022
246	X	CISCO SYSTEMS INC	17275R102			4/28/2005		11/12/2010	3,430	2,890				540
247	X	CISCO SYSTEMS INC	17275R102			7/18/2008		11/12/2010	25,523	27,059				-1,536
248	X	CISCO SYSTEMS INC	17275R102			11/14/1996		11/12/2010	11,679	4,211				7,468
249	X	CISCO SYSTEMS INC	17275R102			7/18/2008		11/12/2010	30,832	32,471				-1,639
250	X	COCA COLA ENTERPRISES IN	191219104			6/15/2007		5/6/2010	64,938	57,843				7,095
251	X	COCA COLA ENTERPRISES IN	191219104			6/18/2007		5/6/2010	3,881	3,453				428
252	X	COCA COLA ENTERPRISES IN	191219104			6/20/2007		5/6/2010	45,017	40,768				4,249
253	X	COMCAST CORP 5 9%	20030NAL5			3/30/2006		10/12/2010	11,660	9,820				1,840
254	X	COMM 2000-C1 A2 7 416%	20046PAB4			2/12/2010		3/15/2010	569	572				-3

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
255	X	COMM 2000-C1 A2 7 41135%	20046PAB4			2/12/2010		4/15/2010	3,493	3,510				-17
256	X	COMM 2000-C1 A2 7 416%	20046PAB4			2/12/2010		5/15/2010	885	889				-4
257	X	CSFB 2005-C4 A2 5 017% 8	225458N20			1/29/2010		5/15/2010	11,025	11,102				-77
258	X	CSFB 2005-C4 A2 5 017% 8	225458N20			4/12/2010		5/15/2010	14,701	14,724				-23
259	X	CSFB 2005-C4 A2 5 017% 8	225458N20			1/29/2010		6/15/2010	888	895				-7
260	X	CSFB 2005-C4 A2 5 017% 8	225458N20			4/12/2010		6/15/2010	1,184	1,186				-2
261	X	CSFB 2005-C4 A2 5 017% 8	225458N20			1/29/2010		7/15/2010	107	107				0
262	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		6/25/2010	1,424	1,481				-57
263	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		7/25/2010	1,082	1,125				-43
264	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		8/25/2010	1,151	1,197				-46
265	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		9/25/2010	2,042	2,123				-81
266	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		10/13/2010	12,218	12,010				208
267	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		10/25/2010	876	911				-35
268	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		11/25/2010	1,396	1,452				-56
269	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		12/25/2010	1,666	1,732				-66
270	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		1/25/2011	1,019	1,060				-41
271	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		2/25/2010	267	260				7
272	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		3/25/2010	251	245				6
273	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		4/25/2010	81	79				2
274	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		5/25/2010	96	94				2
275	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		6/25/2010	98	96				2
276	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		7/25/2010	92	90				2
277	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		8/25/2010	299	293				6
278	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		9/25/2010	128	126				2
279	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		10/25/2010	244	239				5
280	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		11/25/2010	428	421				7
281	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		12/25/2010	278	273				5
282	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		1/25/2011	683	671				12
283	X	FNMA POOL # AC1520 4% 9/1	31417KVN4			10/14/2009		2/25/2010	69	70				-1
284	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		3/25/2010	72	73				-1
285	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		4/25/2010	158	161				-3
286	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		5/25/2010	93	94				-1
287	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		6/25/2010	70	71				-1
288	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		7/25/2010	343	348				-5
289	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		8/25/2010	87	88				-1
290	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		9/25/2010	132	134				-2
291	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		10/25/2010	200	203				-3
292	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		11/25/2010	72	73				-1
293	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		12/25/2010	88	89				-1
294	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		1/25/2011	168	170				-2
295	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		3/25/2010	49	51				-2
296	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		4/25/2010	156	162				-6
297	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		5/25/2010	732	763				-31
298	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		6/25/2010	394	410				-16
299	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		7/22/2010	40,089	39,230				859
300	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		7/25/2010	277	289				-12
301	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		2/25/2010	96	99				-3
302	X	CSFB 2005-C4 A2 5 017% 8	225458N20			4/12/2010		8/15/2010	83	83				0
303	X	CSFB 2005-C4 A2 5 017% 8	225458N20			1/29/2010		9/15/2010	2,636	2,654				-18
304	X	CSFB 2005-C4 A2 5 017% 8	225458N20			4/12/2010		9/15/2010	3,515	3,520				-5
305	X	CSFB 2005-C4 A2 5 017% 8	225458N20			1/29/2010		10/15/2010	235	236				-1

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
306	X	CSFB 2005-C4 A2 5 017% 8	225458N20			4/12/2010		10/15/2010	313	313				0
307	X	CSFB 2005-C4 A2 5 017% 8	225458N20			1/29/2010		11/18/2010	46	47				-1
308	X	CSFB 2005-C4 A2 5 017% 8	225458N20			4/12/2010		11/18/2010	62	62				0
309	X	CUMMINS INC	231021106			5/1/2009		9/7/2010	3,971	1,675				2,296
310	X	CUMMINS INC	231021106			5/1/2009		9/7/2010	24,313	10,241				14,072
311	X	CUMMINS INC	231021106			5/1/2009		9/7/2010	81	34				47
312	X	DEERE JOHN CAP CORP NT 7	244217BG9			4/12/2006		12/1/2010	21,593	21,361				232
313	X	CSFB 2005-C4 A2 5 017% 8	225458N20			4/12/2010		7/15/2010	142	142				0
314	X	CSFB 2005-C4 A2 5 017% 8	225458N20			1/29/2010		8/15/2010	62	63				-1
315	X	E M C CORP MASS	268648102			4/23/2010		9/30/2010	14,415	14,186				229
316	X	E M C CORP MASS	268648102			7/29/2009		9/30/2010	8,526	6,444				2,082
317	X	E M C CORP MASS	268648102			4/23/2010		9/30/2010	16,646	16,384				262
318	X	E M C CORP MASS	268648102			7/29/2009		9/30/2010	91,756	69,352				22,404
319	X	EMERSON ELECTRIC CO 4 62	291011AR5			5/27/2005		6/11/2010	26,561	25,254				1,307
320	X	EXELON CORP	30161N101			11/15/2002		8/24/2010	6,392	3,991				2,401
321	X	EXELON CORP	30161N101			11/15/2002		8/24/2010	94,333	58,967				35,366
322	X	EXELON CORP	30161N101			11/15/2002		8/24/2010	2,901	1,807				1,094
323	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		2/15/2010	297	301				-4
324	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		3/15/2010	6,382	6,455				-73
325	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		4/15/2010	362	366				-4
326	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		5/15/2010	830	840				-10
327	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		6/15/2010	548	554				-6
328	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		7/15/2010	600	607				-7
329	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		8/15/2010	679	687				-8
330	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		9/15/2010	159	161				-2
331	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		10/15/2010	435	440				-5
332	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		10/27/2010	17,635	16,479				1,156
333	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		2/15/2010	1,033	1,029				4
334	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		3/15/2010	8,190	8,155				35
335	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		4/15/2010	1,100	1,095				5
336	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		5/15/2010	1,070	1,065				5
337	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		9/25/2010	485	484				1
338	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		9/25/2010	323	327				-4
339	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		10/25/2010	486	485				1
340	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		10/25/2010	324	328				-4
341	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		11/25/2010	788	787				1
342	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		11/25/2010	526	532				-6
343	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		12/25/2010	531	530				1
344	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		12/25/2010	354	358				-4
345	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		1/25/2011	463	462				1
346	X	FNMA POOL # 962003 5 5%	31414CGL6			4/7/2008		1/25/2011	309	312				-3
347	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2010	581	598				-17
348	X	U S TREASURY NOTE 4 625	912828GK0			2/28/2007		4/6/2010	26,677	25,124				1,553
349	X	U S TREASURY NOTE 4 625	912828GK0			3/29/2007		4/9/2010	10,676	10,046				630
350	X	U S TREASURY NOTE 4 625	912828GK0			3/30/2007		4/9/2010	5,338	5,012				326
351	X	U S TREASURY NOTE 4 625	912828GK0			3/30/2007		4/13/2010	21,365	20,048				1,317
352	X	U S TREASURY NOTE 4 625	912828GK0			3/30/2007		4/14/2010	10,675	10,024				651
353	X	U S TREASURY NOTE 4 625	912828GK0			4/27/2007		4/14/2010	26 688	25,044				1,644
354	X	U S TREASURY NOTE 4 5%	912828GR5			4/27/2010		5/11/2010	32,007	32,066				-59
355	X	U S TREASURY NT 4 5%	912828GS3			7/23/2007		5/5/2010	38,384	33,778				4,606
356	X	U S TSY INFL IDX BD 0 625%	912828HW3			1/6/2009		6/11/2010	5,237	4,913				324

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check 'X' if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
357	X	U S TREASURTY NT 3 875%	912828HZ6			5/15/2008		5/5/2010	5,223	4,991				232
358	X	U S TREASURY INFL IN 1 375%	912828JE1			8/21/2008		10/13/2010	5,515	4,956				559
359	X	U S TREASURY NOTE 2 75%	912828KD1			9/21/2010		9/28/2010	41,681	41,019				662
360	X	UNITED STATES TREAS 1 37%	912828KG4			12/23/2009		1/20/2010	45,387	45,301				86
361	X	U S TREASURY NOTE 3 125%	912828KQ2			8/20/2010		9/8/2010	31,455	31,745				-290
362	X	U S TREASURY NOTE 3 25%	912828KW9			6/24/2009		2/4/2010	20,465	19,903				562
363	X	U S TREASURY NOTE 3 25%	912828KW9			11/30/2009		2/4/2010	10,232	10,445				-213
364	X	U S TREASURY NOTE 1 5%	912828LB4			3/11/2010		4/19/2010	20,166	20,174				-8
365	X	U S TREASURY NOTE 1 5%	912828LB4			3/11/2010		5/10/2010	30,373	30,261				112
366	X	U S TREASURY NOTE 1 5%	912828LB4			3/11/2010		5/13/2010	5,062	5,044				18
367	X	UNITED STATES TREAS 2 62%	912828LC2			8/4/2010		10/19/2010	16,042	15,836				206
368	X	U S TREASURY NOTE 2 625%	912828LC2			8/4/2010		11/9/2010	15,963	15,836				127
369	X	U S TREASURY NOTE 2 625%	912828LC2			8/4/2010		12/29/2010	20,894	21,114				-220
370	X	U S TREASURY NOTE 3 625%	912828LJ7			11/30/2009		1/11/2010	19,710	20,709				-999
371	X	U S TREASURY NOTE 3 625%	912828LJ7			11/30/2009		1/12/2010	4,960	5,177				-217
372	X	U S TREASURY NOTE 3 625%	912828LJ7			11/30/2009		5/5/2010	5,041	5,177				-136
373	X	U S TREASURY NOTE 2 375%	912828LQ1			7/29/2010		8/2/2010	10,437	10,406				31
374	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		10/25/2010	333	320				13
375	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		11/25/2010	348	335				13
376	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		12/25/2010	440	424				16
377	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		1/25/2011	332	320				12
378	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		2/25/2010	1,532	1,590				-58
379	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		3/25/2010	1,115	1,157				-42
380	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		4/25/2010	1,649	1,711				-62
381	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		5/25/2010	1,471	1,526				-55
382	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		6/25/2010	1,335	1,385				-50
383	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		7/25/2010	1,114	1,155				-41
384	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		9/25/2010	1,368	1,419				-51
385	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		9/25/2010	293	313				-20
386	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		10/13/2010	7,448	7,457				-9
387	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		10/13/2010	11,567	11,250				317
388	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		10/25/2010	1,687	1,750				-63
389	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		11/25/2010	912	946				-34
390	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		12/25/2010	866	898				-32
391	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		1/25/2011	1,067	1,107				-40
392	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		1/25/2011	268	300				-32
393	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		2/25/2010	348	353				-5
394	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		3/25/2010	380	386				-6
395	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		4/25/2010	340	345				-5
396	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		5/15/2010	44	42				2
397	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		5/15/2010	322	317				5
398	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		6/15/2010	59	57				2
399	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		6/15/2010	433	427				6
400	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		7/15/2010	45	44				1
401	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		7/15/2010	334	330				4
402	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		8/15/2010	54	52				2
403	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		8/15/2010	396	392				4
404	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		9/15/2010	62	61				1
405	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		9/15/2010	462	457				5
406	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		10/15/2010	60	59				1
407	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		10/15/2010	448	443				5

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Securty	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
408	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		11/15/2010	70	68				2
409	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		11/15/2010	514	509				5
410	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		12/15/2010	58	57				1
411	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		12/15/2010	428	424				4
412	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		1/15/2011	66	65				1
413	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		1/15/2011	489	484				5
414	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		2/15/2010	477	477				0
415	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		3/15/2010	537	537				0
416	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		4/15/2010	234	234				0
417	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		5/15/2010	24	24				0
418	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		6/15/2010	27	27				0
419	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		7/15/2010	268	268				0
420	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		7/20/2010	17,306	15,904				1,402
421	X	GNMA POOL # 685839 5 0%	36296A4Y7			4/25/2008		2/3/2010	93,857	89,260				4,597
422	X	GNMA POOL # 685839 5 0%	36296A4Y7			4/25/2008		2/15/2010	2,739	2,711				28
423	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		2/15/2010	727	746				-19
424	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		3/15/2010	587	603				-16
425	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		4/15/2010	516	529				-13
426	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		5/15/2010	214	220				-6
427	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		6/15/2010	635	651				-16
428	X	FHLMC GOLD G05669 6 5% 4/	3128M7T22			9/10/2009		2/15/2010	1,046	1,114				-68
429	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		3/15/2010	5,585	5,949				-364
430	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		4/15/2010	1,375	1,464				-89
431	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		5/15/2010	1,262	1,344				-82
432	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		6/15/2010	1,729	1,841				-112
433	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		7/15/2010	1,231	1,311				-80
434	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		8/15/2010	1,388	1,478				-90
435	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		9/15/2010	1,083	1,153				-70
436	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		10/15/2010	1,019	1,085				-66
437	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		11/15/2010	896	954				-58
438	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		12/15/2010	1,151	1,226				-75
439	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		1/15/2011	896	955				-59
440	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		5/15/2010	1,553	1,646				-93
441	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		6/15/2010	1,350	1,431				-81
442	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		7/15/2010	1,490	1,580				-90
443	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		8/15/2010	1,306	1,384				-78
444	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		9/15/2010	1,694	1,796				-102
445	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		10/15/2010	1,791	1,899				-108
446	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		11/11/2010	36,109	35,992				117
447	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		11/15/2010	1,959	2,077				-118
448	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		12/15/2010	319	338				-19
449	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		1/15/2011	298	316				-18
450	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		2/15/2010	650	638				12
451	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		3/15/2010	862	847				15
452	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		4/15/2010	969	952				17
453	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		5/15/2010	775	763				12
454	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		6/15/2010	784	772				12
455	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		7/15/2010	919	906				13
456	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		8/15/2010	1,540	1,519				21
457	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		9/15/2010	1,256	1,240				16
458	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		10/15/2010	1,536	1,518				18

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
459	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		11/15/2010	1,753	1,733				20
460	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		12/15/2010	1,705	1,686				19
461	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		1/15/2011	1,177	1,164				13
462	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		2/15/2010	830	814				16
463	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		3/15/2010	622	612				10
464	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		4/15/2010	821	807				14
465	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		5/15/2010	558	549				9
466	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		6/15/2010	456	450				6
467	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		7/15/2010	568	560				8
468	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		9/15/2010	492	505				-13
469	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		10/15/2010	604	620				-16
470	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		10/27/2010	12,361	11,401				960
471	X	GAP INC	364760108			1/8/2010		7/7/2010	31,159	32,671				-1,512
472	X	GAP INC	364760108			1/8/2010		7/7/2010	1,831	1,911				-80
473	X	GAP INC	364760108			1/11/2010		7/7/2010	28,997	30,469				-1,472
474	X	GAP INC	364760108			1/11/2010		7/7/2010	8,179	8,644				-465
475	X	GAP INC	364760108			1/12/2010		7/7/2010	29,543	30,349				-806
476	X	HDMOT 2005-3 A2 4 41% 6	41283ABY4			8/19/2005		1/15/2010	828	827				1
477	X	HDMOT 2005-3 A2 4 41% 6	41283ABY4			8/19/2005		2/15/2010	861	861				0
478	X	HDMOT 2005-3 A2 4 41% 6	41283ABY4			8/19/2005		3/15/2010	920	920				0
479	X	HDMOT 2005-3 A2 4 41% 6	41283ABY4			8/19/2005		4/15/2010	991	991				0
480	X	HDMOT 2005-3 A2 4 41% 6	41283ABY4			8/19/2005		5/15/2010	898	898				0
481	X	HDMOT 2005-3 A2 4 41% 6	41283ABY4			8/19/2005		6/15/2010	783	782				1
482	X	HDMOT 2005-3 A2 4 41% 6	41283ABY4			8/19/2005		7/15/2010	821	821				0
483	X	HDMOT 2005-3 A2 4 41% 6	41283ABY4			8/19/2005		8/16/2010	5,178	5,177				1
484	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		4/15/2010	487	487				0
485	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		5/15/2010	1,248	1,248				0
486	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		6/15/2010	1,125	1,125				0
487	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		7/15/2010	1,201	1,201				0
488	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		8/15/2010	1,135	1,135				0
489	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		9/15/2010	1,150	1,150				0
490	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		10/15/2010	1,057	1,057				0
491	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		7/15/2010	425	436				-11
492	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		8/15/2010	645	662				-17
493	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		11/15/2010	1,001	1,001				0
494	X	HDMOT 2007-1 A4 5 21% 6	41283UAD7			1/23/2007		12/15/2010	986	986				0
495	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/11/2010	27,710	30,182				-2,472
496	X	HEWLETT PACKARD CO	428236103			9/4/2009		8/11/2010	408	448				-40
497	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/11/2010	82,077	89,216				-7,139
498	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/12/2010	52,599	58,146				-5,547
499	X	HEWLETT PACKARD CO	428236103			9/3/2009		8/12/2010	20,076	22,176				-2,100
500	X	HOME DEPOT INC	437076102			8/28/2009		5/20/2010	25,114	21,068				4,046
501	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	38,993	32,386				6,607
502	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	10,574	8,762				1,812
503	X	HOME DEPOT INC	437076102			8/28/2009		5/20/2010	22,022	18,573				3,449
504	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		8/25/2010	362	367				-5
505	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		9/25/2010	560	569				-9
506	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		10/25/2010	371	376				-5
507	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		11/25/2010	464	471				-7
508	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		12/25/2010	401	407				-6
509	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		5/25/2010	1,121	1,138				-17

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Securty	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
510	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		1/25/2011	352	357				-5
511	X	FNMA POOL # 889072 6 5% 1	31410GW90			7/16/2010		8/25/2010	234	257				-23
512	X	FNMA POOL # 889072 6 5% 1	31410GW90			7/16/2010		9/25/2010	230	253				-23
513	X	FNMA POOL # 889072 6 5% 1	31410GW90			7/16/2010		10/25/2010	188	207				-19
514	X	FNMA POOL # 889072 6 5% 1	31410GW90			7/16/2010		10/27/2010	8,427	8,420				7
515	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		2/25/2010	252	262				-10
516	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		3/25/2010	238	248				-10
517	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		6/25/2010	354	359				-5
518	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		4/25/2010	316	328				-12
519	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		5/25/2010	280	290				-10
520	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		6/25/2010	746	774				-28
521	X	U S TREASURY NOTE 1 375	912828LR9			10/28/2009		1/20/2010	35,070	34,932				138
522	X	U S TREASURY NOTE 1 375	912828LR9			12/30/2009		5/10/2010	5,033	4,981				52
523	X	U S TREASURY NOTE 1 375	912828LR9			12/30/2009		5/13/2010	5,034	4,981				53
524	X	U S TREASURY NOTE 1 375	912828LR9			12/30/2009		5/20/2010	5,050	4,981				69
525	X	UNITED STATES TREASU 1 12	912828MB3			2/24/2010		5/10/2010	19,958	19,901				57
526	X	US TREAS INFL INDX 1 375%	912828MF4			6/23/2010		10/13/2010	5,495	5,154				341
527	X	U S ETREASURY NOTE 1 375	912828MN7			3/8/2010		5/10/2010	45,105	44,961				144
528	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		7/25/2010	305	310				-5
529	X	U S TREASURY NOTE 3 625	912828MP2			5/10/2010		9/28/2010	22,039	20,145				1,894
530	X	U S TREASURY NOTE 3 625	912828MP2			5/10/2010		10/13/2010	88,218	80,582				7,636
531	X	U S TREASURY NOTE 3 625	912828MP2			3/26/2010		11/5/2010	33,073	29,436				3,637
532	X	U S TREASURY NOTE 3 625	912828MP2			3/26/2010		11/19/2010	16,113	14,682				1,431
533	X	U S TREASURY NOTE 3 625	912828MP2			3/26/2010		11/19/2010	10,742	9,812				930
534	X	U S TREASURY NOTE 3 625	912828MP2			4/6/2010		11/19/2010	16,113	14,624				1,489
535	X	UNITED STATES TREAS 1 75	912828MX5			4/16/2010		6/11/2010	10,171	10,061				110
536	X	UNITED STATES TREAS 1 75	912828MX5			4/16/2010		6/30/2010	15,340	15,091				249
537	X	UNITED STATES TREAS 1 75	912828MX5			4/16/2010		7/8/2010	15,330	15,091				239
538	X	UNITED STATES TREAS 1 75	912828MX5			4/16/2010		7/16/2010	10,243	10,061				182
539	X	UNITED STATES TREAS 1 75	912828MX5			4/16/2010		7/20/2010	5,121	5,030				91
540	X	UNITED STATES TREAS 1 75	912828MX5			4/16/2010		7/23/2010	15,370	15,091				279
541	X	UNITED STATES TREAS 1 75	912828MX5			4/16/2010		8/4/2010	10,268	10,061				207
542	X	UNITED STATES TREAS 1 75	912828MX5			4/23/2010		8/4/2010	15,402	15,035				367
543	X	UNITED STATES TREAS 1 75	912828MX5			4/26/2010		8/4/2010	15,402	15,041				361
544	X	U S TSY INFL INDX NT 0 5%	912828MY3			5/24/2010		10/12/2010	5,250	5,059				191
545	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		11/10/2010	10,086	10,107				-21
546	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		12/8/2010	5,037	5,053				-16
547	X	U S TREASURY NOTE 1% 4/3	912828NB2			12/1/2010		12/8/2010	20,147	20,168				-21
548	X	UNITED STATES T-NOTE 1 37	912828NC0			5/14/2010		8/4/2010	10,168	10,027				141
549	X	UNITED STATES T-NOTE 1 37	912828NC0			5/14/2010		8/27/2010	10,167	10,027				140
550	X	U S TREASURY NOTE 3 5%	912828ND8			8/12/2010		11/9/2010	10,762	10,692				70
551	X	U S TREASURY NOTE 0 75%	912828NE6			11/3/2010		12/8/2010	35,131	35,234				-103
552	X	U S TREASURY NOTE 0 75%	912828NE6			11/5/2010		12/8/2010	35,131	35,222				-91
553	X	UNITED STATES T-NOTE 1 12	912828NH9			8/2/2010		8/27/2010	15,141	15,132				9
554	X	UNITED STATES T-NOTE 1 12	912828NH9			7/16/2010		9/8/2010	10,107	10,065				42
555	X	UNITED STATES T-NOTE 1 12	912828NH9			7/16/2010		9/21/2010	5,065	5,032				33
556	X	UNITED STATES T-NOTE 1 12	912828NH9			7/16/2010		11/1/2010	5,089	5,032				57
557	X	UNITED STATES T-NOTE 1 12	912828NH9			7/21/2010		11/1/2010	15,268	15,093				175
558	X	U S TREASURY NOTE 2 625	912828NT3			8/24/2010		11/9/2010	19,932	20,242				-310
559	X	UNITED STATES TREAS 0.75	912828NU0			8/12/2010		10/13/2010	5,031	4,990				41
560	X	U S TREASURY NOTE 0 375	912828NX4			10/20/2010		11/10/2010	4,991	5,003				-12

