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Form **990-PF**

Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust

Treated as a Private Foundation

OMB No 1545-0052

2010Department of the Treasury
Internal Revenue Service

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

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 BNY MELLON FOUNDATION OF SOUTHWESTERN PA		A Employer identification number 23-7423500
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) (412) 234-0023
City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, 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		D 1. Foreign organizations, check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 74,949,816		2 Foreign organizations meeting the 85% test, check here and attach computation ☐
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	1,873,568	1,864,160		
	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	3,306,020			
	b Gross sales price for all assets on line 6a	36,475,839			
	7 Capital gain net income (from Part IV, line 2)		3,305,743		
	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)	390,532	218,324	0		
12 Total. Add lines 1 through 11	5,570,120	5,388,227	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	0			
	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)	211,568	34,368	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)	30,042	30,042	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	241,610	64,410	0	0
	25 Contributions, gifts, grants paid	3,465,750			3,465,750
26 Total expenses and disbursements. Add lines 24 and 25	3,707,360	64,410	0	3,465,750	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	1,862,760				
b Net investment income (if negative, enter -0-)		5,323,817			
c Adjusted net income (if negative, enter -0-)			0		

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

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash—non-interest-bearing			0	
	2	Savings and temporary cash investments	2,416,429	2,687,436	2,687,436	
	3	Accounts receivable	0			
		Less: allowance for doubtful accounts	0	0	0	
	4	Pledges receivable	0			
		Less: allowance for doubtful accounts	0	0	0	
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)	0	0	0	
	7	Other notes and loans receivable (attach schedule)	0			
		Less: allowance for doubtful accounts	0	0	0	
	8	Inventories for sale or use		0		
	9	Prepaid expenses and deferred charges		0		
	10 a	Investments—U.S. and state government obligations (attach schedule)	0	0	0	
	b	Investments—corporate stock (attach schedule)	0	0	0	
	c	Investments—corporate bonds (attach schedule)	0	0	0	
	11	Investments—land, buildings, and equipment basis	0			
	Less: accumulated depreciation (attach schedule)	0	0	0		
12	Investments—mortgage loans					
13	Investments—other (attach schedule)	54,276,025	55,885,514	72,262,380		
14	Land, buildings, and equipment basis	0				
	Less: accumulated depreciation (attach schedule)	0	0	0		
15	Other assets (describe)	0	0	0		
16	Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	56,692,454	58,572,950	74,949,816		
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	56,692,454	58,572,950		
	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)	56,692,454	58,572,950			
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	56,692,454	58,572,950			

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	56,692,454
2	Enter amount from Part I, line 27a	2	1,862,760
3	Other increases not included in line 2 (itemize) <u>See Attached Statement</u>	3	32,999
4	Add lines 1, 2, and 3	4	58,588,213
5	Decreases not included in line 2 (itemize) <u>See Attached Statement</u>	5	15,263
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	58,572,950

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Page **3****Part IV Capital Gains and Losses for Tax on Investment Income**

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
2 Capital gain net income or (net capital loss)		{ If gain, also enter in Part I, line 7 { If (loss), enter -0- in Part I, line 7		2 3,305,743
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		3 513,568

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.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2009	2,953,500	61,389,620	0.048111
2008	3,320,000	73,565,909	0.045130
2007	3,581,433	70,234,430	0.050993
2006	3,312,580	58,631,495	0.056498
2005	3,712,901	56,213,344	0.066050
2 Total of line 1, column (d)			2 0.266782
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 0.053356
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 69,252,988
5 Multiply line 4 by line 3			5 3,695,062
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 53,238
7 Add lines 5 and 6			7 3,748,300
8 Enter qualifying distributions from Part XII, line 4			8 3,465,750

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

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

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	106,476
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	106,476
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	106,476
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	109,551	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	0	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	109,551	
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	3,075	
11 Enter the amount of line 10 to be Credited to 2011 estimated tax	11	0	

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? 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		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation \$ _____ (2) On foundation managers \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		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		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		N/A
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	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	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