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Totals			
Securities	10,452,347	10,445,156	7,191
Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
561	X	U S TREASURY NOTE 2 625	912828PC8			11/12/2010		12/17/2010	4,670	4,670				0
562	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		9/25/2010	264	274				-10
563	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		10/25/2010	258	268				-10
564	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		11/25/2010	260	269				-9
565	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		12/25/2010	261	271				-10
566	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		1/25/2011	249	258				-9
567	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		2/25/2010	764	764				0
568	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		3/25/2010	728	728				0
569	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		4/25/2010	1,429	1,429				0
570	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		5/25/2010	3,971	3,970				1
571	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		6/25/2010	472	472				0
572	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		7/25/2010	784	784				0
573	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		8/25/2010	468	468				0
574	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		9/25/2010	1,118	1,117				1
575	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		10/25/2010	570	570				0
576	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		11/25/2010	440	440				0
577	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		12/25/2010	826	826				0
578	X	FNMA POOL # 889668 6 0%	31410KMR2			6/13/2008		1/25/2011	787	787				0
579	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		2/25/2010	208	212				-4
580	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		2/25/2010	520	546				-26
581	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		3/25/2010	468	491				-23
582	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		3/25/2010	187	190				-3
583	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		4/25/2010	3,361	3,525				-164
584	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		4/25/2010	1,344	1,368				-24
585	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		5/25/2010	341	357				-16
586	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		5/25/2010	136	139				-3
587	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		6/25/2010	429	450				-21
588	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		6/25/2010	172	175				-3
589	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		7/25/2010	392	411				-19
590	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		7/25/2010	157	159				-2
591	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		8/25/2010	401	420				-19
592	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		8/25/2010	160	163				-3
593	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		9/25/2010	438	459				-21
594	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		9/25/2010	175	178				-3
595	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		10/25/2010	117	123				-6
596	X	FNMA POOL # 899651 6.5%	31410WQC5			8/24/2007		10/25/2010	47	48				-1
597	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		7/25/2010	237	246				-9
598	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		8/25/2010	254	264				-10
599	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		10/27/2010	11,419	10,851				568
600	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		10/27/2010	4,567	4,211				356
601	X	FNMA POOL # 918044 5 9% 5	31411X5D3			5/23/2007		2/25/2010	33	33				0
602	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		12/17/2010	23,352	23,709				-357
603	X	U S TREASURY NOTE 0 375	912828PH7			9/24/2010		12/8/2010	64,769	64,924				-155
604	X	U S TREASURY NOTE 0 375	912828PH7			9/24/2010		12/22/2010	4,984	4,994				-10
605	X	U S TREASURY NOTE 0 75%	912828PL8			12/13/2010		12/30/2010	9,914	9,930				-16
606	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		1/8/2010	15,843	10,907				4,936
607	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		1/8/2010	24,373	16,733				7,640
608	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		1/8/2010	6,504	4,507				1,997
609	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		1/8/2010	5,285	3,636				1,649
610	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		1/11/2010	2,039	1,394				645
611	X	VERTEX PHARMACEUTICALS	92532F100			10/31/2008		1/11/2010	3,262	2,026				1,236

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Securty	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
612	X	VERTEX PHARMACEUTICALS	92532F100			10/31/2008		6/21/2010	12,108	8,357				3,751
613	X	VERTEX PHARMACEUTICALS	92532F100			10/30/2008		6/22/2010	17,326	11,772				5,554
614	X	VERTEX PHARMACEUTICALS	92532F100			10/31/2008		6/22/2010	36,819	25,829				10,990
615	X	VERTEX PHARMACEUTICALS	92532F100			10/31/2008		6/22/2010	1,827	1,266				561
616	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/12/2010	36,400	21,939				14,461
617	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/12/2010	5,171	3,115				2,056
618	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/13/2010	7,260	4,388				2,872
619	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/13/2010	18,086	10,926				7,160
620	X	WBCMT 2005-C20 A4 5 24417	9297664L4			2/1/2010		7/17/2010	8,651	8,750				-99
621	X	WBCMT 2005-C20 A4 5 24417	9297664L4			1/29/2010		7/17/2010	12,976	13,121				-145
622	X	WBCMT 2005-C20 A4 5 28467	9297664L4			2/1/2010		8/17/2010	194	196				-2
623	X	WBCMT 2005-C20 A4 5 28467	9297664L4			1/29/2010		8/17/2010	291	295				-4
624	X	WBCMT 2005-C20 A4 5 285%	9297664L4			2/1/2010		9/17/2010	648	656				-8
625	X	WBCMT 2005-C20 A4 5 285%	9297664L4			1/29/2010		9/17/2010	972	983				-11
626	X	WBCMT 2003-C3 A1 4 037589	929766CT8			7/20/2010		8/15/2010	72	74				-2
627	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		9/15/2010	73	74				-1
628	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		10/15/2010	80	81				-1
629	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		11/15/2010	163	166				-3
630	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		12/15/2010	146	148				-2
631	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		2/15/2010	644	663				-19
632	X	WBCMT 2007-C32 A1 5,686%	92978YAA8			1/13/2010		3/15/2010	917	944				-27
633	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		4/15/2010	652	671				-19
634	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		5/15/2010	745	767				-22
635	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		6/15/2010	679	699				-20
636	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		7/15/2010	792	815				-23
637	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		8/15/2010	701	721				-20
638	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		9/15/2010	704	725				-21
639	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		10/15/2010	803	827				-24
640	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		11/15/2010	712	733				-21
641	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		12/15/2010	811	834				-23
642	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	19,159	16,680				2,479
643	X	HOME DEPOT INC	437076102			9/11/2009		5/27/2010	11,327	8,978				2,349
644	X	HOME DEPOT INC	437076102			9/11/2009		5/27/2010	27,116	21,419				5,697
645	X	HOME DEPOT INC	437076102			9/11/2009		5/27/2010	13,386	10,679				2,707
646	X	HOME DEPOT INC	437076102			11/20/2008		5/27/2010	1,030	576				454
647	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		1/15/2010	1,999	1,999				0
648	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		8/15/2010	1,325	1,307				18
649	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		9/15/2010	1,319	1,303				16
650	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		10/15/2010	1,219	1,205				14
651	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		11/15/2010	556	550				6
652	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		12/15/2010	1,605	1,588				17
653	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		1/15/2011	1,572	1,556				16
654	X	FHLMC POOL # 1N142 5 767	3128QHSN1			5/14/2007		1/15/2010	456	458				-2
655	X	FHLMC POOL # 1N142 5 77101	3128QHSN1			5/14/2007		2/15/2010	496	498				-2
656	X	FHLMC POOL # 1N1425 5 755	3128QHSN1			5/14/2007		3/15/2010	1,253	1,259				-6
657	X	FHLMC POOL # 1N142 5 76999	3128QHSN1			5/14/2007		4/15/2010	17,501	17,591				-90
658	X	FHLMC POOL # 1N142 5 7559	3128QHSN1			5/14/2007		5/15/2010	1	1				0
659	X	HOME DEPOT INC	437076102			9/11/2009		5/27/2010	18,191	14,464				3,727
660	X	FHLMC POOL # 1N142 5 80587	3128QHSN1			5/14/2007		6/15/2010	0	0				0
661	X	FHLMC POOL # 1N1425 5 7559	3128QHSN1			5/14/2007		7/15/2010	1	1				0
662	X	FHLMC POOL # 1N142 5 75424	3128QHSN1			5/14/2007		8/15/2010	946	951				-5

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
663	X	FHLMC POOL # 1N142 5 72805	3128QHSN1			5/14/2007		9/15/2010	1,232	1,239				-7
664	X	FHLMC POOL # 1N142 5 78805	3128QHSN1			5/14/2007		10/15/2010	0	0				0
665	X	FHLMC POOL # 1N142 5 73993	3128QHSN1			5/14/2007		11/15/2010	342	344				-2
666	X	FHLMC POOL # 1N142 5 73304	3128QHSN1			5/14/2007		12/15/2010	648	651				-3
667	X	FHLMC POOL # 1N142 5 7559	3128QHSN1			5/14/2007		12/15/2010	6,909	6,650				259
668	X	FED HOME LOAN MTGE COR	3128X8WF5			4/22/2009		4/21/2010	55,000	55,000				0
669	X	FED HOME LOAN MTG CORP	3128X8XS6			4/24/2009		4/16/2010	25,275	24,962				313
670	X	FED HOME LOAN MTG CORP	3128X9GK0			10/28/2009		9/28/2010	35,000	35,105				-105
671	X	FED HOME LN MTG CORP 2	3128X9KL3			10/28/2009		11/5/2010	35,000	35,044				-44
672	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		4/15/2010	33	34				-1
673	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		5/15/2010	33	34				-1
674	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		6/15/2010	33	35				-2
675	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		7/15/2010	32	34				-2
676	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		8/15/2010	33	35				-2
677	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		9/15/2010	252	263				-11
678	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		10/15/2010	831	865				-34
679	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		11/15/2010	415	432				-17
680	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		12/15/2010	414	431				-17
681	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		1/15/2011	409	426				-17
682	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		9/15/2010	225	239				-14
683	X	FHLMC GOLD A92988 5 0%	312941J99			7/22/2010		10/15/2010	656	697				-41
684	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		10/15/2010	787	836				-49
685	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		2/15/2010	1,932	1,931				1
686	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		3/15/2010	1,859	1,858				1
687	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		4/15/2010	2,016	2,015				1
688	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		11/15/2010	807	858				-51
689	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		5/15/2010	1,818	1,818				0
690	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		6/15/2010	17,315	17,312				3
691	X	HAT 2007-1 A4 5 33% 11/1	44329FAD0			1/23/2007		8/17/2010	486	486				0
692	X	HAT 2007-1 A4 5 33% 11/1	44329FAD0			2/28/2008		8/17/2010	324	334				-10
693	X	HAT 2007-1 A4 5 33% 11/1	44329FAD0			1/23/2007		9/17/2010	790	790				0
694	X	HAT 2007-1 A4 5 33% 11/1	44329FAD0			2/28/2008		9/17/2010	527	542				-15
695	X	HAT 2007-1 A4 5 33% 11/1	44329FAD0			1/23/2007		10/17/2010	756	756				0
696	X	HAT 2007-1 A4 5 33% 11/1	44329FAD0			2/28/2008		10/17/2010	504	519				-15
697	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		12/15/2010	955	1,014				-59
698	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		1/15/2011	1,165	1,237				-72
699	X	HAT 2007-1 A4 5 33% 11/1	44329FAD0			1/23/2007		11/17/2010	709	709				0
700	X	HAT 2007-1 A4 5 33% 11/1	44329FAD0			2/28/2008		11/17/2010	473	486				-13
701	X	FHLMC GOLD A92988 5 0%	312941J99			7/22/2010		9/15/2010	465	494				-29
702	X	HAT 2007-1 A4 5 33% 11/1	44329FAD0			1/23/2007		12/17/2010	644	644				0
703	X	HAT 2007-1 A4 5 33% 11/1	44329FAD0			2/28/2008		12/17/2010	429	442				-13
704	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		3/15/2010	354	354				0
705	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		4/15/2010	970	970				0
706	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		5/15/2010	869	869				0
707	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		6/15/2010	816	816				0
708	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		7/15/2010	800	800				0
709	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		8/15/2010	781	780				1
710	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		9/15/2010	782	782				0
711	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		10/15/2010	715	715				0
712	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		11/15/2010	681	681				0
713	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		12/15/2010	8,232	8,231				1

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
714	X	I B M 7 000% 10/30/25	459200AM3			5/18/2005		10/7/2010	39,737	36,076				3,661
715	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		7/15/2010	215	221				-6
716	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		8/15/2010	1,162	1,198				-36
717	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		9/15/2010	1,646	1,698				-52
718	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		10/15/2010	2,048	2,111				-63
719	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		11/15/2010	192	198				-6
720	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		12/15/2010	3,068	3,164				-96
721	X	JUNIPER NETWORKS INC	48203R104			10/28/2008		1/6/2010	6,493	4,452				2,041
722	X	JUNIPER NETWORKS INC	48203R104			10/28/2008		1/6/2010	8,804	6,054				2,750
723	X	JUNIPER NETWORKS INC	48203R104			2/23/2009		1/6/2010	44,539	25,427				19,112
724	X	KBR INC	48242W106			1/24/2007		9/7/2010	7,472	5,821				1,651
725	X	KBR INC	48242W106			1/24/2007		9/8/2010	9,481	7,352				2,129
726	X	KBR INC	48242W106			1/24/2007		9/9/2010	5,881	4,536				1,345
727	X	KBR INC	48242W106			1/24/2007		9/9/2010	855	662				193
728	X	KBR INC	48242W106			1/24/2007		9/10/2010	6,646	5,141				1,505
729	X	KBR INC	48242W106			12/12/2008		9/10/2010	7,844	4,777				3,067
730	X	FHLMC GOLD A92988 5 0%	312941J99			7/22/2010		11/15/2010	674	716				-42
731	X	FHLMC GOLD A92988 5 0%	312941J99			7/22/2010		12/15/2010	1,332	1,414				-82
732	X	FHLMC GOLD A92988 5 0%	312941J99			7/22/2010		1/15/2011	1,511	1,604				-93
733	X	FED AGRI MTGE CORP 2 1%	31315PMD8			7/29/2009		12/8/2010	30,587	30,000				587
734	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	10,591	9,985				606
735	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	5,295	4,997				298
736	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	5,295	4,998				297
737	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	26,477	24,962				1,515
738	X	FEDERAL NATL MTG ASSN 5	31359M5U3			3/1/2007		3/5/2010	70,000	69,904				96
739	X	FEDERAL NATL MTG AS 4 37	31359MSL8			9/30/2009		10/12/2010	16,492	16,237				255
740	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		2/25/2010	208	213				-5
741	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		2/25/2010	162	164				-2
742	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		2/25/2010	116	120				-4
743	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		3/25/2010	116	117				-1
744	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		3/25/2010	90	94				-4
745	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		3/25/2010	174	178				-4
746	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		4/25/2010	139	140				-1
747	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		4/25/2010	99	103				-4
748	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		4/25/2010	178	183				-5
749	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		5/25/2010	557	563				-6
750	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		5/25/2010	398	412				-14
751	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		5/25/2010	716	733				-17
752	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		6/25/2010	247	250				-3
753	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		6/25/2010	176	183				-7
754	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		6/25/2010	317	325				-8
755	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		7/25/2010	177	179				-2
756	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		7/25/2010	126	131				-5
757	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		7/25/2010	227	233				-6
758	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		8/25/2010	156	158				-2
759	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		8/25/2010	111	115				-4
760	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		8/25/2010	200	205				-5
761	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		9/25/2010	217	219				-2
762	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		9/25/2010	155	160				-5
763	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		9/25/2010	279	286				-7
764	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		10/25/2010	227	230				-3

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
765	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		10/25/2010	162	168				-6
766	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		10/25/2010	292	299				-7
767	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		11/25/2010	291	295				-4
768	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		11/25/2010	208	215				-7
769	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		11/25/2010	375	384				-9
770	X	KBR INC	48242W106			12/12/2008		9/13/2010	31,948	19,497				12,451
771	X	KBR INC	48242W106			12/12/2008		9/13/2010	5,159	3,096				2,063
772	X	KBR INC	48242W106			12/12/2008		9/13/2010	6,929	4,182				2,747
773	X	KRAFT FOODS INC 4 125%	50075NBB9			2/4/2010		9/8/2010	32,094	29,897				2,197
774	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		3/15/2010	97	99				-2
775	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		4/15/2010	66	68				-2
776	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		5/15/2010	4,265	4,369				-104
777	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		6/15/2010	1,572	1,610				-38
778	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		7/15/2010	5,865	6,008				-143
779	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		8/15/2010	7,357	7,537				-180
780	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		9/15/2010	5,513	5,648				-135
781	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		10/15/2010	2,734	2,801				-67
782	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		11/15/2010	4,582	4,694				-112
783	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		12/15/2010	312	319				-7
784	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		2/18/2010	794	799				-5
785	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		3/17/2010	60	61				-1
786	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		4/16/2010	45	45				0
787	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		5/17/2010	48	48				0
788	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		6/16/2010	1,443	1,451				-8
789	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		7/16/2010	951	957				-6
790	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		8/16/2010	41	42				-1
791	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		9/15/2010	180	181				-1
792	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		10/15/2010	44	45				-1
793	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		11/15/2010	42	42				0
794	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		12/15/2010	45	46				-1
795	X	LIMITED BRANDS INC	532716107			10/6/2009		11/22/2010	12,500	6,871				5,629
796	X	LIMITED BRANDS INC	532716107			10/6/2009		11/22/2010	7,895	4,334				3,561
797	X	MERCK & CO INC	58933Y105			3/13/2009		9/20/2010	9,054	6,834				2,220
798	X	MERCK & CO INC	58933Y105			3/13/2009		9/20/2010	43,280	32,686				10,594
799	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		10/14/2010	9,875	10,000				-125
800	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		10/14/2010	9,850	10,000				-150
801	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		10/28/2010	4,938	5,000				-62
802	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		10/29/2010	4,948	5,000				-52
803	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		11/3/2010	4,938	5,000				-62
804	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		11/4/2010	4,956	5,000				-44
805	X	NEW YORK N Y CITY MU 6 28	64972FY26			11/10/2010		11/12/2010	5,029	5,000				29
806	X	NEW YORK N Y CITY TR 6 828	64972HRB0			11/19/2010		12/8/2010	25,133	25,000				133
807	X	NORTEL NETWORKS CORP	656568508			7/25/2008		4/12/2010	27	0				27
808	X	ORACLE CORP 5 75% 4	68389XAC9			4/2/2008		10/12/2010	12,056	9,995				2,061
809	X	PNC FUNDING CORP 4 5%	693476AV5			6/3/2005		3/10/2010	25,000	25,256				-256
810	X	PARKER HANNIFIN CORP	701094104			12/24/2008		6/18/2010	13,425	8,661				4,764
811	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		12/25/2010	212	214				-2
812	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		12/25/2010	151	157				-6
813	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		12/25/2010	272	279				-7
814	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		1/25/2011	207	209				-2
815	X	FNMA POOL # 255364 6 0%	31371LTV1			2/20/2009		1/25/2011	148	153				-5

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
816	X	FNMA POOL # 255364 6 0%	31371LTV1			5/2/2005		1/25/2011	266	273				-7
817	X	FNMA POOL # 255770 5 5%	31371MCF2			7/25/2006		2/25/2010	253	251				2
818	X	FNMA POOL # 255770 5 5%	31371MCF2			7/25/2006		3/25/2010	233	231				2
819	X	FNMA POOL # 255770 5 5%	31371MCF2			7/25/2006		4/23/2010	17,078	16,081				997
820	X	FNMA POOL # 255770 5 5%	31371MCF2			7/25/2006		4/25/2010	317	314				3
821	X	FNMA POOL # 255770 5 5%	31371MCF2			7/25/2006		5/25/2010	292	291				1
822	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		2/25/2010	363	366				-3
823	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		3/25/2010	296	298				-2
824	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		4/25/2010	402	406				-4
825	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		5/25/2010	836	842				-6
826	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		6/25/2010	358	361				-3
827	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		7/25/2010	352	355				-3
828	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		8/25/2010	301	303				-2
829	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		9/25/2010	393	396				-3
830	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		10/25/2010	393	396				-3
831	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		11/25/2010	455	459				-4
832	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		12/25/2010	407	411				-4
833	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		6/15/2010	942	938				4
834	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		7/15/2010	973	969				4
835	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		8/15/2010	830	826				4
836	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		9/15/2010	1,370	1,364				6
837	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		10/15/2010	1,053	1,048				5
838	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		11/15/2010	1,262	1,257				5
839	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		3/25/2010	69	71				-2
840	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		4/25/2010	135	139				-4
841	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		5/25/2010	87	90				-3
842	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		6/25/2010	162	167				-5
843	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		7/22/2010	20,250	19,676				574
844	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		7/25/2010	166	171				-5
845	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		3/25/2010	226	230				-4
846	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		4/25/2010	306	312				-6
847	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		5/25/2010	274	280				-6
848	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		6/25/2010	312	318				-6
849	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		7/25/2010	453	462				-9
850	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		8/25/2010	585	596				-11
851	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		9/25/2010	984	1,003				-19
852	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		10/25/2010	1,047	1,067				-20
853	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		11/25/2010	1,154	1,176				-22
854	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		12/25/2010	1,060	1,080				-20
855	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		1/25/2011	997	1,016				-19
856	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		2/25/2010	152	157				-5
857	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		3/25/2010	230	238				-8
858	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		4/25/2010	404	417				-13
859	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		5/25/2010	428	443				-15
860	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		6/25/2010	96	100				-4
861	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		7/22/2010	45,505	44,219				1,286
862	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		7/25/2010	494	511				-17
863	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		1/25/2011	361	371				-10
864	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/30/2010		1/25/2011	241	247				-6
865	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		6/25/2010	123	124				-1
866	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		7/25/2010	283	286				-3

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
867	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		8/25/2010	592	598				-6
868	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		9/25/2010	1,014	1,025				-11
869	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		10/25/2010	1,455	1,471				-16
870	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		11/25/2010	2,048	2,070				-22
871	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		12/25/2010	1,594	1,611				-17
872	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		1/25/2011	1,382	1,397				-15
873	X	FEDEX CORP	31428X106			10/31/2008		6/16/2010	70,231	58,249				11,982
874	X	FEDEX CORP	31428X106			11/20/2008		6/16/2010	19,728	14,780				4,948
875	X	FEDEX CORP	31428X106			11/21/2008		6/16/2010	4,735	3,385				1,350
876	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/19/2010	5,555	4,256				1,299
877	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/19/2010	9,845	7,560				2,285
878	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/19/2010	10,587	8,210				2,377
879	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	10,966	8,774				2,192
880	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		12/15/2010	1,231	1,226				5
881	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/7/2007		1/15/2011	1,390	1,385				5
882	X	FNMA REMIC 2003-64 BC 5 5	31393DKA8			5/20/2010		8/25/2010	1,126	1,179				-53
883	X	FNMA REMIC 2003-64 BC 5 5	31393DKA8			5/20/2010		9/25/2010	1,253	1,313				-60
884	X	FNMA REMIC 2003-64 BC 5 5	31393DKA8			5/20/2010		10/25/2010	1,234	1,293				-59
885	X	FNMA REMIC 2003-64 BC 5 5	31393DKA8			5/20/2010		11/25/2010	1,763	1,847				-84
886	X	FNMA REMIC 2003-64 BC 5 5	31393DKA8			5/20/2010		12/25/2010	1,320	1,383				-63
887	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		1/25/2011	424	428				-4
888	X	FED NATL MTGE AS 2 625%	31398AB35			12/1/2009		12/10/2010	30,000	30,000				0
889	X	FED NATL MTG ASSN 2 0%	31398AZF2			10/28/2009		9/28/2010	35,000	35,105				-105
890	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		2/25/2010	377	376				1
891	X	FNMA POOL # 745418 5 5%	31403DDX4			12/18/2006		2/25/2010	209	208				1
892	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		2/25/2010	209	207				2
893	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		2/25/2010	209	207				2
894	X	FNMA POOL # 745418 5 5%	31403DDX4			5/8/2008		2/25/2010	52	53				-1
895	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		3/25/2010	33	33				0
896	X	FNMA POOL # 745418 5 5%	31403DDX4			12/18/2006		3/25/2010	208	206				2
897	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		3/25/2010	372	371				1
898	X	FNMA REMIC 2003-64 BC 5 5	31393DKA8			5/20/2010		6/25/2010	3,099	3,246				-147
899	X	PARKER HANNIFIN CORP	701094104			12/23/2008		6/18/2010	23,799	15,176				8,623
900	X	PARKER HANNIFIN CORP	701094104			12/23/2008		6/21/2010	65,391	41,247				24,144
901	X	PEPSICO INC 4 5% 1/1	713448BN7			1/12/2010		10/12/2010	5,602	5,011				591
902	X	PEPSICO INC 4 5% 1/1	713448BN7			1/11/2010		10/12/2010	5,602	4,983				619
903	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		4/10/2010	59	61				-2
904	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		5/10/2010	956	992				-36
905	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		6/10/2010	59	61				-2
906	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		7/10/2010	743	772				-29
907	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		8/10/2010	6,207	6,447				-240
908	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		9/10/2010	1,416	1,471				-55
909	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		9/10/2010	202	206				-4
910	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		10/10/2010	3,066	3,184				-118
911	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		10/10/2010	438	446				-8
912	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		11/10/2010	4,008	4,163				-155
913	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		11/10/2010	573	583				-10
914	X	FNMA REMIC 2003-64 BC 5 5	31393DKA8			5/20/2010		7/25/2010	1,448	1,517				-69
915	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		12/10/2010	5,113	5,311				-198
916	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		12/10/2010	730	744				-14
917	X	QUALCOMM INC	747525103			1/6/2010		4/23/2010	72,335	91,788				-19,453

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
918	X	SEMPRA ENERGY	816851109			2/27/2007		1/6/2010	90,630	103,226				-12,596
919	X	SEMPRA ENERGY	816851109			2/27/2007		1/6/2010	60,012	68,220				-8,208
920	X	SEMPRA ENERGY	816851109			2/26/2007		1/7/2010	4,520	5,160				-640
921	X	SEMPRA ENERGY	816851109			2/26/2007		1/7/2010	7,802	8,908				-1,106
922	X	SEMPRA ENERGY	816851109			2/26/2007		1/7/2010	8,555	9,763				-1,208
923	X	SEMPRA ENERGY	816851109			2/27/2007		1/7/2010	484	556				-72
924	X	SEMPRA ENERGY	816851109			2/26/2007		1/7/2010	13,722	15,666				-1,944
925	X	SIMON PROPERTY GRP LP 5	828807BS5			5/9/2006		1/20/2010	21,550	19,952				1,598
926	X	TARGET CORP	87612E106			6/1/2009		8/9/2010	39,408	30,761				8,647
927	X	TIME WARNER INC	887317303			1/8/2010		7/1/2010	29,101	29,218				-117
928	X	TIME WARNER INC	887317303			1/11/2010		7/1/2010	28,816	29,413				-597
929	X	TIME WARNER INC	887317303			12/4/2008		7/1/2010	10,842	7,575				3,267
930	X	TIME WARNER CABLE INC 8 2	88732JAS7			6/3/2009		8/20/2010	12,798	11,369				1,429
931	X	TIME WARNER CABLE INC 8 2	88732JAS7			4/14/2009		8/20/2010	19,197	16,025				3,172
932	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		2/15/2010	1,122	1,135				-13
933	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		3/15/2010	5,250	5,311				-61
934	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		4/15/2010	406	410				-4
935	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		5/15/2010	29	29				0
936	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		6/15/2010	787	796				-9
937	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		7/15/2010	545	551				-6
938	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		8/15/2010	427	431				-4
939	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		9/15/2010	25	25				0
940	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		10/15/2010	301	305				-4
941	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		11/15/2010	431	436				-5
942	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		12/15/2010	884	895				-11
943	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		1/15/2011	309	313				-4
944	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		2/15/2010	519	513				6
945	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		3/15/2010	535	529				6
946	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		4/15/2010	519	513				6
947	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		5/15/2010	378	374				4
948	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		6/15/2010	360	356				4
949	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		7/15/2010	341	338				3
950	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		8/15/2010	411	408				3
951	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		9/15/2010	445	442				3
952	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		10/15/2010	495	494				1
953	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		11/15/2010	563	562				1
954	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		12/15/2010	543	542				1
955	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		1/15/2011	541	540				1
956	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		8/15/2010	786	840				-54
957	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		9/15/2010	978	1,046				-68
958	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		10/15/2010	968	1,035				-67
959	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		11/15/2010	932	996				-64
960	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		12/15/2010	936	1,001				-65
961	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		1/15/2011	814	871				-57
962	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		9/15/2010	920	977				-57
963	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		10/15/2010	912	967				-55
964	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		11/15/2010	1,080	1,146				-66
965	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		12/15/2010	896	951				-55
966	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		1/15/2011	861	914				-53
967	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		7/15/2010	997	1,071				-74
968	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		8/15/2010	775	832				-57

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Securty	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
969	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		9/15/2010	1,036	1,113				-77
970	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	285	228				57
971	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/19/2010	8,623	6,661				1,962
972	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	7,902	6,263				1,639
973	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	29,991	23,810				6,181
974	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	854	678				176
975	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/28/2010	10	8				2
976	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		3/17/2010	1,284	1,306				-22
977	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		4/17/2010	2,952	3,003				-51
978	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		5/17/2010	1,985	2,020				-35
979	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		6/17/2010	1,643	1,671				-28
980	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		6/17/2010	1,568	1,595				-27
981	X	UNITED MEXICAN STATE 5 62	91086QAU2			3/3/2006		10/12/2010	23,200	19,824				3,376
982	X	U S TREASURY NOTE 6 25%	912810EQ7			1/25/2006		10/7/2010	6,828	5,941				887
983	X	US TREAS-CPI INFLAT 2 375%	912810PS1			5/7/2007		10/12/2010	12,831	10,837				1,994
984	X	U S TREASURY NOTE 4 375	912810QH4			10/14/2010		11/9/2010	10,253	10,827				-574
985	X	U S TREASURY NOTE 4 375	912810QH4			10/14/2010		11/9/2010	10,253	10,823				-570
986	X	U S TREASURY NOTE 4 375	912810QH4			10/28/2010		11/18/2010	5,042	5,266				-224
987	X	U S TREASURY NOTE 4 375	912810QH4			10/29/2010		11/18/2010	5,042	5,289				-247
988	X	U S TREASURY NOTE 4 375	912810QH4			11/3/2010		11/18/2010	5,042	5,247				-205
989	X	U S TREASURY NOTE 4 375	912810QH4			11/4/2010		11/18/2010	5,042	5,287				-245
990	X	U S TREASURY NOTE 4 375	912810QH4			11/12/2010		11/18/2010	5,042	5,128				-86
991	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		3/25/2010	206	204				2
992	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		3/25/2010	206	204				2
993	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2010	69	69				0
994	X	FNMA POOL # 745418 5 5%	31403DDX4			12/18/2006		4/25/2010	277	275				2
995	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		4/25/2010	498	497				1
996	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2010	277	274				3
997	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2010	277	274				3
998	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		5/25/2010	65	64				1
999	X	FNMA POOL # 745418 5 5%	31403DDX4			12/18/2006		5/25/2010	260	259				1
1,000	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		5/25/2010	468	468				0
1,001	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		5/25/2010	260	258				2
1,002	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		5/25/2010	260	258				2
1,003	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		6/25/2010	214	212				2
1,004	X	FNMA POOL # 745418 5 5%	31403DDX4			12/18/2006		6/25/2010	856	852				4
1,005	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		6/25/2010	1,541	1,539				2
1,006	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		6/25/2010	856	848				8
1,007	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		6/25/2010	856	848				8
1,008	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		7/25/2010	55	54				1
1,009	X	FNMA POOL # 745418 5 5%	31403DDX4			12/18/2006		7/25/2010	219	218				1
1,010	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		7/25/2010	395	394				1
1,011	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		7/25/2010	219	218				1
1,012	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		7/25/2010	219	218				1
1,013	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		8/25/2010	55	55				0
1,014	X	FNMA POOL # 745418 5 5%	31403DDX4			12/18/2006		8/25/2010	220	219				1
1,015	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		8/25/2010	396	396				0
1,016	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		8/25/2010	220	219				1
1,017	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		8/25/2010	220	219				1
1,018	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		9/25/2010	63	63				0
1,019	X	FNMA POOL # 745418 5 5%	31403DDX4			12/18/2006		9/25/2010	252	251				1

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,020	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		9/25/2010	453	452				1
1,021	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		9/25/2010	252	250				2
1,022	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		9/25/2010	252	250				2
1,023	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		10/13/2010	1,394	1,287				107
1,024	X	FNMA POOL # 745418 5 5%	31403DDX4			12/18/2006		10/13/2010	10,105	9,350				755
1,025	X	FNMA POOL # 745418 5 5%	31403DDX4			10/3/2006		10/13/2010	18,067	16,745				1,322
1,026	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		10/13/2010	10,037	9,259				778
1,027	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		10/13/2010	993	916				77
1,028	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		10/25/2010	457	454				3
1,029	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		8/17/2010	482	490				-8
1,030	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/9/2010		3/12/2010	40	42				-2
1,031	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/24/2010		4/14/2010	65	68				-3
1,032	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/9/2010		4/14/2010	65	68				-3
1,033	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/24/2010		5/14/2010	36	37				-1
1,034	X	FUNBC 2001-C2 A2 6 663%	33736XBZ1			2/9/2010		5/14/2010	36	37				-1
1,035	X	FUNBC 2001-C2 A2 6 66308%	33736XBZ1			2/24/2010		6/14/2010	264	273				-9
1,036	X	FUNBC 2001-C2 A2 6 66308%	33736XBZ1			2/9/2010		6/14/2010	264	274				-10
1,037	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		7/14/2010	532	551				-19
1,038	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		7/14/2010	532	552				-20
1,039	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		7/14/2010	1,139	1,181				-42
1,040	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		7/14/2010	1,139	1,182				-43
1,041	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		9/14/2010	643	666				-23
1,042	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		9/14/2010	643	667				-24
1,043	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		10/15/2010	1,088	1,127				-39
1,044	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		10/15/2010	1,088	1,128				-40
1,045	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		11/15/2010	2,385	2,471				-86
1,046	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		11/15/2010	2,385	2,474				-89
1,047	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		12/15/2010	889	921				-32
1,048	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		12/15/2010	889	922				-33
1,049	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		2/15/2010	262	258				4
1,050	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		3/15/2010	181	179				2
1,051	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		4/15/2010	207	204				3
1,052	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		5/15/2010	253	249				4
1,053	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		6/15/2010	311	307				4
1,054	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		7/15/2010	276	272				4
1,055	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		8/15/2010	292	289				3
1,056	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		9/15/2010	230	227				3
1,057	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		10/15/2010	294	291				3
1,058	X	FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		10/25/2010	845	914				-69
1,059	X	UNITED STATES TREASURY 4	912828AP5			11/16/2009		5/24/2010	16,131	16,229				-98
1,060	X	UNITED STATES TREASURY 4	912828AP5			12/15/2009		6/11/2010	16,111	16,177				-66
1,061	X	UNITED STATES TREASURY 4	912828AP5			8/21/2009		6/11/2010	21,481	21,447				34
1,062	X	UNITED STATES TREASURY 4	912828AP5			6/12/2009		6/11/2010	32,222	32,008				214
1,063	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		11/25/2010	202	201				1
1,064	X	UNITED STATES TREASURY 4	912828AP5			6/24/2009		6/11/2010	26,851	26,724				127
1,065	X	UNITED STATES TREASURY 4	912828AP5			11/16/2009		6/11/2010	5,370	5,410				-40
1,066	X	UNITED STATES TREASURY 4	912828AP5			7/22/2009		6/11/2010	26,851	26,900				-49
1,067	X	UNITED STATES TREASURY 4	912828AP5			7/14/2009		6/11/2010	42,962	43,144				-182
1,068	X	UNITED STATES TREASURY 4	912828AP5			8/12/2009		6/30/2010	26,928	26,661				267
1,069	X	UNITED STATES TREAS 4 25	912828BH2			12/11/2008		1/13/2010	5,428	5,666				-238
1,070	X	UNITED STATES TREAS 4 25	912828BH2			12/11/2008		10/13/2010	66,340	67,988				-1,648

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
	Securities	10,452,347	10,445,156	7,191
	Other sales	0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,071	X	UNITED STATES TREAS 4 25	912828BR0			12/10/2009		1/7/2010	21,652	21,969				-317
1,072	X	UNITED STATES TREAS 4 25	912828BR0			12/11/2009		1/7/2010	5,413	5,478				-65
1,073	X	UNITED STATES TREAS 4 25	912828BR0			12/11/2009		1/13/2010	5,433	5,478				-45
1,074	X	UNITED STATES TREAS 4 25	912828BR0			10/27/2009		4/28/2010	5,417	5,428				-11
1,075	X	UNITED STATES TREAS 4 25	912828BR0			12/11/2009		4/28/2010	10,835	10,956				-121
1,076	X	U S TREASURY NOTE 3 875	912810QK7			9/8/2010		10/7/2010	10,293	10,279				14
1,077	X	UNITED STATES TREAS 4 25	912828BR0			4/6/2010		4/28/2010	5,417	5,390				27
1,078	X	UNITED STATES TREASURY 4	912828AP5			5/14/2009		2/11/2010	10,742	10,895				-153
1,079	X	UNITED STATES TREAS 4 25	912828BR0			8/29/2008		4/28/2010	5,417	5,280				137
1,080	X	U S TREASURY NOTE 3 625	912828DX5			5/14/2010		6/10/2010	55,004	55,155				-151
1,081	X	U S TREASURY NOTE 4 5%	912828EN6			7/2/2009		4/28/2010	5,476	5,467				9
1,082	X	U S TREASURY NOTE 5 125	912828FF2			6/5/2008		1/22/2010	22,616	21,777				839
1,083	X	U S TREASURY NOTE 5 125	912828FF2			3/26/2010		5/5/2010	5,682	5,597				85
1,084	X	U S TREASURY NOTE 5 125	912828FF2			3/26/2010		5/25/2010	17,366	16,791				575
1,085	X	UNITED STATES TREASURY 4	912828AP5			5/14/2009		3/4/2010	5,375	5,448				-73
1,086	X	UNITED STATES TREASURY 4	912828AP5			5/14/2009		5/24/2010	10,754	10,895				-141
1,087	X	U S TREASURY NOTE 5 125	912828FF2			3/26/2010		11/12/2010	5,959	5,597				362
1,088	X	U S TREASURY NOTE 4 625	912828FS4			2/11/2009		2/1/2010	31,880	32,712				-832
1,089	X	U S TREASURY NOTE 4 625	912828FS4			3/20/2009		2/1/2010	21,253	21,743				-490
1,090	X	U S TREASURY NOTE 4 625	912828FS4			10/7/2008		2/10/2010	10,624	10,852				-228
1,091	X	U S TREASURY NOTE 4 625	912828FS4			10/7/2008		2/10/2010	5,306	5,426				-120
1,092	X	U S TREASURY NOTE 4 625	912828FS4			3/13/2009		2/10/2010	26,529	27,057				-528
1,093	X	U S TREASURY NOTE 4 625	912828FS4			11/20/2009		2/22/2010	10,599	10,710				-111
1,094	X	U S TREASURY NOTE 4 625	912828FS4			11/20/2009		2/25/2010	10,609	10,710				-101
1,095	X	U S TREASURY NOTE 4 625	912828FS4			12/30/2009		2/25/2010	5,305	5,309				-4
1,096	X	UNITED STATES TREAS 4 62	912828FY1			7/17/2007		1/20/2010	5,488	4,867				621
1,097	X	UNITED STATES TREAS 4 62	912828FY1			7/18/2007		1/20/2010	5,488	4,885				603
1,098	X	U S INFL IX BD 2 375% 1/1	912828GD6			5/1/2007		6/11/2010	5,903	5,488				415
1,099	X	U S INFL IX BD 2 375% 1/1	912828GD6			5/1/2007		10/12/2010	6,209	5,496				713
1,100	X	FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		11/25/2010	442	478				-36
1,101	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		12/25/2010	211	210				1
1,102	X	FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		12/25/2010	462	500				-38
1,103	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		1/25/2011	206	205				1
1,104	X	FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		1/25/2011	450	487				-37
1,105	X	FNMA POOL # 745418 5 5%	31403DDX4			12/22/2010		1/25/2011	129	138				-9
1,106	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		11/15/2010	263	261				2
1,107	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		10/15/2010	1,253	1,346				-93
1,108	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		11/15/2010	1,310	1,407				-97
1,109	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		12/15/2010	447	480				-33
1,110	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		1/15/2011	1,055	1,134				-79
1,111	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		2/15/2010	1,153	1,199				-46
1,112	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		2/15/2010	554	579				-25
1,113	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		3/15/2010	4,266	4,436				-170
1,114	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		3/15/2010	2,051	2,143				-92
1,115	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		4/15/2010	1,289	1,340				-51
1,116	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		4/15/2010	619	647				-28
1,117	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		5/15/2010	1,318	1,371				-53
1,118	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		5/15/2010	634	662				-28
1,119	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		6/15/2010	1,145	1,190				-45
1,120	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		6/15/2010	550	575				-25
1,121	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		7/15/2010	1,203	1,251				-48

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,122	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		7/15/2010	579	605				-26
1,123	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		8/15/2010	1,091	1,135				-44
1,124	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		8/15/2010	525	548				-23
1,125	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		9/15/2010	1,129	1,174				-45
1,126	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		9/15/2010	543	567				-24
1,127	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		10/15/2010	1,173	1,220				-47
1,128	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		10/15/2010	564	589				-25
1,129	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		11/15/2010	972	1,011				-39
1,130	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		11/15/2010	467	488				-21
1,131	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		12/15/2010	985	1,024				-39
1,132	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		12/15/2010	474	495				-21
1,133	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		1/15/2011	968	1,006				-38
1,134	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		1/15/2011	465	486				-21
1,135	X	FHLMC GOLD G05580 6 5% 4/	3128M7Q90			9/1/2009		2/15/2010	854	911				-57
1,136	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		3/15/2010	10,212	10,889				-677
1,137	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		4/15/2010	1,315	1,402				-87
1,138	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		5/15/2010	1,087	1,159				-72
1,139	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		6/15/2010	995	1,061				-66
1,140	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		7/15/2010	1,439	1,535				-96
1,141	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		8/15/2010	1,058	1,128				-70
1,142	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		9/15/2010	1,192	1,271				-79
1,143	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		10/15/2010	1,133	1,208				-75
1,144	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		11/15/2010	1,170	1,248				-78
1,145	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		12/15/2010	914	975				-61
1,146	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		1/15/2011	753	803				-50
1,147	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		12/15/2010	213	211				2
1,148	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		1/15/2011	261	259				2
1,149	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		2/15/2010	416	410				6
1,150	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		2/15/2010	56	55				1
1,151	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		3/15/2010	61	59				2
1,152	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		3/15/2010	448	442				6
1,153	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		4/15/2010	54	53				1
1,154	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		4/15/2010	403	397				6
1,155	X	FNMA POOL # 745948 6 5% 1	31403DWH8			9/10/2009		2/25/2010	937	1,001				-64
1,156	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		3/25/2010	1,086	1,159				-73
1,157	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		4/25/2010	6,241	6,664				-423
1,158	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		5/25/2010	1,199	1,280				-81
1,159	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		6/25/2010	1,105	1,180				-75
1,160	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		7/25/2010	934	997				-63
1,161	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		8/25/2010	920	982				-62
1,162	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		9/25/2010	920	982				-62
1,163	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		10/13/2010	36,239	35,176				1,063
1,164	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		10/25/2010	913	974				-61
1,165	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		2/25/2010	1,123	1,132				-9
1,166	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		3/25/2010	68	69				-1
1,167	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		4/25/2010	1,251	1,261				-10
1,168	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		5/25/2010	5,348	5,391				-43
1,169	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		6/25/2010	877	884				-7
1,170	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		7/25/2010	685	691				-6
1,171	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		8/25/2010	452	456				-4
1,172	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		9/25/2010	451	455				-4

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Securities		10,452,347	10,445,156	7,191
Other sales		0	0	0

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
1,173	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		10/25/2010	765	771				-6
1,174	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		10/27/2010	28,768	26,702				2,066
1,175	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/29/2010		1/25/2011	882	962				-80
1,176	X	FNMA POOL # 838636 5 5%	31407RV50			12/6/2005		2/25/2010	256	258				-2
1,177	X	FNMA POOL # 838636 5 5%	31407RV50			12/6/2005		3/25/2010	52	53				-1
1,178	X	FNMA POOL # 838636 5 5%	31407RV50			12/6/2005		4/23/2010	32,875	31,514				1,361
1,179	X	FNMA POOL # 838636 5 5%	31407RV50			12/6/2005		4/25/2010	714	721				-7
1,180	X	FNMA POOL # 838636 5 5%	31407RV50			12/6/2005		5/25/2010	257	259				-2
1,181	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		2/25/2010	163	154				9
1,182	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		3/25/2010	129	123				6
1,183	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		4/25/2010	110	105				5
1,184	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		5/25/2010	112	107				5
1,185	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		6/25/2010	84	80				4
1,186	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		7/25/2010	256	245				11
1,187	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		8/25/2010	195	187				8
1,188	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		9/25/2010	322	309				13
1,189	X	U S TREASURY NOTE 4 625	912828GK0			12/11/2008		1/29/2010	16,155	16,676				-521
1,190	X	U S TREASURY NOTE 4 625	912828GK0			12/23/2008		1/29/2010	10,770	11,088				-318
1,191	X	U S TREASURY NOTE 4 625	912828GK0			2/11/2009		1/29/2010	10,770	10,994				-224
1,192	X	U S TREASURY NOTE 4 625	912828GK0			4/23/2009		2/2/2010	5,383	5,471				-88
1,193	X	U S TREASURY NOTE 4 625	912828GK0			4/24/2009		2/2/2010	10,766	10,934				-168
1,194	X	U S TREASURY NOTE 4 625	912828GK0			4/24/2009		2/12/2010	5,379	5,467				-88
1,195	X	U S TREASURY NOTE 4 625	912828GK0			4/24/2009		2/25/2010	26,881	27,336				-455
1,196	X	U S TREASURY NOTE 4 625	912828GK0			12/2/2009		3/12/2010	21,426	21,683				-257
1,197	X	U S TREASURY NOTE 4 625	912828GK0			11/20/2009		3/12/2010	21,426	21,681				-255
1,198	X	U S TREASURY NOTE 4 625	912828GK0			12/10/2009		3/12/2010	5,356	5,409				-53
1,199	X	U S TREASURY NOTE 4 625	912828GK0			12/10/2009		3/18/2010	21,442	21,637				-195
1,200	X	U S TREASURY NOTE 4 625	912828GK0			12/11/2009		3/18/2010	5,382	5,404				-22
1,201	X	U S TREASURY NOTE 4 625	912828GK0			12/11/2009		3/24/2010	10,689	10,807				-118
1,202	X	U S TREASURY NOTE 4 625	912828GK0			2/28/2007		3/26/2010	106,953	100,496				6,457
1,203	X	MERITECH CAPITAL PARTNE	111111111			2/1/2010		12/1/2010	128	0				128
1,204	X	MERITECH CAPITAL PARTNE	211111111			1/1/2009		12/31/2010	45,785	0				45,785

Line 18 (990-PF) - Taxes

		12,146	8,146	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Foreign Tax Withheld	8,146	8,146		
2	Prior Year Tax Due	1,000			
3	ESTIMATED TAXES	3,000			
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		9,382	9,382	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Amortization See attached statement	0	0	0	0
2	ADR FEES	6,482	6,482		
3	MERITECH DEDUCTIONS	2,900	2,900		
4					
5					
6					
7					
8					
9					
10					

Part II, Line 13 (990-PF) - Investments - Other

			17,520,613	15,832,849	19,214,053
	Item or Category	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
1			17,520,613	15,832,849	19,214,053
2					
3					
4					
5					
6					
7					
8					
9					
10					

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

		0	379,367	308,353
	Description	Beginning Balance	Ending Balance	Fair Market Value
1		0	379,367	308,353
2				
3				
4				
5				
6				
7				
8				
9				
10				

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

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

1	Purchase of Accrued Interest Carryover from Prior Year	1	2,962
2	Partnership Distribution	2	105,854
3	Charitable Distribution Refund	3	889
4	Wash Sale adjustment - Cusip 912828PC8	4	277
5	REMIC ADDITION	5	800
6	TAX COST ADJUSTMENT	6	588
7	Total	7	111,370

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

1	Meritech Adjustment	1	53,602
2	Loss on Prior Year sales settled in current year	2	1,128
3	Purchase of Accrued interest carryover to Next year	3	605
4	Inflation/Deflation	4	2,027
5	Total	5	57,362

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
1	AEP TEXAS CENTRAL TRA 5 17% 1/01/2	00110AAD6		10/4/2006	9/21/2010	5,823	0	4,997	826			0	826
2	AEP TEXAS CENTRAL TRA 5 17% 1/01/2	00110AAD6		10/4/2006	9/21/2010	40,763	0	34,982	5,781			0	5,781
3	AOL INC	00184X105		12/4/2008	1/4/2010	5,906	0	4,010	1,896			0	1,896
4	AXA FINL INC 7 75% 8/01/10	002451AA0		8/5/2008	8/1/2010	25,000	0	25,897	-897			0	-897
5	AETNA INC 5 75% 6/15/11	00817YAD0		6/6/2006	3/9/2010	10,511	0	9,989	522			0	522
6	AETNA INC 5 75% 6/15/11	00817YAD0		6/8/2006	3/9/2010	10,511	0	9,998	513			0	513
7	COMMIT TO PUR FNMA SFM 12/01/25	01F0404C8		11/9/2010	12/13/2010	15,424	0	15,695	-271			0	-271
8	COMMIT TO PUR FNMA SFM 12/01/40	01F0406C6		11/19/2010	12/9/2010	39,994	0	40,625	-631			0	-631
9	COMMIT TO PUR FNMA SFM 12/01/40	01F0406C6		11/12/2010	12/9/2010	69,967	0	71,668	-1,701			0	-1 701
10	COMMIT TO PUR FNMA 6/01/34	01F052664		4/23/2010	6/10/2010	26,762	0	26,215	547			0	547
11	COMMIT TO PUR FNMA 6/01/34	01F052664		4/23/2010	6/10/2010	32,175	0	31 462	713			0	713
12	AMGEN INC	031162100		10/29/2008	2/12/2010	38,319	0	40,895	-2,576			0	-2,576
13	AMGEN INC	031162100		10/28/2008	2/12/2010	7,326	0	7 582	-256			0	-256
14	AMGEN INC	031162100		10/28/2008	8/10/2010	23,979	0	25,080	-1,101			0	-1 101
15	AMGEN INC	031162100		10/28/2008	8/11/2010	8,181	0	8 749	-568			0	-568
16	AMGEN INC	031162100		4/24/2009	8/11/2010	52,903	0	48,050	4 853			0	4,853
17	AMGEN INC	031162100		4/24/2009	8/11/2010	9,817	0	8 784	1,033			0	1,033
18	APPLE INC	037833100		7/8/2008	1/21/2010	98,643	0	83,702	14,941			0	14,941
19	AUTOLIV INC	052800109		6/10/2009	9/20/2010	14,169	0	7 225	6,944			0	6,944
20	AUTOLIV INC	052800109		6/10/2009	9/20/2010	30,192	0	15,392	14,800			0	14,800
21	BNY MELLON SMALL/MID CAP FUND-M	05569M442		6/11/2010	10/12/2010	500,000	0	443,922	56,078			0	56,078
22	BNY MELLON MID CAP STK FD CL M	05569M509		12/16/2003	6/11/2010	417,019	0	500,000	-82,981			0	-82,981
23	BNY MELLON MID CAP STK FD CL M	05569M509		4/15/2004	6/11/2010	171,328	0	220,030	-48,702			0	-48,702
24	BNY MELLON MID CAP STK FD CL M	05569M509		12/8/2005	6/11/2010	7,168	0	10,021	-2,853			0	-2,853
25	BNY MELLON MID CAP STK FD CL M	05569M509		11/20/2002	6/11/2010	351,539	0	335,836	15,703			0	15,703
26	BNY MELLON MID CAP STK FD CL M	05569M509		12/4/2002	6/11/2010	1,112	0	1,071	41			0	41
27	BNY MELLON MID CAP STK FD CL M	05569M509		5/29/2003	6/11/2010	133,108	0	135,000	-1,892			0	-1,892
28	BNY MELLON MID CAP STK FD CL M	05569M509		12/3/2003	6/11/2010	1,374	0	1,677	-303			0	-303
29	BNY MELLON MID CAP STK FD CL M	05569M509		12/7/2006	6/11/2010	211,151	0	283,607	-72,456			0	-72,456
30	BNY MELLON SMALL CAP STK FD CL M	05569M806		12/7/2005	6/11/2010	82,117	0	128,329	-46,212			0	-46 212
31	BNY MELLON SMALL CAP STK FD CL M	05569M806		12/6/2006	6/11/2010	94,060	0	139,909	-45,849			0	-45,849
32	BNY MELLON SMALL CAP STK FD CL M	05569M806		12/16/2003	6/11/2010	132,410	0	200,000	-67,590			0	-67 590
33	BNY MELLON SMALL CAP STK FD CL M	05569M806		11/20/2002	6/11/2010	200,224	0	223,891	-23,667			0	-23,667
34	BNY MELLON SMALL CAP STK FD CL M	05569M806		5/29/2003	6/11/2010	71,094	0	85,000	-13,906			0	-13 906
35	BNY MELLON SMALL CAP STK FD CL M	05569M806		4/15/2004	6/11/2010	10,239	0	16,515	-6,276			0	-6 276
36	BNY MELLON INTERNATIONAL FD CL M	05569M871		12/14/2006	5/18/2010	199,561	0	360,836	-161,275			0	-161 275
37	BNY MELLON INTERNATIONAL FD CL M	05569M871		4/8/2005	5/18/2010	439	0	747	-308			0	-308
38	BNY MELLON INTERNATIONAL FD CL M	05569M871		4/8/2005	9/27/2010	90,000	0	139,202	-49,202			0	-49,202
39	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	9/10/2010	8,726	0	8,901	-175			0	-175
40	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	10/10/2010	4,329	0	4,415	-86			0	-86
41	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	11/10/2010	175	0	179	-4			0	-4
42	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	12/10/2010	196	0	200	-4			0	-4
43	FNMA POOL # 918044 5 899% 5/1/2037	31411X5D3		5/23/2007	5/25/2010	3,646	0	3,675	-29			0	-29
44	FNMA POOL # 918044 5 837% 5/1/2037	31411X5D3		5/23/2007	6/25/2010	3,197	0	3,223	-26			0	-26
45	FNMA POOL # 918044 5 854% 5/1/2037	31411X5D3		5/23/2007	7/25/2010	1,123	0	1,132	-9			0	-9
46	FNMA POOL # 918044 5 88% 5/1/37	31411X5D3		5/23/2007	8/25/2010	3	0	3	0			0	0
47	FNMA POOL # 918044 5 88% 5/1/37	31411X5D3		5/23/2007	9/25/2010	4	0	4	0			0	0
48	FNMA POOL # 918044 5 88% 5/1/37	31411X5D3		5/23/2007	10/25/2010	1,409	0	1 421	-12			0	-12
49	FNMA POOL # 918044 5 867% 5/1/37	31411X5D3		5/23/2007	11/25/2010	1,337	0	1 348	-11			0	-11
50	FNMA POOL # 918044 5 856% 5/1/37	31411X5D3		5/23/2007	12/15/2010	15,179	0	14,368	811			0	811
51	FNMA POOL # 918044 5 856% 5/01/37	31411X5D3		5/23/2007	12/25/2010	4	0	4	0			0	0
52	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	2/25/2010	21	0	22	-1			0	-1
53	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	3/25/2010	22	0	23	-1			0	-1
54	TYCO INTERNATIONAL LTD	H89128104		2/6/2008	9/2/2010	23,057	0	24,641	-1,584			0	-1 584
55	TYCO INTERNATIONAL LTD	H89128104		8/11/2008	9/2/2010	12,682	0	14,952	-2,270			0	-2,270
56	TYCO INTERNATIONAL LTD	H89128104		2/6/2008	9/2/2010	1,537	0	1,643	-106			0	-106
57	TYCO INTERNATIONAL LTD	H89128104		8/11/2008	9/2/2010	12,321	0	14 499	-2,178			0	-2,178

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
58	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	10/25/2010	1,382	0	1 391	-9			0	-9
59	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	11/25/2010	926	0	932	-6			0	-6
60	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	12/25/2010	850	0	856	-6			0	-6
61	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	1/25/2011	1,084	0	1 091	-7			0	-7
62	FNMA POOL # 936591 5 652% 4/1/2037	31412V7C6		5/3/2007	2/25/2010	1,344	0	1 356	-12			0	-12
63	FNMA POOL # 936591 5 652% 4/1/2037	31412V7C6		5/3/2007	3/25/2010	892	0	900	-8			0	-8
64	FNMA POOL # 936591 5 645% 4/1/2037	31412V7C6		5/3/2007	4/25/2010	1,858	0	1 874	-16			0	-16
65	FNMA POOL # 936591 5 606% 4/1/2037	31412V7C6		5/3/2007	5/25/2010	2,809	0	2 832	-23			0	-23
66	FNMA POOL # 936591 5 56% 4/1/2037	31412V7C6		5/3/2007	6/25/2010	6,354	0	6 408	-54			0	-54
67	FNMA POOL # 936591 5 546% 4/1/2037	31412V7C6		5/3/2007	7/25/2010	589	0	594	-5			0	-5
68	FNMA POOL # 936591 5 549% 4/1/37	31412V7C6		5/3/2007	8/25/2010	471	0	475	-4			0	-4
69	FNMA POOL # 936591 5 554% 4/1/37	31412V7C6		5/3/2007	9/25/2010	502	0	506	-4			0	-4
70	FNMA POOL # 936591 5 546% 4/01/37	31412V7C6		5/3/2007	10/25/2010	216	0	217	-1			0	-1
71	FNMA POOL # 936591 5 59977% 4/01/37	31412V7C6		5/3/2007	11/25/2010	391	0	394	-3			0	-3
72	FNMA POOL # 936591 5 541% 4/1/37	31412V7C6		5/3/2007	12/15/2010	10,990	0	10 611	379			0	379
73	FNMA POOL # 936591 5 541% 4/1/37	31412V7C6		5/3/2007	12/25/2010	218	0	220	-2			0	-2
74	FNMA POOL # 944112 6 009% 8/1/2037	31413FKZ4		8/2/2007	2/25/2010	1,122	0	1 121	1			0	1
75	FNMA POOL # 944112 5 984% 8/1/2037	31413FKZ4		8/2/2007	3/25/2010	44	0	44	0			0	0
76	FNMA POOL # 944112 5 985% 8/1/2037	31413FKZ4		8/2/2007	4/25/2010	3,200	0	3,198	2			0	2
77	FNMA POOL # 944112 5 903% 8/1/2037	31413FKZ4		8/2/2007	5/25/2010	2,328	0	2,327	1			0	1
78	FNMA POOL # 944112 5 846% 8/1/2037	31413FKZ4		8/2/2007	6/25/2010	1,676	0	1,675	1			0	1
79	FNMA POOL # 944112 5 821% 8/1/2037	31413FKZ4		8/2/2007	7/25/2010	2	0	2	0			0	0
80	FNMA POOL # 944112 5 821% 8/1/2037	31413FKZ4		8/2/2007	8/25/2010	1	0	1	0			0	0
81	FNMA POOL # 944112 5 838% 8/1/37	31413FKZ4		8/2/2007	9/25/2010	1,217	0	1,216	1			0	1
82	FNMA POOL # 944112 5 805% 8/1/37	31413FKZ4		8/2/2007	10/25/2010	426	0	425	1			0	1
83	FNMA POOL # 944112 5 798% 8/1/37	31413FKZ4		8/2/2007	11/25/2010	2	0	2	0			0	0
84	FNMA POOL # 944112 5 798% 8/1/37	31413FKZ4		8/2/2007	12/15/2010	626	0	582	44			0	44
85	FNMA POOL # 944112 5 798% 8/1/37	31413FKZ4		8/2/2007	12/15/2010	20,908	0	19,449	1 459			0	1,459
86	FNMA POOL # 944112 5 798% 8/01/37	31413FKZ4		8/2/2007	12/25/2010	583	0	582	1			0	1
87	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	2/25/2010	72	0	73	-1			0	-1
88	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	3/25/2010	2,194	0	2 199	-5			0	-5
89	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	4/25/2010	4,650	0	4 662	-12			0	-12
90	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	5/25/2010	6,461	0	6 478	-17			0	-17
91	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	6/25/2010	830	0	832	-2			0	-2
92	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	7/25/2010	734	0	736	-2			0	-2
93	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	8/25/2010	1,258	0	1 262	-4			0	-4
94	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	9/25/2010	550	0	551	-1			0	-1
95	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	10/13/2010	46,442	0	43 027	3,415			0	3 415
96	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	10/25/2010	1,260	0	1 263	-3			0	-3
97	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	11/25/2010	35	0	35	0			0	0
98	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	12/25/2010	52	0	52	0			0	0
99	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	1/25/2011	3	0	3	0			0	0
100	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	2/25/2010	34	0	34	0			0	0
101	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	2/25/2010	23	0	23	0			0	0
102	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	3/25/2010	276	0	275	1			0	1
103	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	3/25/2010	184	0	186	-2			0	-2
104	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	4/25/2010	291	0	291	0			0	0
105	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	4/25/2010	194	0	196	-2			0	-2
106	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	5/25/2010	499	0	498	1			0	1
107	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	5/25/2010	333	0	337	-4			0	-4
108	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	6/25/2010	793	0	791	2			0	2
109	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	6/25/2010	529	0	535	-6			0	-6
110	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	7/25/2010	255	0	255	0			0	0
111	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	7/25/2010	170	0	172	-2			0	-2
112	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	8/25/2010	611	0	609	2			0	2
113	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	8/25/2010	407	0	412	-5			0	-5
114	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	4/25/2010	3,612	0	3 745	-133			0	-133

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
115	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	5/25/2010	1 730	0	1,794	-64			0	-64
116	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	6/25/2010	816	0	846	-30			0	-30
117	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	7/25/2010	2,317	0	2,402	-85			0	-85
118	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	8/25/2010	651	0	674	-23			0	-23
119	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	9/25/2010	12	0	13	-1			0	-1
120	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	10/25/2010	12	0	13	-1			0	-1
121	FNMA POOL # 925797 6 5% 12/01/37	31412HRS0		1/17/2008	10/27/2010	8 769	0	8,253	516			0	516
122	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	2/25/2010	220	0	224	-4			0	-4
123	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	3/25/2010	211	0	215	-4			0	-4
124	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	4/25/2010	190	0	193	-3			0	-3
125	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	5/25/2010	204	0	208	-4			0	-4
126	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	6/25/2010	225	0	229	-4			0	-4
127	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	7/25/2010	278	0	283	-5			0	-5
128	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	8/25/2010	246	0	250	-4			0	-4
129	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	9/25/2010	765	0	779	-14			0	-14
130	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	10/13/2010	21 038	0	20,442	596			0	596
131	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	10/25/2010	1 082	0	1,102	-20			0	-20
132	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	2/25/2010	390	0	393	-3			0	-3
133	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	3/25/2010	208	0	210	-2			0	-2
134	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	4/25/2010	223	0	225	-2			0	-2
135	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	5/25/2010	248	0	249	-1			0	-1
136	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	6/25/2010	368	0	371	-3			0	-3
137	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	7/25/2010	461	0	464	-3			0	-3
138	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	8/25/2010	907	0	913	-6			0	-6
139	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	9/25/2010	1 589	0	1,600	-11			0	-11
140	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	10/13/2010	32 780	0	31,499	1,281			0	1,281
141	FNMA POOL # 918044 5 9% 5/1/2037	31411X5D3		5/23/2007	3/25/2010	9	0	9	0			0	0
142	FNMA POOL # 918044 5 9% 5/1/2037	31411X5D3		5/23/2007	4/25/2010	3 656	0	3,685	-29			0	-29
143	WHIRLPOOL CORP	963320106		8/28/2009	11/22/2010	2 423	0	2,104	319			0	319
144	WHIRLPOOL CORP	963320106		8/28/2009	11/22/2010	18,932	0	16,208	2,724			0	2,724
145	WHIRLPOOL CORP	963320106		8/31/2009	11/22/2010	35,440	0	30,535	4,905			0	4,905
146	WHIRLPOOL CORP	963320106		8/28/2009	11/22/2010	10 447	0	9,032	1,415			0	1,415
147	XTO ENERGY INC	98385X106		6/8/2004	6/11/2010	104 873	0	37,416	67,457			0	67,457
148	XTO ENERGY INC	98385X106		6/9/2004	6/11/2010	54 254	0	19,282	34,972			0	34,972
149	XTO ENERGY INC	98385X106		4/28/2005	6/11/2010	10,927	0	6,009	4,918			0	4,918
150	ACCENTURE PLC-CL A	G1151C101		2/27/2008	1/6/2010	97 136	0	83,698	13,438			0	13,438
151	ACCENTURE PLC-CL A	G1151C101		2/27/2008	1/6/2010	14 843	0	12,848	1,995			0	1,995
152	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	3/25/2010	1 181	0	1,216	-35			0	-35
153	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	4/25/2010	1 875	0	1,930	-55			0	-55
154	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	5/25/2010	680	0	700	-20			0	-20
155	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	6/25/2010	1 153	0	1,187	-34			0	-34
156	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	7/25/2010	1 931	0	1,987	-56			0	-56
157	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	8/25/2010	1 220	0	1,255	-35			0	-35
158	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	9/25/2010	1 500	0	1,544	-44			0	-44
159	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	10/13/2010	32 511	0	31,632	879			0	879
160	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	10/25/2010	1 587	0	1,634	-47			0	-47
161	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	2/25/2010	400	0	415	-15			0	-15
162	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	3/25/2010	742	0	770	-28			0	-28
163	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	4/25/2010	6 437	0	6,678	-241			0	-241
164	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	5/25/2010	1,173	0	1,217	-44			0	-44
165	BLACKROCK INC	09247X101		4/24/2009	9/13/2010	9 334	0	9,321	13			0	13
166	BLACKROCK INC	09247X101		4/24/2009	9/14/2010	18,143	0	17,740	403			0	403
167	BLACKROCK INC	09247X101		4/24/2009	9/14/2010	22,549	0	22,100	449			0	449
168	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3		3/5/2008	1/20/2010	779	0	791	-12			0	-12
169	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3		3/5/2008	2/20/2010	691	0	701	-10			0	-10
170	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3		3/5/2008	3/20/2010	672	0	682	-10			0	-10
171	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3		3/5/2008	4/20/2010	6,219	0	6,312	-93			0	-93

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
172	CVS CAREMARK CORP	126650100		10/30/2007	1/8/2010	11,881	0	14,506	-2,625			0	-2,625
173	CVS CAREMARK CORP	126650100		10/30/2007	1/8/2010	27,486	0	33,571	-6,085			0	-6,085
174	CVS CAREMARK CORP	126650100		4/24/2007	1/11/2010	15,914	0	17,263	-1,349			0	-1,349
175	CVS CAREMARK CORP	126650100		10/30/2007	1/11/2010	36,569	0	44,762	-8,193			0	-8,193
176	CVS CAREMARK CORP	126650100		4/25/2007	1/11/2010	3,386	0	3,658	-272			0	-272
177	CVS CAREMARK CORP	126650100		4/25/2007	1/11/2010	9,132	0	9,876	-744			0	-744
178	BANK OF AMERICA CORP 5 75% 8/15/	1060505CL6		11/28/2006	10/12/2010	10,824	0	10,307	517			0	517
179	BLACKROCK INC	09247X101		4/24/2009	9/13/2010	9,528	0	9,471	57			0	57
180	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	6/25/2010	495	0	513	-18			0	-18
181	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	7/25/2010	624	0	647	-23			0	-23
182	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	8/25/2010	216	0	224	-8			0	-8
183	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	9/25/2010	441	0	458	-17			0	-17
184	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	10/25/2010	547	0	567	-20			0	-20
185	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	10/27/2010	10,625	0	10,006	619			0	619
186	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	2/25/2010	66	0	66	0			0	0
187	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	3/25/2010	1,241	0	1,242	-1			0	-1
188	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	4/25/2010	368	0	368	0			0	0
189	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	5/25/2010	629	0	630	-1			0	-1
190	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	6/25/2010	649	0	649	0			0	0
191	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	7/25/2010	1,251	0	1,252	-1			0	-1
192	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	8/25/2010	65	0	65	0			0	0
193	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	9/25/2010	963	0	964	-1			0	-1
194	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	10/25/2010	957	0	958	-1			0	-1
195	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	11/25/2010	990	0	991	-1			0	-1
196	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	12/25/2010	679	0	679	0			0	0
197	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	1/25/2011	472	0	472	0			0	0
198	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	3/25/2010	465	0	492	-27			0	-27
199	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	4/25/2010	420	0	444	-24			0	-24
200	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	5/25/2010	461	0	486	-25			0	-25
201	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	6/25/2010	348	0	367	-19			0	-19
202	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	7/25/2010	373	0	394	-21			0	-21
203	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	8/25/2010	416	0	440	-24			0	-24
204	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	9/25/2010	477	0	504	-27			0	-27
205	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	10/25/2010	553	0	585	-32			0	-32
206	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	11/12/2010	8,041	0	7,972	69			0	69
207	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	11/25/2010	657	0	694	-37			0	-37
208	FNMA POOL # 995230 6 5% 1/01/39	31416BST6		4/26/2010	6/25/2010	1,023	0	1,106	-83			0	-83
209	FNMA POOL # 995230 6 5% 1/01/39	31416BST6		4/26/2010	7/25/2010	823	0	890	-67			0	-67
210	FNMA POOL # 995230 6 5% 1/01/39	31416BST6		4/26/2010	8/25/2010	1,036	0	1,120	-84			0	-84
211	FNMA POOL # 995230 6 5% 1/01/39	31416BST6		4/26/2010	9/25/2010	856	0	925	-69			0	-69
212	FNMA POOL # 995230 6 5% 1/01/39	31416BST6		4/26/2010	10/25/2010	884	0	955	-71			0	-71
213	FNMA POOL # 995230 6 5% 1/01/39	31416BST6		4/26/2010	11/25/2010	655	0	708	-53			0	-53
214	FNMA POOL # 995230 6 5% 1/01/39	31416BST6		4/26/2010	12/25/2010	733	0	792	-59			0	-59
215	FNMA POOL # 995230 6 5% 1/01/39	31416BST6		4/26/2010	1/25/2011	858	0	927	-69			0	-69
216	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	2/25/2010	1,434	0	1,492	-58			0	-58
217	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	3/25/2010	368	0	383	-15			0	-15
218	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	4/25/2010	1 759	0	1,830	-71			0	-71
219	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	5/25/2010	607	0	632	-25			0	-25
220	CVS CAREMARK CORP	126650100		4/25/2007	6/21/2010	47,596	0	54,867	-7,271			0	-7,271
221	CVS CAREMARK CORP	126650100		4/25/2007	6/21/2010	1,911	0	2 195	-284			0	-284
222	CVS CAREMARK CORP	126650100		4/25/2007	6/21/2010	9 839	0	11 339	-1,500			0	-1,500
223	CVS CAREMARK CORP	126650100		4/25/2007	8/17/2010	27,921	0	35,481	-7,560			0	-7,560
224	CVS CAREMARK CORP	126650100		4/24/2007	8/17/2010	4,318	0	5,458	-1,140			0	-1,140
225	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	4/15/2010	5,341	0	5,428	-87			0	-87
226	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	4/15/2010	1,057	0	1 071	-14			0	-14
227	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/9/2010	4/15/2010	1,409	0	1,429	-20			0	-20
228	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	5/15/2010	3,792	0	3,854	-62			0	-62

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
229	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	5/15/2010	875	0	887	-12			0	-12
230	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/9/2010	5/15/2010	1 167	0	1 183	-16			0	-16
231	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	6/15/2010	11,307	0	11 492	-185			0	-185
232	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	6/15/2010	2,609	0	2 645	-36			0	-36
233	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/9/2010	6/15/2010	3,479	0	3 527	-48			0	-48
234	CCMSC 2000-3 A2 7 31898% 10/15/32	161505GM8		3/12/2010	7/16/2010	9,124	0	9 273	-149			0	-149
235	CCMSC 2000-3 A2 7 31898% 10/15/32	161505GM8		3/24/2010	7/16/2010	2,105	0	2,135	-30			0	-30
236	CCMSC 2000-3 A2 7 31898% 10/15/32	161505GM8		4/9/2010	7/16/2010	2,807	0	2 846	-39			0	-39
237	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	8/16/2010	13,200	0	13 416	-216			0	-216
238	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	8/16/2010	2,035	0	2 063	-28			0	-28
239	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/9/2010	8/16/2010	2,532	0	2 567	-35			0	-35
240	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	9/15/2010	5,016	0	5 098	-82			0	-82
241	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	9/15/2010	773	0	784	-11			0	-11
242	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/9/2010	9/15/2010	962	0	976	-14			0	-14
243	CISCO SYSTEMS INC	17275R102		7/23/2008	3/3/2010	7,131	0	6 385	746			0	746
244	CISCO SYSTEMS INC	17275R102		7/18/2008	3/3/2010	9,835	0	8 659	1 176			0	1,176
245	CISCO SYSTEMS INC	17275R102		7/18/2008	3/3/2010	33,462	0	29 440	4,022			0	4 022
246	CISCO SYSTEMS INC	17275R102		4/28/2005	11/12/2010	3,430	0	2,890	540			0	540
247	CISCO SYSTEMS INC	17275R102		7/18/2008	11/12/2010	25,523	0	27 059	-1 536			0	-1 536
248	CISCO SYSTEMS INC	17275R102		11/14/1996	11/12/2010	11,679	0	4 211	7 468			0	7,468
249	CISCO SYSTEMS INC	17275R102		7/18/2008	11/12/2010	30,832	0	32,471	-1,639			0	-1,639
250	COCA COLA ENTERPRISES INC	191219104		6/15/2007	5/6/2010	64,938	0	57,843	7,095			0	7,095
251	COCA COLA ENTERPRISES INC	191219104		6/18/2007	5/6/2010	3,881	0	3,453	428			0	428
252	COCA COLA ENTERPRISES INC	191219104		6/20/2007	5/6/2010	45,017	0	40,768	4,249			0	4,249
253	COMCAST CORP 5 9% 3/15/16	20030NAL5		3/30/2006	10/12/2010	11,660	0	9 820	1,840			0	1 840
254	COMM 2000-C1 A2 7 416% 8/15/33	20046PAB4		2/12/2010	3/15/2010	569	0	572	-3			0	-3
255	COMM 2000-C1 A2 7 41135% 8/15/33	20046PAB4		2/12/2010	4/15/2010	3,493	0	3,510	-17			0	-17
256	COMM 2000-C1 A2 7 416% 8/15/33	20046PAB4		2/12/2010	5/15/2010	885	0	889	-4			0	-4
257	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		1/29/2010	5/15/2010	11,025	0	11,102	-77			0	-77
258	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		4/12/2010	5/15/2010	14,701	0	14,724	-23			0	-23
259	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		1/29/2010	6/15/2010	888	0	895	-7			0	-7
260	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		4/12/2010	6/15/2010	1,184	0	1,186	-2			0	-2
261	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		1/29/2010	7/15/2010	107	0	107	0			0	0
262	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	6/25/2010	1,424	0	1 481	-57			0	-57
263	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	7/25/2010	1,082	0	1,125	-43			0	-43
264	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	8/25/2010	1,151	0	1,197	-46			0	-46
265	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	9/25/2010	2,042	0	2,123	-81			0	-81
266	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	10/13/2010	12,218	0	12 010	208			0	208
267	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	10/25/2010	876	0	911	-35			0	-35
268	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	11/25/2010	1,396	0	1 452	-56			0	-56
269	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	12/25/2010	1,666	0	1,732	-66			0	-66
270	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	1/25/2011	1,019	0	1 060	-41			0	-41
271	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	2/25/2010	267	0	260	7			0	7
272	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	3/25/2010	251	0	245	6			0	6
273	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	4/25/2010	81	0	79	2			0	2
274	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	5/25/2010	96	0	94	2			0	2
275	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	6/25/2010	98	0	96	2			0	2
276	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	7/25/2010	92	0	90	2			0	2
277	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	8/25/2010	299	0	293	6			0	6
278	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	9/25/2010	128	0	126	2			0	2
279	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	10/25/2010	244	0	239	5			0	5
280	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	11/25/2010	428	0	421	7			0	7
281	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	12/25/2010	278	0	273	5			0	5
282	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	1/25/2011	683	0	671	12			0	12
283	FNMA POOL # AC1520 4% 9/1/2024	31417KVN4		10/14/2009	2/25/2010	69	0	70	-1			0	-1
284	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	3/25/2010	72	0	73	-1			0	-1
285	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	4/25/2010	158	0	161	-3			0	-3

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
286	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	5/25/2010	93	0	94	-1			0	-1
287	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	6/25/2010	70	0	71	-1			0	-1
288	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	7/25/2010	343	0	348	-5			0	-5
289	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	8/25/2010	87	0	88	-1			0	-1
290	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	9/25/2010	132	0	134	-2			0	-2
291	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	10/25/2010	200	0	203	-3			0	-3
292	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	11/25/2010	72	0	73	-1			0	-1
293	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	12/25/2010	88	0	89	-1			0	-1
294	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	1/25/2011	168	0	170	-2			0	-2
295	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	3/25/2010	49	0	51	-2			0	-2
296	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	4/25/2010	156	0	162	-6			0	-6
297	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	5/25/2010	732	0	763	-31			0	-31
298	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	6/25/2010	394	0	410	-16			0	-16
299	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	7/22/2010	40,089	0	39,230	859			0	859
300	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	7/25/2010	277	0	289	-12			0	-12
301	FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	2/25/2010	96	0	99	-3			0	-3
302	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		4/12/2010	8/15/2010	83	0	83	0			0	0
303	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		1/29/2010	9/15/2010	2,636	0	2 654	-18			0	-18
304	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		4/12/2010	9/15/2010	3,515	0	3 520	-5			0	-5
305	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		1/29/2010	10/15/2010	235	0	236	-1			0	-1
306	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		4/12/2010	10/15/2010	313	0	313	0			0	0
307	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		1/29/2010	11/18/2010	46	0	47	-1			0	-1
308	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		4/12/2010	11/18/2010	62	0	62	0			0	0
309	CUMMINS INC	231021106		5/1/2009	9/7/2010	3,971	0	1 675	2,296			0	2,296
310	CUMMINS INC	231021106		5/1/2009	9/7/2010	24,313	0	10 241	14 072			0	14,072
311	CUMMINS INC	231021106		5/1/2009	9/7/2010	81	0	34	47			0	47
312	DEERE JOHN CAP CORP NT 7 0% 3/15/	244217BG9		4/12/2006	12/1/2010	21,593	0	21,361	232			0	232
313	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		4/12/2010	7/15/2010	142	0	142	0			0	0
314	CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		1/29/2010	8/15/2010	62	0	63	-1			0	-1
315	E M C CORP MASS	268648102		4/23/2010	9/30/2010	14,415	0	14,186	229			0	229
316	E M C CORP MASS	268648102		7/29/2009	9/30/2010	8,526	0	6 444	2,082			0	2,082
317	E M C CORP MASS	268648102		4/23/2010	9/30/2010	16,646	0	16 384	262			0	262
318	E M C CORP MASS	268648102		7/29/2009	9/30/2010	91,756	0	69,352	22,404			0	22,404
319	EMERSON ELECTRIC CO 4 625% 10/15/	291011AR5		5/27/2005	6/11/2010	26,561	0	25,254	1,307			0	1,307
320	EXELON CORP	30161N101		11/15/2002	8/24/2010	6,392	0	3,991	2,401			0	2,401
321	EXELON CORP	30161N101		11/15/2002	8/24/2010	94,333	0	58 967	35,366			0	35,366
322	EXELON CORP	30161N101		11/15/2002	8/24/2010	2 901	0	1,807	1,094			0	1,094
323	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	2/15/2010	297	0	301	-4			0	-4
324	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	3/15/2010	6,382	0	6 455	-73			0	-73
325	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	4/15/2010	362	0	366	-4			0	-4
326	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	5/15/2010	830	0	840	-10			0	-10
327	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	6/15/2010	548	0	554	-6			0	-6
328	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	7/15/2010	600	0	607	-7			0	-7
329	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	8/15/2010	679	0	687	-8			0	-8
330	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	9/15/2010	159	0	161	-2			0	-2
331	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	10/15/2010	435	0	440	-5			0	-5
332	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	10/27/2010	17,635	0	16 479	1,156			0	1,156
333	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	2/15/2010	1,033	0	1,029	4			0	4
334	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	3/15/2010	8,190	0	8,155	35			0	35
335	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	4/15/2010	1,100	0	1,095	5			0	5
336	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	5/15/2010	1,070	0	1,065	5			0	5
337	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	9/25/2010	485	0	484	1			0	1
338	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	9/25/2010	323	0	327	-4			0	-4
339	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	10/25/2010	486	0	485	1			0	1
340	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	10/25/2010	324	0	328	-4			0	-4
341	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	11/25/2010	788	0	787	1			0	1
342	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	11/25/2010	526	0	532	-6			0	-6

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Long Term CG Distributions	10,092
Short Term CG Distributions	0

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	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
343	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	12/25/2010	531	0	530	1			0	1
344	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	12/25/2010	354	0	358	-4			0	-4
345	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	1/25/2011	463	0	462	1			0	1
346	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		4/7/2008	1/25/2011	309	0	312	-3			0	-3
347	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	2/25/2010	581	0	598	-17			0	-17
348	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		2/28/2007	4/6/2010	26 677	0	25,124	1,553			0	1,553
349	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		3/29/2007	4/9/2010	10,676	0	10,046	630			0	630
350	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		3/30/2007	4/9/2010	5,338	0	5,012	326			0	326
351	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		3/30/2007	4/13/2010	21,365	0	20,048	1,317			0	1,317
352	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		3/30/2007	4/14/2010	10,675	0	10,024	651			0	651
353	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		4/27/2007	4/14/2010	26,688	0	25,044	1 644			0	1,644
354	U S TREASURY NOTE 4 5% 5/15/10	912828GR5		4/27/2010	5/11/2010	32 007	0	32,066	-59			0	-59
355	U S TREASURY NT 4 5% 5/15/17	912828GS3		7/23/2007	5/5/2010	38,384	0	33,778	4 606			0	4,606
356	U S TSY INFL IDX BD 0 625% 4/15/13	912828HW3		1/6/2009	6/11/2010	5 237	0	4,913	324			0	324
357	U S TREASURTY NT 3 875% 5/15/18	912828HZ6		5/15/2008	5/5/2010	5,223	0	4 991	232			0	232
358	U S TREASURY INFL IN 1 375% 7/15/18	912828JE1		8/21/2008	10/13/2010	5,515	0	4,956	559			0	559
359	U S TREASURY NOTE 2 75% 2/15/19	912828KD1		9/21/2010	9/28/2010	41,681	0	41,019	662			0	662
360	UNITED STATES TREAS 1 375% 3/15/1	912828KG4		12/23/2009	1/20/2010	45,387	0	45,301	86			0	86
361	U S TREASURY NOTE 3 125% 5/15/19	912828KQ2		8/20/2010	9/8/2010	31,455	0	31,745	-290			0	-290
362	U S TREASURY NOTE 3 25% 5/31/16	912828KW9		6/24/2009	2/4/2010	20,465	0	19,903	562			0	562
363	U S TREASURY NOTE 3 25% 5/31/16	912828KW9		11/30/2009	2/4/2010	10 232	0	10,445	-213			0	-213
364	U S TREASURY NOTE 1 5% 7/15/12	912828LB4		3/11/2010	4/19/2010	20,166	0	20,174	-8			0	-8
365	U S TREASURY NOTE 1 5% 7/15/12	912828LB4		3/11/2010	5/10/2010	30 373	0	30,261	112			0	112
366	U S TREASURY NOTE 1 5% 7/15/12	912828LB4		3/11/2010	5/13/2010	5,062	0	5,044	18			0	18
367	UNITED STATES TREAS 2 625% 7/31/1	912828LC2		8/4/2010	10/19/2010	16,042	0	15,836	206			0	206
368	U S TREASURY NOTE 2 625% 7/31/14	912828LC2		8/4/2010	11/9/2010	15,963	0	15,836	127			0	127
369	U S TREASURY NOTE 2 625% 7/31/14	912828LC2		8/4/2010	12/29/2010	20,894	0	21,114	-220			0	-220
370	U S TREASURY NOTE 3 625% 8/15/19	912828LJ7		11/30/2009	1/11/2010	19,710	0	20,709	-999			0	-999
371	U S TREASURY NOTE 3 625% 8/15/19	912828LJ7		11/30/2009	1/12/2010	4,960	0	5,177	-217			0	-217
372	U S TREASURY NOTE 3 625% 8/15/19	912828LJ7		11/30/2009	5/5/2010	5,041	0	5,177	-136			0	-136
373	U S TREASURY NOTE 2 375% 9/30/14	912828LQ1		7/29/2010	8/2/2010	10,437	0	10,406	31			0	31
374	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	10/25/2010	333	0	320	13			0	13
375	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	11/25/2010	348	0	335	13			0	13
376	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	12/25/2010	440	0	424	16			0	16
377	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	1/25/2011	332	0	320	12			0	12
378	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	2/25/2010	1 532	0	1,590	-58			0	-58
379	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	3/25/2010	1,115	0	1,157	-42			0	-42
380	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	4/25/2010	1,649	0	1,711	-62			0	-62
381	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	5/25/2010	1,471	0	1,526	-55			0	-55
382	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	6/25/2010	1,335	0	1,385	-50			0	-50
383	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	7/25/2010	1,114	0	1,155	-41			0	-41
384	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	9/25/2010	1,368	0	1,419	-51			0	-51
385	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/2/2010	9/25/2010	293	0	313	-20			0	-20
386	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/2/2010	10/13/2010	7,448	0	7,457	-9			0	-9
387	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	10/13/2010	11,567	0	11,250	317			0	317
388	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	10/25/2010	1,687	0	1,750	-63			0	-63
389	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	11/25/2010	912	0	946	-34			0	-34
390	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	12/25/2010	866	0	898	-32			0	-32
391	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	1/25/2011	1,067	0	1,107	-40			0	-40
392	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	1/25/2011	268	0	300	-32			0	-32
393	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	2/25/2010	348	0	353	-5			0	-5
394	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	3/25/2010	380	0	386	-6			0	-6
395	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	4/25/2010	340	0	345	-5			0	-5
396	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	5/15/2010	44	0	42	2			0	2
397	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	5/15/2010	322	0	317	5			0	5
398	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	6/15/2010	59	0	57	2			0	2
399	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	6/15/2010	433	0	427	6			0	6

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
400	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	7/15/2010	45	0	44	1			0	1
401	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	7/15/2010	334	0	330	4			0	4
402	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	8/15/2010	54	0	52	2			0	2
403	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	8/15/2010	396	0	392	4			0	4
404	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	9/15/2010	62	0	61	1			0	1
405	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	9/15/2010	462	0	457	5			0	5
406	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	10/15/2010	60	0	59	1			0	1
407	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	10/15/2010	448	0	443	5			0	5
408	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	11/15/2010	70	0	68	2			0	2
409	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	11/15/2010	514	0	509	5			0	5
410	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	12/15/2010	58	0	57	1			0	1
411	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	12/15/2010	428	0	424	4			0	4
412	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	1/15/2011	66	0	65	1			0	1
413	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	1/15/2011	489	0	484	5			0	5
414	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		2/28/2007	2/15/2010	477	0	477	0			0	0
415	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		2/28/2007	3/15/2010	537	0	537	0			0	0
416	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		2/28/2007	4/15/2010	234	0	234	0			0	0
417	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		2/28/2007	5/15/2010	24	0	24	0			0	0
418	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		2/28/2007	6/15/2010	27	0	27	0			0	0
419	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		2/28/2007	7/15/2010	268	0	268	0			0	0
420	GNMA POOL # 645884 5 5% 2/15/36	36292DRD6		2/28/2007	7/20/2010	17 306	0	15,904	1,402			0	1,402
421	GNMA POOL # 685839 5 0% 4/15/38	36296A4Y7		4/25/2008	2/3/2010	93,857	0	89,260	4,597			0	4,597
422	GNMA POOL # 685839 5 0% 4/15/38	36296A4Y7		4/25/2008	2/15/2010	2,739	0	2 711	28			0	28
423	GNMA POOL # 687844 6 5% 8/15/38	36296DER5		8/22/2008	2/15/2010	727	0	746	-19			0	-19
424	GNMA POOL # 687844 6 5% 8/15/38	36296DER5		8/22/2008	3/15/2010	587	0	603	-16			0	-16
425	GNMA POOL # 687844 6 5% 8/15/38	36296DER5		8/22/2008	4/15/2010	516	0	529	-13			0	-13
426	GNMA POOL # 687844 6 5% 8/15/38	36296DER5		8/22/2008	5/15/2010	214	0	220	-6			0	-6
427	GNMA POOL # 687844 6 5% 8/15/38	36296DER5		8/22/2008	6/15/2010	635	0	651	-16			0	-16
428	FHLMC GOLD G05669 6 5% 4/1/2039	3128M7T22		9/10/2009	2/15/2010	1 046	0	1,114	-68			0	-68
429	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	3/15/2010	5 585	0	5,949	-364			0	-364
430	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	4/15/2010	1,375	0	1,464	-89			0	-89
431	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	5/15/2010	1 262	0	1,344	-82			0	-82
432	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	6/15/2010	1 729	0	1 841	-112			0	-112
433	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	7/15/2010	1,231	0	1,311	-80			0	-80
434	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	8/15/2010	1,388	0	1,478	-90			0	-90
435	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	9/15/2010	1,083	0	1 153	-70			0	-70
436	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	10/15/2010	1,019	0	1,085	-66			0	-66
437	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	11/15/2010	896	0	954	-58			0	-58
438	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	12/15/2010	1 151	0	1 226	-75			0	-75
439	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	1/15/2011	896	0	955	-59			0	-59
440	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3		4/14/2010	5/15/2010	1,553	0	1 646	-93			0	-93
441	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3		4/14/2010	6/15/2010	1,350	0	1 431	-81			0	-81
442	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3		4/14/2010	7/15/2010	1,490	0	1,580	-90			0	-90
443	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3		4/14/2010	8/15/2010	1,306	0	1 384	-78			0	-78
444	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3		4/14/2010	9/15/2010	1,694	0	1,796	-102			0	-102
445	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3		4/14/2010	10/15/2010	1,791	0	1 899	-108			0	-108
446	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3		4/14/2010	11/11/2010	36,109	0	35,992	117			0	117
447	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3		4/14/2010	11/15/2010	1 959	0	2,077	-118			0	-118
448	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3		4/14/2010	12/15/2010	319	0	338	-19			0	-19
449	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3		4/14/2010	1/15/2011	298	0	316	-18			0	-18
450	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	2/15/2010	650	0	638	12			0	12
451	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	3/15/2010	862	0	847	15			0	15
452	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	4/15/2010	969	0	952	17			0	17
453	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	5/15/2010	775	0	763	12			0	12
454	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	6/15/2010	784	0	772	12			0	12
455	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	7/15/2010	919	0	906	13			0	13
456	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	8/15/2010	1,540	0	1 519	21			0	21

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
457	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	9/15/2010	1 256	0	1,240	16			0	16
458	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	10/15/2010	1,536	0	1 518	18			0	18
459	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	11/15/2010	1,753	0	1,733	20			0	20
460	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	12/15/2010	1,705	0	1,686	19			0	19
461	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	1/15/2011	1,177	0	1,164	13			0	13
462	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	2/15/2010	830	0	814	16			0	16
463	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	3/15/2010	622	0	612	10			0	10
464	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	4/15/2010	821	0	807	14			0	14
465	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	5/15/2010	558	0	549	9			0	9
466	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	6/15/2010	456	0	450	6			0	6
467	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	7/15/2010	568	0	560	8			0	8
468	GNMA POOL # 687844 6 5% 8/15/38	36296DER5		8/22/2008	9/15/2010	492	0	505	-13			0	-13
469	GNMA POOL # 687844 6 5% 8/15/38	36296DER5		8/22/2008	10/15/2010	604	0	620	-16			0	-16
470	GNMA POOL # 687844 6 5% 8/15/38	36296DER5		8/22/2008	10/27/2010	12,361	0	11,401	960			0	960
471	GAP INC	364760108		1/8/2010	7/7/2010	31,159	0	32,671	-1,512			0	-1,512
472	GAP INC	364760108		1/8/2010	7/7/2010	1,831	0	1,911	-80			0	-80
473	GAP INC	364760108		1/11/2010	7/7/2010	28 997	0	30,469	-1,472			0	-1,472
474	GAP INC	364760108		1/11/2010	7/7/2010	8,179	0	8,644	-465			0	-465
475	GAP INC	364760108		1/12/2010	7/7/2010	29,543	0	30,349	-806			0	-806
476	HDMOT 2005-3 A2 4 41% 6/15/12	41283ABY4		8/19/2005	1/15/2010	828	0	827	1			0	1
477	HDMOT 2005-3 A2 4 41% 6/15/12	41283ABY4		8/19/2005	2/15/2010	861	0	861	0			0	0
478	HDMOT 2005-3 A2 4 41% 6/15/12	41283ABY4		8/19/2005	3/15/2010	920	0	920	0			0	0
479	HDMOT 2005-3 A2 4 41% 6/15/12	41283ABY4		8/19/2005	4/15/2010	991	0	991	0			0	0
480	HDMOT 2005-3 A2 4 41% 6/15/12	41283ABY4		8/19/2005	5/15/2010	898	0	898	0			0	0
481	HDMOT 2005-3 A2 4 41% 6/15/12	41283ABY4		8/19/2005	6/15/2010	783	0	782	1			0	1
482	HDMOT 2005-3 A2 4 41% 6/15/12	41283ABY4		8/19/2005	7/15/2010	821	0	821	0			0	0
483	HDMOT 2005-3 A2 4 41% 6/15/12	41283ABY4		8/19/2005	8/16/2010	5 178	0	5,177	1			0	1
484	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	4/15/2010	487	0	487	0			0	0
485	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	5/15/2010	1,248	0	1,248	0			0	0
486	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	6/15/2010	1 125	0	1,125	0			0	0
487	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	7/15/2010	1,201	0	1,201	0			0	0
488	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	8/15/2010	1 135	0	1,135	0			0	0
489	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	9/15/2010	1 150	0	1,150	0			0	0
490	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	10/15/2010	1 057	0	1,057	0			0	0
491	GNMA POOL # 687844 6 5% 8/15/38	36296DER5		8/22/2008	7/15/2010	425	0	436	-11			0	-11
492	GNMA POOL # 687844 6 5% 8/15/38	36296DER5		8/22/2008	8/15/2010	645	0	662	-17			0	-17
493	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	11/15/2010	1,001	0	1,001	0			0	0
494	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		1/23/2007	12/15/2010	986	0	986	0			0	0
495	HEWLETT PACKARD CO	428236103		8/21/2009	8/11/2010	27 710	0	30,182	-2,472			0	-2 472
496	HEWLETT PACKARD CO	428236103		9/4/2009	8/11/2010	408	0	448	-40			0	-40
497	HEWLETT PACKARD CO	428236103		8/21/2009	8/11/2010	82 077	0	89,216	-7,139			0	-7,139
498	HEWLETT PACKARD CO	428236103		8/21/2009	8/12/2010	52,599	0	58,146	-5,547			0	-5,547
499	HEWLETT PACKARD CO	428236103		9/3/2009	8/12/2010	20 076	0	22,176	-2,100			0	-2,100
500	HOME DEPOT INC	437076102		8/28/2009	5/20/2010	25 114	0	21,068	4,046			0	4,046
501	HOME DEPOT INC	437076102		9/11/2009	5/20/2010	38 993	0	32,386	6,607			0	6,607
502	HOME DEPOT INC	437076102		9/11/2009	5/20/2010	10 574	0	8,762	1,812			0	1,812
503	HOME DEPOT INC	437076102		8/28/2009	5/20/2010	22 022	0	18,573	3,449			0	3,449
504	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	8/25/2010	362	0	367	-5			0	-5
505	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	9/25/2010	560	0	569	-9			0	-9
506	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	10/25/2010	371	0	376	-5			0	-5
507	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	11/25/2010	464	0	471	-7			0	-7
508	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	12/25/2010	401	0	407	-6			0	-6
509	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	5/25/2010	1 121	0	1,138	-17			0	-17
510	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	1/25/2011	352	0	357	-5			0	-5
511	FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		7/16/2010	8/25/2010	234	0	257	-23			0	-23
512	FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		7/16/2010	9/25/2010	230	0	253	-23			0	-23
513	FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		7/16/2010	10/25/2010	188	0	207	-19			0	-19

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
514	FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		7/16/2010	10/27/2010	8,427	0	8,420	7			0	7
515	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	2/25/2010	252	0	262	-10			0	-10
516	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	3/25/2010	238	0	248	-10			0	-10
517	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	6/25/2010	354	0	359	-5			0	-5
518	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	4/25/2010	316	0	328	-12			0	-12
519	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	5/25/2010	280	0	290	-10			0	-10
520	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	6/25/2010	746	0	774	-28			0	-28
521	U S TREASURY NOTE 1 375% 10/15/12	912828LR9		10/28/2009	1/20/2010	35,070	0	34,932	138			0	138
522	U S TREASURY NOTE 1 375% 10/15/12	912828LR9		12/30/2009	5/10/2010	5,033	0	4,981	52			0	52
523	U S TREASURY NOTE 1 375% 10/15/12	912828LR9		12/30/2009	5/13/2010	5 034	0	4,981	53			0	53
524	U S TREASURY NOTE 1 375% 10/15/12	912828LR9		12/30/2009	5/20/2010	5,050	0	4,981	69			0	69
525	UNITED STATES TREASU 1 125% 12/15/	912828MB3		2/24/2010	5/10/2010	19,958	0	19,901	57			0	57
526	US TREAS INFL INDX 1 375% 1/15/20	912828MF4		6/23/2010	10/13/2010	5,495	0	5,154	341			0	341
527	U S ETREASURY NOTE 1 375% 2/15/13	912828MN7		3/8/2010	5/10/2010	45,105	0	44,961	144			0	144
528	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	7/25/2010	305	0	310	-5			0	-5
529	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		5/10/2010	9/28/2010	22,039	0	20,145	1,894			0	1,894
530	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		5/10/2010	10/13/2010	88,218	0	80,582	7,636			0	7,636
531	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		3/26/2010	11/5/2010	33,073	0	29,436	3,637			0	3,637
532	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		3/26/2010	11/19/2010	16,113	0	14,682	1,431			0	1,431
533	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		3/26/2010	11/19/2010	10,742	0	9 812	930			0	930
534	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		4/6/2010	11/19/2010	16,113	0	14,624	1,489			0	1,489
535	UNITED STATES TREAS 1 75% 4/15/13	912828MX5		4/16/2010	6/11/2010	10,171	0	10,061	110			0	110
536	UNITED STATES TREAS 1 75% 4/15/13	912828MX5		4/16/2010	6/30/2010	15,340	0	15,091	249			0	249
537	UNITED STATES TREAS 1 75% 4/15/13	912828MX5		4/16/2010	7/8/2010	15,330	0	15,091	239			0	239
538	UNITED STATES TREAS 1 75% 4/15/13	912828MX5		4/16/2010	7/16/2010	10,243	0	10,061	182			0	182
539	UNITED STATES TREAS 1 75% 4/15/13	912828MX5		4/16/2010	7/20/2010	5,121	0	5,030	91			0	91
540	UNITED STATES TREAS 1 75% 4/15/13	912828MX5		4/16/2010	7/23/2010	15,370	0	15,091	279			0	279
541	UNITED STATES TREAS 1 75% 4/15/13	912828MX5		4/16/2010	8/4/2010	10,268	0	10,061	207			0	207
542	UNITED STATES TREAS 1 75% 4/15/13	912828MX5		4/23/2010	8/4/2010	15,402	0	15,035	367			0	367
543	UNITED STATES TREAS 1 75% 4/15/13	912828MX5		4/26/2010	8/4/2010	15,402	0	15,041	361			0	361
544	U S TSY INFL INDX NT 0 5% 4/15/15	912828MY3		5/24/2010	10/12/2010	5,250	0	5,059	191			0	191
545	U S TREASURY NOTE 1% 4/30/12	912828NB2		11/1/2010	11/10/2010	10,086	0	10,107	-21			0	-21
546	U S TREASURY NOTE 1% 4/30/12	912828NB2		11/1/2010	12/8/2010	5,037	0	5,053	-16			0	-16
547	U S TREASURY NOTE 1% 4/30/12	912828NB2		12/1/2010	12/8/2010	20,147	0	20,168	-21			0	-21
548	UNITED STATES T-NOTE 1 375% 5/15/1	912828NC0		5/14/2010	8/4/2010	10,168	0	10,027	141			0	141
549	UNITED STATES T-NOTE 1 375% 5/15/1	912828NC0		5/14/2010	8/27/2010	10,167	0	10,027	140			0	140
550	U S TREASURY NOTE 3 5% 5/15/20	912828ND8		8/12/2010	11/9/2010	10,762	0	10,692	70			0	70
551	U S TREASURY NOTE 0 75% 5/31/12	912828NE6		11/3/2010	12/8/2010	35,131	0	35,234	-103			0	-103
552	U S TREASURY NOTE 0 75% 5/31/12	912828NE6		11/5/2010	12/8/2010	35,131	0	35,222	-91			0	-91
553	UNITED STATES T-NOTE 1 125% 6/15/1	912828NH9		8/2/2010	8/27/2010	15,141	0	15,132	9			0	9
554	UNITED STATES T-NOTE 1 125% 6/15/1	912828NH9		7/16/2010	9/8/2010	10,107	0	10,065	42			0	42
555	UNITED STATES T-NOTE 1 125% 6/15/1	912828NH9		7/16/2010	9/21/2010	5,065	0	5,032	33			0	33
556	UNITED STATES T-NOTE 1 125% 6/15/1	912828NH9		7/16/2010	11/1/2010	5 089	0	5,032	57			0	57
557	UNITED STATES T-NOTE 1 125% 6/15/1	912828NH9		7/21/2010	11/1/2010	15,268	0	15,093	175			0	175
558	U S TREASURY NOTE 2 625% 8/15/20	912828NT3		8/24/2010	11/9/2010	19,932	0	20,242	-310			0	-310
559	UNITED STATES TREAS 0 75% 8/15/13	912828NU0		8/12/2010	10/13/2010	5,031	0	4,990	41			0	41
560	U S TREASURY NOTE 0 375% 9/30/12	912828NX4		10/20/2010	11/10/2010	4,991	0	5,003	-12			0	-12
561	U S TREASURY NOTE 2 625% 11/15/20	912828PC8		11/12/2010	12/17/2010	4,670	0	4,670	0			0	0
562	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	9/25/2010	264	0	274	-10			0	-10
563	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	10/25/2010	258	0	268	-10			0	-10
564	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	11/25/2010	260	0	269	-9			0	-9
565	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	12/25/2010	261	0	271	-10			0	-10
566	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	1/25/2011	249	0	258	-9			0	-9
567	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	2/25/2010	764	0	764	0			0	0
568	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	3/25/2010	728	0	728	0			0	0
569	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	4/25/2010	1,429	0	1,429	0			0	0
570	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	5/25/2010	3,971	0	3,970	1			0	1

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
571	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	6/25/2010	472	0	472	0			0	0
572	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	7/25/2010	784	0	784	0			0	0
573	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	8/25/2010	468	0	468	0			0	0
574	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	9/25/2010	1,118	0	1,117	1			0	1
575	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	10/25/2010	570	0	570	0			0	0
576	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	11/25/2010	440	0	440	0			0	0
577	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	12/25/2010	826	0	826	0			0	0
578	FNMA POOL # 889668 6 0% 6/01/38	31410KMR2		6/13/2008	1/25/2011	787	0	787	0			0	0
579	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	2/25/2010	208	0	212	-4			0	-4
580	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	2/25/2010	520	0	546	-26			0	-26
581	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	3/25/2010	468	0	491	-23			0	-23
582	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	3/25/2010	187	0	190	-3			0	-3
583	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	4/25/2010	3,361	0	3 525	-164			0	-164
584	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	4/25/2010	1,344	0	1,368	-24			0	-24
585	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	5/25/2010	341	0	357	-16			0	-16
586	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	5/25/2010	136	0	139	-3			0	-3
587	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	6/25/2010	429	0	450	-21			0	-21
588	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	6/25/2010	172	0	175	-3			0	-3
589	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	7/25/2010	392	0	411	-19			0	-19
590	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	7/25/2010	157	0	159	-2			0	-2
591	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	8/25/2010	401	0	420	-19			0	-19
592	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	8/25/2010	160	0	163	-3			0	-3
593	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	9/25/2010	438	0	459	-21			0	-21
594	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	9/25/2010	175	0	178	-3			0	-3
595	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	10/25/2010	117	0	123	-6			0	-6
596	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	10/25/2010	47	0	48	-1			0	-1
597	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	7/25/2010	237	0	246	-9			0	-9
598	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	8/25/2010	254	0	264	-10			0	-10
599	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	10/27/2010	11,419	0	10,851	568			0	568
600	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	10/27/2010	4,567	0	4 211	356			0	356
601	FNMA POOL # 918044 5 9% 5/1/2037	31411X5D3		5/23/2007	2/25/2010	33	0	33	0			0	0
602	U S TREASURY NOTE 2 625% 11/15/20	912828PC8		12/8/2010	12/17/2010	23,352	0	23 709	-357			0	-357
603	U S TREASURY NOTE 0 375% 8/31/12	912828PH7		9/24/2010	12/8/2010	64,769	0	64,924	-155			0	-155
604	U S TREASURY NOTE 0 375% 8/31/12	912828PH7		9/24/2010	12/22/2010	4,984	0	4,994	-10			0	-10
605	U S TREASURY NOTE 0 75% 12/15/13	912828PL8		12/13/2010	12/30/2010	9,914	0	9,930	-16			0	-16
606	VERTEX PHARMACEUTICALS INC	92532F100		3/5/2009	1/8/2010	15,843	0	10 907	4 936			0	4,936
607	VERTEX PHARMACEUTICALS INC	92532F100		3/6/2009	1/8/2010	24,373	0	16,733	7 640			0	7 640
608	VERTEX PHARMACEUTICALS INC	92532F100		3/6/2009	1/8/2010	6,504	0	4,507	1,997			0	1,997
609	VERTEX PHARMACEUTICALS INC	92532F100		3/5/2009	1/8/2010	5,285	0	3 636	1 649			0	1 649
610	VERTEX PHARMACEUTICALS INC	92532F100		3/6/2009	1/11/2010	2,039	0	1 394	645			0	645
611	VERTEX PHARMACEUTICALS INC	92532F100		10/31/2008	1/11/2010	3,262	0	2 026	1 236			0	1,236
612	VERTEX PHARMACEUTICALS INC	92532F100		10/31/2008	6/21/2010	12,108	0	8 357	3,751			0	3 751
613	VERTEX PHARMACEUTICALS INC	92532F100		10/30/2008	6/22/2010	17,326	0	11,772	5,554			0	5,554
614	VERTEX PHARMACEUTICALS INC	92532F100		10/31/2008	6/22/2010	36,819	0	25,829	10,990			0	10,990
615	VERTEX PHARMACEUTICALS INC	92532F100		10/31/2008	6/22/2010	1,827	0	1 266	561			0	561
616	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/12/2010	36,400	0	21,939	14,461			0	14,461
617	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/12/2010	5,171	0	3 115	2,056			0	2,056
618	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/13/2010	7,260	0	4,388	2,872			0	2,872
619	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/13/2010	18,086	0	10,926	7,160			0	7,160
620	WBCMT 2005-C20 A4 5 24417% 7/15/42	9297664L4		2/1/2010	7/17/2010	8,651	0	8,750	-99			0	-99
621	WBCMT 2005-C20 A4 5 24417% 7/15/42	9297664L4		1/29/2010	7/17/2010	12,976	0	13,121	-145			0	-145
622	WBCMT 2005-C20 A4 5 28467% 7/15/42	9297664L4		2/1/2010	8/17/2010	194	0	196	-2			0	-2
623	WBCMT 2005-C20 A4 5 28467% 7/15/42	9297664L4		1/29/2010	8/17/2010	291	0	295	-4			0	-4
624	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4		2/1/2010	9/17/2010	648	0	656	-8			0	-8
625	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4		1/29/2010	9/17/2010	972	0	983	-11			0	-11
626	WBCMT 2003-C3 A1 4 03758% 2/15/35	929766CT8		7/20/2010	8/15/2010	72	0	74	-2			0	-2
627	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	9/15/2010	73	0	74	-1			0	-1

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
628	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	10/15/2010	80	0	81	-1			0	-1
629	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	11/15/2010	163	0	166	-3			0	-3
630	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	12/15/2010	146	0	148	-2			0	-2
631	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	2/15/2010	644	0	663	-19			0	-19
632	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	3/15/2010	917	0	944	-27			0	-27
633	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	4/15/2010	652	0	671	-19			0	-19
634	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	5/15/2010	745	0	767	-22			0	-22
635	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	6/15/2010	679	0	699	-20			0	-20
636	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	7/15/2010	792	0	815	-23			0	-23
637	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	8/15/2010	701	0	721	-20			0	-20
638	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	9/15/2010	704	0	725	-21			0	-21
639	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	10/15/2010	803	0	827	-24			0	-24
640	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	11/15/2010	712	0	733	-21			0	-21
641	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	12/15/2010	811	0	834	-23			0	-23
642	WHIRLPOOL CORP	963320106		8/28/2009	11/22/2010	19,159	0	16,680	2,479			0	2,479
643	HOME DEPOT INC	437076102		9/11/2009	5/27/2010	11,327	0	8 978	2,349			0	2 349
644	HOME DEPOT INC	437076102		9/11/2009	5/27/2010	27 116	0	21,419	5,697			0	5,697
645	HOME DEPOT INC	437076102		9/11/2009	5/27/2010	13,386	0	10 679	2,707			0	2,707
646	HOME DEPOT INC	437076102		11/20/2008	5/27/2010	1 030	0	576	454			0	454
647	HAROT 2006-3 A4 5 11% 4/15/12	43812RAD0		10/17/2006	1/15/2010	1,999	0	1,999	0			0	0
648	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	8/15/2010	1,325	0	1,307	18			0	18
649	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	9/15/2010	1,319	0	1,303	16			0	16
650	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	10/15/2010	1,219	0	1,205	14			0	14
651	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	11/15/2010	556	0	550	6			0	6
652	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	12/15/2010	1,605	0	1,588	17			0	17
653	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	1/15/2011	1,572	0	1,556	16			0	16
654	FHLMC POOL # 1N142 5 767% 4/01/37	3128QHSN1		5/14/2007	1/15/2010	456	0	458	-2			0	-2
655	FHLMC POOL # 1N142 5 77101% 4/01/37	3128QHSN1		5/14/2007	2/15/2010	496	0	498	-2			0	-2
656	FHLMC POOL # 1N1425 5 755% 4/01/37	3128QHSN1		5/14/2007	3/15/2010	1,253	0	1,259	-6			0	-6
657	FHLMC POOL # 1N142 5 76999% 4/01/37	3128QHSN1		5/14/2007	4/15/2010	17,501	0	17,591	-90			0	-90
658	FHLMC POOL # 1N142 5 755% 4/01/37	3128QHSN1		5/14/2007	5/15/2010	1	0	1	0			0	0
659	HOME DEPOT INC	437076102		9/11/2009	5/27/2010	18,191	0	14,464	3,727			0	3,727
660	FHLMC POOL # 1N142 5 80587% 4/01/37	3128QHSN1		5/14/2007	6/15/2010	0	0	0	0			0	0
661	FHLMC POOL # 1N1425 5 755% 4/1/2037	3128QHSN1		5/14/2007	7/15/2010	1	0	1	0			0	0
662	FHLMC POOL # 1N142 5 75424% 4/01/37	3128QHSN1		5/14/2007	8/15/2010	946	0	951	-5			0	-5
663	FHLMC POOL # 1N142 5 72805% 4/01/37	3128QHSN1		5/14/2007	9/15/2010	1,232	0	1,239	-7			0	-7
664	FHLMC POOL # 1N142 5 78805% 4/01/37	3128QHSN1		5/14/2007	10/15/2010	0	0	0	0			0	0
665	FHLMC POOL # 1N142 5 73993% 4/01/37	3128QHSN1		5/14/2007	11/15/2010	342	0	344	-2			0	-2
666	FHLMC POOL # 1N142 5 73304% 4/01/37	3128QHSN1		5/14/2007	12/15/2010	648	0	651	-3			0	-3
667	FHLMC POOL # 1N142 5 755% 4/01/37	3128QHSN1		5/14/2007	12/15/2010	6 909	0	6,650	259			0	259
668	FED HOME LOAN MTGE COR 3 0% 4/21	3128X8WF5		4/22/2009	4/21/2010	55,000	0	55,000	0			0	0
669	FED HOME LOAN MTG CORP 2 0% 4/27	3128X8XS6		4/24/2009	4/16/2010	25,275	0	24,962	313			0	313
670	FED HOME LOAN MTG CORP 2 0% 9/28	3128X9GK0		10/28/2009	9/28/2010	35,000	0	35,105	-105			0	-105
671	FED HOME LN MTG CORP 2 0% 11/05/1	3128X9KL3		10/28/2009	11/5/2010	35,000	0	35,044	-44			0	-44
672	FHLMC GOLD POOL A90393 5 0% 12/01/	312938NJ8		3/8/2010	4/15/2010	33	0	34	-1			0	-1
673	FHLMC GOLD POOL A90393 5 0% 12/01/	312938NJ8		3/8/2010	5/15/2010	33	0	34	-1			0	-1
674	FHLMC GOLD POOL A90393 5 0% 12/01/	312938NJ8		3/8/2010	6/15/2010	33	0	35	-2			0	-2
675	FHLMC GOLD POOL A90393 5 0% 12/01/	312938NJ8		3/8/2010	7/15/2010	32	0	34	-2			0	-2
676	FHLMC GOLD POOL A90393 5 0% 12/01/	312938NJ8		3/8/2010	8/15/2010	33	0	35	-2			0	-2
677	FHLMC GOLD POOL A90393 5 0% 12/01/	312938NJ8		3/8/2010	9/15/2010	252	0	263	-11			0	-11
678	FHLMC GOLD POOL A90393 5 0% 12/01/	312938NJ8		3/8/2010	10/15/2010	831	0	865	-34			0	-34
679	FHLMC GOLD POOL A90393 5 0% 12/01/	312938NJ8		3/8/2010	11/15/2010	415	0	432	-17			0	-17
680	FHLMC GOLD POOL A90393 5 0% 12/01/	312938NJ8		3/8/2010	12/15/2010	414	0	431	-17			0	-17
681	FHLMC GOLD POOL A90393 5 0% 12/01/	312938NJ8		3/8/2010	1/15/2011	409	0	426	-17			0	-17
682	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	9/15/2010	225	0	239	-14			0	-14
683	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		7/22/2010	10/15/2010	656	0	697	-41			0	-41
684	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	10/15/2010	787	0	836	-49			0	-49

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
685	HAROT 2006-3 A4 5 11% 4/15/12	43812RAD0		10/17/2006	2/15/2010	1 932	0	1,931	1			0	1
686	HAROT 2006-3 A4 5 11% 4/15/12	43812RAD0		10/17/2006	3/15/2010	1,859	0	1,858	1			0	1
687	HAROT 2006-3 A4 5 11% 4/15/12	43812RAD0		10/17/2006	4/15/2010	2,016	0	2,015	1			0	1
688	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	11/15/2010	807	0	858	-51			0	-51
689	HAROT 2006-3 A4 5 11% 4/15/12	43812RAD0		10/17/2006	5/15/2010	1,818	0	1,818	0			0	0
690	HAROT 2006-3 A4 5 11% 4/15/12	43812RAD0		10/17/2006	6/15/2010	17,315	0	17,312	3			0	3
691	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		1/23/2007	8/17/2010	486	0	486	0			0	0
692	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		2/28/2008	8/17/2010	324	0	334	-10			0	-10
693	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		1/23/2007	9/17/2010	790	0	790	0			0	0
694	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		2/28/2008	9/17/2010	527	0	542	-15			0	-15
695	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		1/23/2007	10/17/2010	756	0	756	0			0	0
696	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		2/28/2008	10/17/2010	504	0	519	-15			0	-15
697	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	12/15/2010	955	0	1,014	-59			0	-59
698	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	1/15/2011	1 165	0	1,237	-72			0	-72
699	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		1/23/2007	11/17/2010	709	0	709	0			0	0
700	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		2/28/2008	11/17/2010	473	0	486	-13			0	-13
701	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		7/22/2010	9/15/2010	465	0	494	-29			0	-29
702	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		1/23/2007	12/17/2010	644	0	644	0			0	0
703	HAT 2007-1 A4 5 33% 11/17/13	44329FAD0		2/28/2008	12/17/2010	429	0	442	-13			0	-13
704	HART 2006-B A4 5 15% 5/15/13	44920DAD8		10/27/2006	3/15/2010	354	0	354	0			0	0
705	HART 2006-B A4 5 15% 5/15/13	44920DAD8		10/27/2006	4/15/2010	970	0	970	0			0	0
706	HART 2006-B A4 5 15% 5/15/13	44920DAD8		10/27/2006	5/15/2010	869	0	869	0			0	0
707	HART 2006-B A4 5 15% 5/15/13	44920DAD8		10/27/2006	6/15/2010	816	0	816	0			0	0
708	HART 2006-B A4 5 15% 5/15/13	44920DAD8		10/27/2006	7/15/2010	800	0	800	0			0	0
709	HART 2006-B A4 5 15% 5/15/13	44920DAD8		10/27/2006	8/15/2010	781	0	780	1			0	1
710	HART 2006-B A4 5 15% 5/15/13	44920DAD8		10/27/2006	9/15/2010	782	0	782	0			0	0
711	HART 2006-B A4 5 15% 5/15/13	44920DAD8		10/27/2006	10/15/2010	715	0	715	0			0	0
712	HART 2006-B A4 5 15% 5/15/13	44920DAD8		10/27/2006	11/15/2010	681	0	681	0			0	0
713	HART 2006-B A4 5 15% 5/15/13	44920DAD8		10/27/2006	12/15/2010	8,232	0	8,231	1			0	1
714	I B M 7 000% 10/30/25	459200AM3		5/18/2005	10/7/2010	39,737	0	36,076	3,661			0	3,661
715	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	7/15/2010	215	0	221	-6			0	-6
716	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	8/15/2010	1,162	0	1,198	-36			0	-36
717	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	9/15/2010	1 646	0	1,698	-52			0	-52
718	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	10/15/2010	2,048	0	2,111	-63			0	-63
719	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	11/15/2010	192	0	198	-6			0	-6
720	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	12/15/2010	3 068	0	3,164	-96			0	-96
721	JUNIPER NETWORKS INC	48203R104		10/28/2008	1/6/2010	6,493	0	4,452	2,041			0	2,041
722	JUNIPER NETWORKS INC	48203R104		10/28/2008	1/6/2010	8 804	0	6,054	2,750			0	2,750
723	JUNIPER NETWORKS INC	48203R104		2/23/2009	1/6/2010	44,539	0	25,427	19,112			0	19,112
724	KBR INC	48242W106		1/24/2007	9/7/2010	7 472	0	5,821	1,651			0	1,651
725	KBR INC	48242W106		1/24/2007	9/8/2010	9 481	0	7,352	2,129			0	2,129
726	KBR INC	48242W106		1/24/2007	9/9/2010	5,881	0	4,536	1,345			0	1,345
727	KBR INC	48242W106		1/24/2007	9/9/2010	855	0	662	193			0	193
728	KBR INC	48242W106		1/24/2007	9/10/2010	6,646	0	5,141	1,505			0	1,505
729	KBR INC	48242W106		12/12/2008	9/10/2010	7,844	0	4,777	3,067			0	3,067
730	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		7/22/2010	11/15/2010	674	0	716	-42			0	-42
731	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		7/22/2010	12/15/2010	1,332	0	1,414	-82			0	-82
732	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		7/22/2010	1/15/2011	1,511	0	1,604	-93			0	-93
733	FED AGRI MTGE CORP 2 1% 8/10/12	31315PMD8		7/29/2009	12/8/2010	30 587	0	30,000	587			0	587
734	FED FARM CREDIT BANK 3 0% 9/22/14	31331GL80		8/18/2009	7/29/2010	10,591	0	9,985	606			0	606
735	FED FARM CREDIT BANK 3 0% 9/22/14	31331GL80		8/18/2009	7/29/2010	5 295	0	4,997	298			0	298
736	FED FARM CREDIT BANK 3 0% 9/22/14	31331GL80		8/18/2009	7/29/2010	5,295	0	4,998	297			0	297
737	FED FARM CREDIT BANK 3 0% 9/22/14	31331GL80		8/18/2009	7/29/2010	26,477	0	24,962	1,515			0	1,515
738	FEDERAL NATL MTG ASSN 5 25% 3/05/	31359M5U3		3/1/2007	3/5/2010	70 000	0	69,904	96			0	96
739	FEDERAL NATL MTG AS 4 375% 7/17/1	31359MSL8		9/30/2009	10/12/2010	16,492	0	16,237	255			0	255
740	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	2/25/2010	208	0	213	-5			0	-5
741	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	2/25/2010	162	0	164	-2			0	-2

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
742	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	2/25/2010	116	0	120	-4			0	-4
743	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	3/25/2010	116	0	117	-1			0	-1
744	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	3/25/2010	90	0	94	-4			0	-4
745	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	3/25/2010	174	0	178	-4			0	-4
746	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	4/25/2010	139	0	140	-1			0	-1
747	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	4/25/2010	99	0	103	-4			0	-4
748	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	4/25/2010	178	0	183	-5			0	-5
749	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	5/25/2010	557	0	563	-6			0	-6
750	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	5/25/2010	398	0	412	-14			0	-14
751	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	5/25/2010	716	0	733	-17			0	-17
752	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	6/25/2010	247	0	250	-3			0	-3
753	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	6/25/2010	176	0	183	-7			0	-7
754	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	6/25/2010	317	0	325	-8			0	-8
755	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	7/25/2010	177	0	179	-2			0	-2
756	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	7/25/2010	126	0	131	-5			0	-5
757	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	7/25/2010	227	0	233	-6			0	-6
758	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	8/25/2010	156	0	158	-2			0	-2
759	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	8/25/2010	111	0	115	-4			0	-4
760	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	8/25/2010	200	0	205	-5			0	-5
761	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	9/25/2010	217	0	219	-2			0	-2
762	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	9/25/2010	155	0	160	-5			0	-5
763	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	9/25/2010	279	0	286	-7			0	-7
764	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	10/25/2010	227	0	230	-3			0	-3
765	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	10/25/2010	162	0	168	-6			0	-6
766	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	10/25/2010	292	0	299	-7			0	-7
767	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	11/25/2010	291	0	295	-4			0	-4
768	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	11/25/2010	208	0	215	-7			0	-7
769	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	11/25/2010	375	0	384	-9			0	-9
770	KBR INC	48242W106		12/12/2008	9/13/2010	31 948	0	19,497	12,451			0	12,451
771	KBR INC	48242W106		12/12/2008	9/13/2010	5 159	0	3,096	2,063			0	2,063
772	KBR INC	48242W106		12/12/2008	9/13/2010	6 929	0	4,182	2,747			0	2,747
773	KRAFT FOODS INC 4 125% 2/09/16	50075NBB9		2/4/2010	9/8/2010	32,094	0	29,897	2,197			0	2,197
774	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8		2/10/2010	3/15/2010	97	0	99	-2			0	-2
775	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8		2/10/2010	4/15/2010	66	0	68	-2			0	-2
776	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8		2/10/2010	5/15/2010	4,265	0	4,369	-104			0	-104
777	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8		2/10/2010	6/15/2010	1,572	0	1,610	-38			0	-38
778	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8		2/10/2010	7/15/2010	5 865	0	6,008	-143			0	-143
779	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8		2/10/2010	8/15/2010	7,357	0	7,537	-180			0	-180
780	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8		2/10/2010	9/15/2010	5,513	0	5,648	-135			0	-135
781	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8		2/10/2010	10/15/2010	2,734	0	2,801	-67			0	-67
782	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8		2/10/2010	11/15/2010	4,582	0	4,694	-112			0	-112
783	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8		2/10/2010	12/15/2010	312	0	319	-7			0	-7
784	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	2/18/2010	794	0	799	-5			0	-5
785	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	3/17/2010	60	0	61	-1			0	-1
786	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	4/16/2010	45	0	45	0			0	0
787	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	5/17/2010	48	0	48	0			0	0
788	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	6/16/2010	1,443	0	1,451	-8			0	-8
789	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	7/16/2010	951	0	957	-6			0	-6
790	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	8/16/2010	41	0	42	-1			0	-1
791	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	9/15/2010	180	0	181	-1			0	-1
792	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	10/15/2010	44	0	45	-1			0	-1
793	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	11/15/2010	42	0	42	0			0	0
794	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	12/15/2010	45	0	46	-1			0	-1
795	LIMITED BRANDS INC	532716107		10/6/2009	11/22/2010	12 500	0	6 871	5,629			0	5,629
796	LIMITED BRANDS INC	532716107		10/6/2009	11/22/2010	7 895	0	4,334	3,561			0	3,561
797	MERCK & CO INC	58933Y105		3/13/2009	9/20/2010	9 054	0	6,834	2 220			0	2,220
798	MERCK & CO INC	58933Y105		3/13/2009	9/20/2010	43 280	0	32,686	10,594			0	10,594

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
799	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/14/2010	9,875	0	10,000	-125			0	-125
800	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/14/2010	9,850	0	10,000	-150			0	-150
801	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/28/2010	4,938	0	5,000	-62			0	-62
802	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/29/2010	4 948	0	5,000	-52			0	-52
803	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	11/3/2010	4 938	0	5,000	-62			0	-62
804	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	11/4/2010	4 956	0	5,000	-44			0	-44
805	NEW YORK N Y CITY MU 6 282% 6/15/4	64972FY26		11/10/2010	11/12/2010	5,029	0	5,000	29			0	29
806	NEW YORK N Y CITY TR 6 828% 7/15/40	64972HRB0		11/19/2010	12/8/2010	25 133	0	25,000	133			0	133
807	NORTEL NETWORKS CORP	656568508		7/25/2008	4/12/2010	27	0	0	27			0	27
808	ORACLE CORP 5 75% 4/15/18	68389XAC9		4/2/2008	10/12/2010	12,056	0	9,995	2,061			0	2,061
809	PNC FUNDING CORP 4 5% 3/10/10	693476AV5		6/3/2005	3/10/2010	25 000	0	25,256	-256			0	-256
810	PARKER HANNIFIN CORP	701094104		12/24/2008	6/18/2010	13,425	0	8,661	4,764			0	4,764
811	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	12/25/2010	212	0	214	-2			0	-2
812	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	12/25/2010	151	0	157	-6			0	-6
813	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	12/25/2010	272	0	279	-7			0	-7
814	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	1/25/2011	207	0	209	-2			0	-2
815	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/20/2009	1/25/2011	148	0	153	-5			0	-5
816	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		5/2/2005	1/25/2011	266	0	273	-7			0	-7
817	FNMA POOL # 255770 5 5% 7/01/35	31371MCF2		7/25/2006	2/25/2010	253	0	251	2			0	2
818	FNMA POOL # 255770 5 5% 7/01/35	31371MCF2		7/25/2006	3/25/2010	233	0	231	2			0	2
819	FNMA POOL # 255770 5 5% 7/01/35	31371MCF2		7/25/2006	4/23/2010	17,078	0	16,081	997			0	997
820	FNMA POOL # 255770 5 5% 7/01/35	31371MCF2		7/25/2006	4/25/2010	317	0	314	3			0	3
821	FNMA POOL # 255770 5 5% 7/01/35	31371MCF2		7/25/2006	5/25/2010	292	0	291	1			0	1
822	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	2/25/2010	363	0	366	-3			0	-3
823	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	3/25/2010	296	0	298	-2			0	-2
824	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	4/25/2010	402	0	406	-4			0	-4
825	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	5/25/2010	836	0	842	-6			0	-6
826	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	6/25/2010	358	0	361	-3			0	-3
827	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	7/25/2010	352	0	355	-3			0	-3
828	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	8/25/2010	301	0	303	-2			0	-2
829	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	9/25/2010	393	0	396	-3			0	-3
830	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	10/25/2010	393	0	396	-3			0	-3
831	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	11/25/2010	455	0	459	-4			0	-4
832	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	12/25/2010	407	0	411	-4			0	-4
833	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	6/15/2010	942	0	938	4			0	4
834	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	7/15/2010	973	0	969	4			0	4
835	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	8/15/2010	830	0	826	4			0	4
836	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	9/15/2010	1 370	0	1,364	6			0	6
837	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	10/15/2010	1,053	0	1,048	5			0	5
838	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	11/15/2010	1,262	0	1,257	5			0	5
839	FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	3/25/2010	69	0	71	-2			0	-2
840	FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	4/25/2010	135	0	139	-4			0	-4
841	FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	5/25/2010	87	0	90	-3			0	-3
842	FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	6/25/2010	162	0	167	-5			0	-5
843	FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	7/22/2010	20,250	0	19,676	574			0	574
844	FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	7/25/2010	166	0	171	-5			0	-5
845	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	3/25/2010	226	0	230	-4			0	-4
846	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	4/25/2010	306	0	312	-6			0	-6
847	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	5/25/2010	274	0	280	-6			0	-6
848	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	6/25/2010	312	0	318	-6			0	-6
849	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	7/25/2010	453	0	462	-9			0	-9
850	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	8/25/2010	585	0	596	-11			0	-11
851	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	9/25/2010	984	0	1,003	-19			0	-19
852	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	10/25/2010	1,047	0	1,067	-20			0	-20
853	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	11/25/2010	1 154	0	1,176	-22			0	-22
854	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	12/25/2010	1,060	0	1,080	-20			0	-20
855	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	1/25/2011	997	0	1,016	-19			0	-19

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
856	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	2/25/2010	152	0	157	-5			0	-5
857	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	3/25/2010	230	0	238	-8			0	-8
858	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	4/25/2010	404	0	417	-13			0	-13
859	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	5/25/2010	428	0	443	-15			0	-15
860	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	6/25/2010	96	0	100	-4			0	-4
861	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	7/22/2010	45,505	0	44,219	1,286			0	1,286
862	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	7/25/2010	494	0	511	-17			0	-17
863	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	1/25/2011	361	0	371	-10			0	-10
864	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/30/2010	1/25/2011	241	0	247	-6			0	-6
865	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	6/25/2010	123	0	124	-1			0	-1
866	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	7/25/2010	283	0	286	-3			0	-3
867	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	8/25/2010	592	0	598	-6			0	-6
868	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	9/25/2010	1,014	0	1,025	-11			0	-11
869	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	10/25/2010	1,455	0	1,471	-16			0	-16
870	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	11/25/2010	2,048	0	2,070	-22			0	-22
871	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	12/25/2010	1,594	0	1,611	-17			0	-17
872	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	1/25/2011	1,382	0	1,397	-15			0	-15
873	FEDEX CORP	31428X106		10/31/2008	6/16/2010	70,231	0	58,249	11,982			0	11,982
874	FEDEX CORP	31428X106		11/20/2008	6/16/2010	19,728	0	14,780	4,948			0	4,948
875	FEDEX CORP	31428X106		11/21/2008	6/16/2010	4,735	0	3,385	1,350			0	1,350
876	FIRST HORIZON NATIONAL CORP	320517105		10/14/2008	1/19/2010	5,555	0	4,256	1,299			0	1,299
877	FIRST HORIZON NATIONAL CORP	320517105		10/14/2008	1/19/2010	9,845	0	7,560	2,285			0	2,285
878	FIRST HORIZON NATIONAL CORP	320517105		10/14/2008	1/19/2010	10,587	0	8,210	2,377			0	2,377
879	FIRST HORIZON NATIONAL CORP	320517105		10/15/2008	1/19/2010	10,966	0	8,774	2,192			0	2,192
880	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	12/15/2010	1,231	0	1,226	5			0	5
881	FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8		12/7/2007	1/15/2011	1,390	0	1,385	5			0	5
882	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2010	1,126	0	1,179	-53			0	-53
883	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	9/25/2010	1,253	0	1,313	-60			0	-60
884	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	10/25/2010	1,234	0	1,293	-59			0	-59
885	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	11/25/2010	1,763	0	1,847	-84			0	-84
886	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	12/25/2010	1,320	0	1,383	-63			0	-63
887	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	1/25/2011	424	0	428	-4			0	-4
888	FED NATL MTGE AS 2 625% 12/10/14	31398AB35		12/1/2009	12/10/2010	30,000	0	30,000	0			0	0
889	FED NATL MTG ASSN 2 0% 9/28/12	31398AZF2		10/28/2009	9/28/2010	35,000	0	35,105	-105			0	-105
890	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/3/2006	2/25/2010	377	0	376	1			0	1
891	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/18/2006	2/25/2010	209	0	208	1			0	1
892	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	2/25/2010	209	0	207	2			0	2
893	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	2/25/2010	209	0	207	2			0	2
894	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/8/2008	2/25/2010	52	0	53	-1			0	-1
895	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	3/25/2010	33	0	33	0			0	0
896	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/18/2006	3/25/2010	208	0	206	2			0	2
897	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/3/2006	3/25/2010	372	0	371	1			0	1
898	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	6/25/2010	3 099	0	3,246	-147			0	-147
899	PARKER HANNIFIN CORP	701094104		12/23/2008	6/18/2010	23,799	0	15,176	8 623			0	8,623
900	PARKER HANNIFIN CORP	701094104		12/23/2008	6/21/2010	65 391	0	41,247	24,144			0	24,144
901	PEPSICO INC 4 5% 1/15/20	713448BN7		1/12/2010	10/12/2010	5,602	0	5 011	591			0	591
902	PEPSICO INC 4 5% 1/15/20	713448BN7		1/11/2010	10/12/2010	5,602	0	4,983	619			0	619
903	PMCF 2001-ROCK A2	74438WAB2		2/24/2010	4/10/2010	59	0	61	-2			0	-2
904	PMCF 2001-ROCK A2	74438WAB2		2/24/2010	5/10/2010	956	0	992	-36			0	-36
905	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	6/10/2010	59	0	61	-2			0	-2
906	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	7/10/2010	743	0	772	-29			0	-29
907	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	8/10/2010	6,207	0	6,447	-240			0	-240
908	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	9/10/2010	1,416	0	1,471	-55			0	-55
909	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		8/27/2010	9/10/2010	202	0	206	-4			0	-4
910	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	10/10/2010	3,066	0	3,184	-118			0	-118
911	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		8/27/2010	10/10/2010	438	0	446	-8			0	-8
912	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	11/10/2010	4,008	0	4,163	-155			0	-155

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
913	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		8/27/2010	11/10/2010	573	0	583	-10			0	-10
914	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	7/25/2010	1 448	0	1,517	-69			0	-69
915	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		2/24/2010	12/10/2010	5 113	0	5,311	-198			0	-198
916	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2		8/27/2010	12/10/2010	730	0	744	-14			0	-14
917	QUALCOMM INC	747525103		1/6/2010	4/23/2010	72,335	0	91,788	-19,453			0	-19,453
918	SEMPRA ENERGY	816851109		2/27/2007	1/6/2010	90,630	0	103,226	-12,596			0	-12,596
919	SEMPRA ENERGY	816851109		2/27/2007	1/6/2010	60,012	0	68,220	-8,208			0	-8 208
920	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010	4,520	0	5,160	-640			0	-640
921	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010	7,802	0	8,908	-1,106			0	-1,106
922	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010	8,555	0	9 763	-1 208			0	-1,208
923	SEMPRA ENERGY	816851109		2/27/2007	1/7/2010	484	0	556	-72			0	-72
924	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010	13,722	0	15,666	-1,944			0	-1,944
925	SIMON PROPERTY GRP LP 5 75% 5/01/	828807BS5		5/9/2006	1/20/2010	21,550	0	19,952	1 598			0	1,598
926	TARGET CORP	87612E106		6/1/2009	8/9/2010	39,408	0	30,761	8,647			0	8,647
927	TIME WARNER INC	887317303		1/8/2010	7/1/2010	29,101	0	29,218	-117			0	-117
928	TIME WARNER INC	887317303		1/11/2010	7/1/2010	28,816	0	29,413	-597			0	-597
929	TIME WARNER INC	887317303		12/4/2008	7/1/2010	10,842	0	7,575	3 267			0	3,267
930	TIME WARNER CABLE INC 8 25% 4/01/1	88732JAS7		6/3/2009	8/20/2010	12,798	0	11,369	1 429			0	1 429
931	TIME WARNER CABLE INC 8 25% 4/01/1	88732JAS7		4/14/2009	8/20/2010	19,197	0	16,025	3,172			0	3,172
932	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	2/15/2010	1,122	0	1 135	-13			0	-13
933	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	3/15/2010	5,250	0	5,311	-61			0	-61
934	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	4/15/2010	406	0	410	-4			0	-4
935	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	5/15/2010	29	0	29	0			0	0
936	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	6/15/2010	787	0	796	-9			0	-9
937	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	7/15/2010	545	0	551	-6			0	-6
938	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	8/15/2010	427	0	431	-4			0	-4
939	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	9/15/2010	25	0	25	0			0	0
940	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	10/15/2010	301	0	305	-4			0	-4
941	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	11/15/2010	431	0	436	-5			0	-5
942	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	12/15/2010	884	0	895	-11			0	-11
943	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	1/15/2011	309	0	313	-4			0	-4
944	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	2/15/2010	519	0	513	6			0	6
945	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	3/15/2010	535	0	529	6			0	6
946	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	4/15/2010	519	0	513	6			0	6
947	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	5/15/2010	378	0	374	4			0	4
948	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	6/15/2010	360	0	356	4			0	4
949	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	7/15/2010	341	0	338	3			0	3
950	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	8/15/2010	411	0	408	3			0	3
951	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	9/15/2010	445	0	442	3			0	3
952	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	10/15/2010	495	0	494	1			0	1
953	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	11/15/2010	563	0	562	1			0	1
954	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	12/15/2010	543	0	542	1			0	1
955	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		3/14/2006	1/15/2011	541	0	540	1			0	1
956	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	8/15/2010	786	0	840	-54			0	-54
957	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	9/15/2010	978	0	1,046	-68			0	-68
958	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	10/15/2010	968	0	1,035	-67			0	-67
959	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	11/15/2010	932	0	996	-64			0	-64
960	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	12/15/2010	936	0	1,001	-65			0	-65
961	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	1/15/2011	814	0	871	-57			0	-57
962	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	9/15/2010	920	0	977	-57			0	-57
963	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	10/15/2010	912	0	967	-55			0	-55
964	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	11/15/2010	1,080	0	1 146	-66			0	-66
965	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	12/15/2010	896	0	951	-55			0	-55
966	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	1/15/2011	861	0	914	-53			0	-53
967	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	7/15/2010	997	0	1 071	-74			0	-74
968	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	8/15/2010	775	0	832	-57			0	-57
969	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	9/15/2010	1,036	0	1,113	-77			0	-77

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
970	FIRST HORIZON NATIONAL CORP	320517105		10/15/2008	1/19/2010	285	0	228	57			0	57
971	FIRST HORIZON NATIONAL CORP	320517105		10/14/2008	1/19/2010	8,623	0	6,661	1,962			0	1,962
972	FIRST HORIZON NATIONAL CORP	320517105		10/15/2008	1/19/2010	7,902	0	6,263	1,639			0	1,639
973	FIRST HORIZON NATIONAL CORP	320517105		10/15/2008	1/19/2010	29,991	0	23,810	6,181			0	6,181
974	FIRST HORIZON NATIONAL CORP	320517105		10/15/2008	1/19/2010	854	0	678	176			0	176
975	FIRST HORIZON NATIONAL CORP	320517105		10/14/2008	1/28/2010	10	0	8	2			0	2
976	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7		2/19/2010	3/17/2010	1,284	0	1,306	-22			0	-22
977	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7		2/19/2010	4/17/2010	2,952	0	3,003	-51			0	-51
978	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7		2/19/2010	5/17/2010	1,985	0	2,020	-35			0	-35
979	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7		2/19/2010	6/17/2010	1,643	0	1,671	-28			0	-28
980	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7		2/19/2010	6/17/2010	1,568	0	1,595	-27			0	-27
981	UNITED MEXICAN STATE 5 625% 1/15/1	91086QAU2		3/3/2006	10/12/2010	23,200	0	19,824	3,376			0	3,376
982	U S TREASURY NOTE 6 25% 8/15/23	912810EQ7		1/25/2006	10/7/2010	6,828	0	5,941	887			0	887
983	US TREAS-CPI INFLAT 2 375% 1/15/27	912810PS1		5/7/2007	10/12/2010	12,831	0	10,837	1,994			0	1,994
984	U S TREASURY NOTE 4 375% 5/15/40	912810QH4		10/14/2010	11/9/2010	10,253	0	10,827	-574			0	-574
985	U S TREASURY NOTE 4 375% 5/15/40	912810QH4		10/14/2010	11/9/2010	10,253	0	10,823	-570			0	-570
986	U S TREASURY NOTE 4 375% 5/15/40	912810QH4		10/28/2010	11/18/2010	5,042	0	5,266	-224			0	-224
987	U S TREASURY NOTE 4 375% 5/15/40	912810QH4		10/29/2010	11/18/2010	5,042	0	5,289	-247			0	-247
988	U S TREASURY NOTE 4 375% 5/15/40	912810QH4		11/3/2010	11/18/2010	5,042	0	5,247	-205			0	-205
989	U S TREASURY NOTE 4 375% 5/15/40	912810QH4		11/4/2010	11/18/2010	5,042	0	5,287	-245			0	-245
990	U S TREASURY NOTE 4 375% 5/15/40	912810QH4		11/12/2010	11/18/2010	5,042	0	5,128	-86			0	-86
991	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	3/25/2010	206	0	204	2			0	2
992	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	3/25/2010	206	0	204	2			0	2
993	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	4/25/2010	69	0	69	0			0	0
994	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/18/2006	4/25/2010	277	0	275	2			0	2
995	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/3/2006	4/25/2010	498	0	497	1			0	1
996	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	4/25/2010	277	0	274	3			0	3
997	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	4/25/2010	277	0	274	3			0	3
998	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	5/25/2010	65	0	64	1			0	1
999	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/18/2006	5/25/2010	260	0	259	1			0	1
1,000	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/3/2006	5/25/2010	468	0	468	0			0	0
1,001	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	5/25/2010	260	0	258	2			0	2
1,002	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	5/25/2010	260	0	258	2			0	2
1,003	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	6/25/2010	214	0	212	2			0	2
1,004	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/18/2006	6/25/2010	856	0	852	4			0	4
1,005	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/3/2006	6/25/2010	1,541	0	1,539	2			0	2
1,006	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	6/25/2010	856	0	848	8			0	8
1,007	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	6/25/2010	856	0	848	8			0	8
1,008	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	7/25/2010	55	0	54	1			0	1
1,009	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/18/2006	7/25/2010	219	0	218	1			0	1
1,010	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/3/2006	7/25/2010	395	0	394	1			0	1
1,011	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	7/25/2010	219	0	218	1			0	1
1,012	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	7/25/2010	219	0	218	1			0	1
1,013	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	8/25/2010	55	0	55	0			0	0
1,014	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/18/2006	8/25/2010	220	0	219	1			0	1
1,015	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/3/2006	8/25/2010	396	0	396	0			0	0
1,016	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	8/25/2010	220	0	219	1			0	1
1,017	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	8/25/2010	220	0	219	1			0	1
1,018	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	9/25/2010	63	0	63	0			0	0
1,019	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/18/2006	9/25/2010	252	0	251	1			0	1
1,020	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/3/2006	9/25/2010	453	0	452	1			0	1
1,021	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	9/25/2010	252	0	250	2			0	2
1,022	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	9/25/2010	252	0	250	2			0	2
1,023	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	10/13/2010	1,394	0	1,287	107			0	107
1,024	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/18/2006	10/13/2010	10,105	0	9,350	755			0	755
1,025	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/3/2006	10/13/2010	18,067	0	16,745	1,322			0	1,322
1,026	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	10/13/2010	10,037	0	9,259	778			0	778

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
1,027	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	10/13/2010	993	0	916	77			0	77
1,028	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	10/25/2010	457	0	454	3			0	3
1,029	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7		2/19/2010	8/17/2010	482	0	490	-8			0	-8
1,030	FUNBC 2001-C2 A2 6 663% 1/12/43	33736XBZ1		2/9/2010	3/12/2010	40	0	42	-2			0	-2
1,031	FUNBC 2001-C2 A2 6 663% 1/12/43	33736XBZ1		2/24/2010	4/14/2010	65	0	68	-3			0	-3
1,032	FUNBC 2001-C2 A2 6 663% 1/12/43	33736XBZ1		2/9/2010	4/14/2010	65	0	68	-3			0	-3
1,033	FUNBC 2001-C2 A2 6 663% 1/12/43	33736XBZ1		2/24/2010	5/14/2010	36	0	37	-1			0	-1
1,034	FUNBC 2001-C2 A2 6 663% 1/12/43	33736XBZ1		2/9/2010	5/14/2010	36	0	37	-1			0	-1
1,035	FUNBC 2001-C2 A2 6 66308% 1/12/43	33736XBZ1		2/24/2010	6/14/2010	264	0	273	-9			0	-9
1,036	FUNBC 2001-C2 A2 6 66308% 1/12/43	33736XBZ1		2/9/2010	6/14/2010	264	0	274	-10			0	-10
1,037	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/24/2010	7/14/2010	532	0	551	-19			0	-19
1,038	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/9/2010	7/14/2010	532	0	552	-20			0	-20
1,039	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/24/2010	7/14/2010	1,139	0	1,181	-42			0	-42
1,040	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/9/2010	7/14/2010	1,139	0	1,182	-43			0	-43
1,041	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/24/2010	9/14/2010	643	0	666	-23			0	-23
1,042	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/9/2010	9/14/2010	643	0	667	-24			0	-24
1,043	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/24/2010	10/15/2010	1,088	0	1,127	-39			0	-39
1,044	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/9/2010	10/15/2010	1,088	0	1,128	-40			0	-40
1,045	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/24/2010	11/15/2010	2,385	0	2,471	-86			0	-86
1,046	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/9/2010	11/15/2010	2,385	0	2,474	-89			0	-89
1,047	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/24/2010	12/15/2010	889	0	921	-32			0	-32
1,048	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1		2/9/2010	12/15/2010	889	0	922	-33			0	-33
1,049	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	2/15/2010	262	0	258	4			0	4
1,050	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	3/15/2010	181	0	179	2			0	2
1,051	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	4/15/2010	207	0	204	3			0	3
1,052	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	5/15/2010	253	0	249	4			0	4
1,053	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	6/15/2010	311	0	307	4			0	4
1,054	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	7/15/2010	276	0	272	4			0	4
1,055	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	8/15/2010	292	0	289	3			0	3
1,056	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	9/15/2010	230	0	227	3			0	3
1,057	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	10/15/2010	294	0	291	3			0	3
1,058	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/19/2010	10/25/2010	845	0	914	-69			0	-69
1,059	UNITED STATES TREASURY 4 0% 11/15	912828AP5		11/16/2009	5/24/2010	16,131	0	16,229	-98			0	-98
1,060	UNITED STATES TREASURY 4 0% 11/15	912828AP5		12/15/2009	6/11/2010	16,111	0	16,177	-66			0	-66
1,061	UNITED STATES TREASURY 4 0% 11/15	912828AP5		8/21/2009	6/11/2010	21,481	0	21,447	34			0	34
1,062	UNITED STATES TREASURY 4 0% 11/15	912828AP5		6/12/2009	6/11/2010	32,222	0	32,008	214			0	214
1,063	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	11/25/2010	202	0	201	1			0	1
1,064	UNITED STATES TREASURY 4 0% 11/15	912828AP5		6/24/2009	6/11/2010	26,851	0	26,724	127			0	127
1,065	UNITED STATES TREASURY 4 0% 11/15	912828AP5		11/16/2009	6/11/2010	5,370	0	5,410	-40			0	-40
1,066	UNITED STATES TREASURY 4 0% 11/15	912828AP5		7/22/2009	6/11/2010	26,851	0	26,900	-49			0	-49
1,067	UNITED STATES TREASURY 4 0% 11/15	912828AP5		7/14/2009	6/11/2010	42,962	0	43,144	-182			0	-182
1,068	UNITED STATES TREASURY 4 0% 11/15	912828AP5		8/12/2009	6/30/2010	26,928	0	26,661	267			0	267
1,069	UNITED STATES TREAS 4 25% 8/15/13	912828BH2		12/11/2008	1/13/2010	5,428	0	5,666	-238			0	-238
1,070	UNITED STATES TREAS 4 25% 8/15/13	912828BH2		12/11/2008	10/13/2010	66,340	0	67,988	-1,648			0	-1,648
1,071	UNITED STATES TREAS 4 25% 11/15/1	912828BR0		12/10/2009	1/7/2010	21,652	0	21,969	-317			0	-317
1,072	UNITED STATES TREAS 4 25% 11/15/1	912828BR0		12/11/2009	1/7/2010	5,413	0	5,478	-65			0	-65
1,073	UNITED STATES TREAS 4 25% 11/15/1	912828BR0		12/11/2009	1/13/2010	5,433	0	5,478	-45			0	-45
1,074	UNITED STATES TREAS 4 25% 11/15/1	912828BR0		10/27/2009	4/28/2010	5,417	0	5,428	-11			0	-11
1,075	UNITED STATES TREAS 4 25% 11/15/1	912828BR0		12/11/2009	4/28/2010	10,835	0	10,956	-121			0	-121
1,076	U S TREASURY NOTE 3 875% 8/15/40	912810QK7		9/8/2010	10/7/2010	10,293	0	10,279	14			0	14
1,077	UNITED STATES TREAS 4 25% 11/15/1	912828BR0		4/6/2010	4/28/2010	5,417	0	5,390	27			0	27
1,078	UNITED STATES TREASURY 4 0% 11/15	912828AP5		5/14/2009	2/11/2010	10,742	0	10,895	-153			0	-153
1,079	UNITED STATES TREAS 4 25% 11/15/1	912828BR0		8/29/2008	4/28/2010	5,417	0	5,280	137			0	137
1,080	U S TREASURY NOTE 3 625% 6/15/10	912828DX5		5/14/2010	6/10/2010	55,004	0	55,155	-151			0	-151
1,081	U S TREASURY NOTE 4 5% 11/15/15	912828EN6		7/2/2009	4/28/2010	5,476	0	5,467	9			0	9
1,082	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		6/5/2008	1/22/2010	22,616	0	21,777	839			0	839
1,083	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		3/26/2010	5/5/2010	5,682	0	5,597	85			0	85

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
1,084	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		3/26/2010	5/25/2010	17,366	0	16,791	575			0	575
1,085	UNITED STATES TREASURY 4 0% 11/15	912828AP5		5/14/2009	3/4/2010	5,375	0	5,448	-73			0	-73
1,086	UNITED STATES TREASURY 4 0% 11/15	912828AP5		5/14/2009	5/24/2010	10,754	0	10,895	-141			0	-141
1,087	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		3/26/2010	11/12/2010	5,959	0	5,597	362			0	362
1,088	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		2/11/2009	2/1/2010	31,880	0	32,712	-832			0	-832
1,089	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		3/20/2009	2/1/2010	21,253	0	21,743	-490			0	-490
1,090	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		10/7/2008	2/10/2010	10,624	0	10,852	-228			0	-228
1,091	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		10/7/2008	2/10/2010	5,306	0	5,426	-120			0	-120
1,092	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		3/13/2009	2/10/2010	26,529	0	27,057	-528			0	-528
1,093	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		11/20/2009	2/22/2010	10,599	0	10,710	-111			0	-111
1,094	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		11/20/2009	2/25/2010	10,609	0	10,710	-101			0	-101
1,095	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		12/30/2009	2/25/2010	5,305	0	5,309	-4			0	-4
1,096	UNITED STATES TREAS 4 625% 11/15/1	912828FY1		7/17/2007	1/20/2010	5,488	0	4,867	621			0	621
1,097	UNITED STATES TREAS 4 625% 11/15/1	912828FY1		7/18/2007	1/20/2010	5,488	0	4,885	603			0	603
1,098	U S INFL IX BD 2 375% 1/15/17	912828GD6		5/1/2007	6/11/2010	5 903	0	5,488	415			0	415
1,099	U S INFL IX BD 2 375% 1/15/17	912828GD6		5/1/2007	10/12/2010	6,209	0	5 496	713			0	713
1,100	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/19/2010	11/25/2010	442	0	478	-36			0	-36
1,101	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	12/25/2010	211	0	210	1			0	1
1,102	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/19/2010	12/25/2010	462	0	500	-38			0	-38
1,103	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	1/25/2011	206	0	205	1			0	1
1,104	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/19/2010	1/25/2011	450	0	487	-37			0	-37
1,105	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/22/2010	1/25/2011	129	0	138	-9			0	-9
1,106	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	11/15/2010	263	0	261	2			0	2
1,107	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	10/15/2010	1,253	0	1,346	-93			0	-93
1,108	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	11/15/2010	1 310	0	1,407	-97			0	-97
1,109	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	12/15/2010	447	0	480	-33			0	-33
1,110	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	1/15/2011	1,055	0	1,134	-79			0	-79
1,111	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	2/15/2010	1 153	0	1,199	-46			0	-46
1,112	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	2/15/2010	554	0	579	-25			0	-25
1,113	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	3/15/2010	4,266	0	4,436	-170			0	-170
1,114	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	3/15/2010	2 051	0	2,143	-92			0	-92
1,115	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	4/15/2010	1,289	0	1,340	-51			0	-51
1,116	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	4/15/2010	619	0	647	-28			0	-28
1,117	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	5/15/2010	1,318	0	1,371	-53			0	-53
1,118	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	5/15/2010	634	0	662	-28			0	-28
1,119	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	6/15/2010	1 145	0	1,190	-45			0	-45
1,120	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	6/15/2010	550	0	575	-25			0	-25
1,121	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	7/15/2010	1 203	0	1,251	-48			0	-48
1,122	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	7/15/2010	579	0	605	-26			0	-26
1,123	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	8/15/2010	1,091	0	1,135	-44			0	-44
1,124	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	8/15/2010	525	0	548	-23			0	-23
1,125	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	9/15/2010	1 129	0	1,174	-45			0	-45
1,126	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	9/15/2010	543	0	567	-24			0	-24
1,127	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	10/15/2010	1 173	0	1,220	-47			0	-47
1,128	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	10/15/2010	564	0	589	-25			0	-25
1,129	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	11/15/2010	972	0	1,011	-39			0	-39
1,130	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	11/15/2010	467	0	488	-21			0	-21
1,131	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	12/15/2010	985	0	1,024	-39			0	-39
1,132	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	12/15/2010	474	0	495	-21			0	-21
1,133	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	1/15/2011	968	0	1,006	-38			0	-38
1,134	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	1/15/2011	465	0	486	-21			0	-21
1,135	FHLMC GOLD G05580 6 5% 4/1/2039	3128M7Q90		9/1/2009	2/15/2010	854	0	911	-57			0	-57
1,136	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	3/15/2010	10,212	0	10,889	-677			0	-677
1,137	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	4/15/2010	1,315	0	1,402	-87			0	-87
1,138	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	5/15/2010	1,087	0	1,159	-72			0	-72
1,139	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	6/15/2010	995	0	1,061	-66			0	-66
1,140	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	7/15/2010	1 439	0	1,535	-96			0	-96

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445,156	-2,901	0	0	0	-2,901
1,141	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	8/15/2010	1 058	0	1,128	-70			0	-70
1,142	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	9/15/2010	1,192	0	1,271	-79			0	-79
1,143	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	10/15/2010	1,133	0	1,208	-75			0	-75
1,144	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	11/15/2010	1,170	0	1,248	-78			0	-78
1,145	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	12/15/2010	914	0	975	-61			0	-61
1,146	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	1/15/2011	753	0	803	-50			0	-50
1,147	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	12/15/2010	213	0	211	2			0	2
1,148	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	1/15/2011	261	0	259	2			0	2
1,149	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	2/15/2010	416	0	410	6			0	6
1,150	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	2/15/2010	56	0	55	1			0	1
1,151	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	3/15/2010	61	0	59	2			0	2
1,152	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	3/15/2010	448	0	442	6			0	6
1,153	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	4/15/2010	54	0	53	1			0	1
1,154	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	4/15/2010	403	0	397	6			0	6
1,155	FNMA POOL # 745948 6 5% 10/1/2036	31403DWH8		9/10/2009	2/25/2010	937	0	1,001	-64			0	-64
1,156	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	3/25/2010	1 086	0	1,159	-73			0	-73
1,157	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	4/25/2010	6,241	0	6,664	-423			0	-423
1,158	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	5/25/2010	1,199	0	1,280	-81			0	-81
1,159	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	6/25/2010	1,105	0	1,180	-75			0	-75
1,160	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	7/25/2010	934	0	997	-63			0	-63
1,161	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	8/25/2010	920	0	982	-62			0	-62
1,162	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	9/25/2010	920	0	982	-62			0	-62
1,163	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	10/13/2010	36,239	0	35,176	1 063			0	1,063
1,164	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	10/25/2010	913	0	974	-61			0	-61
1,165	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	2/25/2010	1,123	0	1,132	-9			0	-9
1,166	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	3/25/2010	68	0	69	-1			0	-1
1,167	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	4/25/2010	1,251	0	1 261	-10			0	-10
1,168	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	5/25/2010	5,348	0	5 391	-43			0	-43
1,169	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	6/25/2010	877	0	884	-7			0	-7
1,170	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	7/25/2010	685	0	691	-6			0	-6
1,171	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	8/25/2010	452	0	456	-4			0	-4
1,172	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	9/25/2010	451	0	455	-4			0	-4
1,173	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	10/25/2010	765	0	771	-6			0	-6
1,174	FNMA POOL # 831812 6% 9/1/36	31407JDR0		11/13/2007	10/27/2010	28,768	0	26,702	2,066			0	2,066
1,175	FNMA POOL # 831812 6% 9/1/36	31407JDR0		12/29/2010	1/25/2011	882	0	962	-80			0	-80
1,176	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	2/25/2010	256	0	258	-2			0	-2
1,177	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	3/25/2010	52	0	53	-1			0	-1
1,178	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	4/23/2010	32,875	0	31,514	1,361			0	1,361
1,179	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	4/25/2010	714	0	721	-7			0	-7
1,180	FNMA POOL # 838636 5 5% 11/01/35	31407RV50		12/6/2005	5/25/2010	257	0	259	-2			0	-2
1,181	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	2/25/2010	163	0	154	9			0	9
1,182	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	3/25/2010	129	0	123	6			0	6
1,183	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	4/25/2010	110	0	105	5			0	5
1,184	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	5/25/2010	112	0	107	5			0	5
1,185	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	6/25/2010	84	0	80	4			0	4
1,186	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	7/25/2010	256	0	245	11			0	11
1,187	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	8/25/2010	195	0	187	8			0	8
1,188	FNMA POOL # 888279 4 5% 1/01/36	31410F2L8		6/6/2007	9/25/2010	322	0	309	13			0	13
1,189	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/11/2008	1/29/2010	16,155	0	16,676	-521			0	-521
1,190	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/23/2008	1/29/2010	10,770	0	11,088	-318			0	-318
1,191	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		2/11/2009	1/29/2010	10,770	0	10,994	-224			0	-224
1,192	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		4/23/2009	2/2/2010	5,383	0	5 471	-88			0	-88
1,193	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		4/24/2009	2/2/2010	10,766	0	10,934	-168			0	-168
1,194	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		4/24/2009	2/12/2010	5,379	0	5,467	-88			0	-88
1,195	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		4/24/2009	2/25/2010	26,881	0	27,336	-455			0	-455
1,196	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/2/2009	3/12/2010	21,426	0	21,683	-257			0	-257
1,197	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		11/20/2009	3/12/2010	21,426	0	21,681	-255			0	-255

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

	Amount
Long Term CG Distributions	10,092
Short Term CG Distributions	0

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Totals					10,442,255	0	10,445 156	-2,901	0	0	0	-2,901
1,198	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/10/2009	3/12/2010	5,356	0	5,409	-53			0	-53
1,199	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/10/2009	3/18/2010	21,442	0	21,637	-195			0	-195
1,200	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/11/2009	3/18/2010	5,382	0	5 404	-22			0	-22
1,201	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/11/2009	3/24/2010	10,689	0	10 807	-118			0	-118
1,202	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		2/28/2007	3/26/2010	106,953	0	100 496	6,457			0	6,457
1,203	MERITECH CAPITAL PARTNERS	111111111		2/1/2010	12/1/2010	128	0	0	128			0	128
1,204	MERITECH CAPITAL PARTNERS	211111111		1/1/2009	12/31/2010	45,785	0	0	45,785			0	45,785

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

83,223

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Average Hours	Compensation
1	BNY MELLON, N A		P O BOX 185	PITTSBURGH	PA	15230-0185		TRUSTEE	SEE ATTA	91,642
2	BNY MELLON, N A		P O BOX 185	PITTSBURGH	PA	15230-0185		FEE	REIMBURS	-24,513
3	STUART BELL		180 COURTRIGHT ST , STE 100	WILKES-BARRE	PA	18702				8,047
4	EDWARD J LAVINO		79 NORTH BEACH ROAD	HOBE SOUND	FL	33455-2107				8,047
5										
6										
7										
8										
9										
10										

Part

0 0

	Benefits	Expense Account	Explanation
1			
2			
3			
4			
5			
6			
7			
8			
9			
10			

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

		Date		Amount
1	Credit from prior year return		1	2,084
2	First quarter estimated tax payment	5/10/2010	2	1,000
3	Second quarter estimated tax payment	6/10/2010	3	1,000
4	Third quarter estimated tax payment	9/8/2010	4	1,000
5	Fourth quarter estimated tax payment		5	
6	Other payments		6	
7	Total		7	5,084

- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** and check this box ▶ [X]

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** (on page 1)

Part II **Additional (Not Automatic) 3-Month Extension of Time.** Only file the original (no copies needed)

Type or print	Name of exempt organization	Employer identification number
	LAVINO EDWIN M - U/D FOUNDATION	23-2032639
File by the extended due date for filing your return See instructions	Number, street, and room or suite no If a P O box, see instructions BNY Mellon, N A. - P O Box 185	
	City, town or post office, state, and ZIP code For a foreign address, see instructions Pittsburgh PA 15230-0185	

Enter the Return code for the return that this application is for (file a separate application for each return) 04

Application Is For	Return Code	Application Is For	Return Code
Form 990	01	[redacted]	[redacted]
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

- The books are in the care of ▶ BNY MELLON, N A
  Telephone No ▶ 412-234-8833 FAX No ▶
- If the organization does not have an office or place of business in the United States, check this box . ▶ [ ]
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ▶ [ ] If it is for part of the group, check this box ▶ [ ] and attach a list with the names and EINs of all members the extension is for

4 I request an additional 3-month extension of time until 11/15/2011

5 For calendar year 2010 , or other tax year beginning , and ending

6 If the tax year entered in line 5 is for less than 12 months, check reason [ ] Initial return [ ] Final return [ ] Change in accounting period

7 State in detail why you need the extension Additional time is needed in order to acquire investment information that has not yet been furnished and reported to the taxpayer

8a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	8a	$	4,175
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b	$	4,175
c	**Balance due.** Subtract line 8b from line 8a Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions	8c	$	0

Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true correct, and complete, and that I am authorized to prepare this form

Signature ▶ [signature] Title ▶ Manager Date ▶ 8/1/2011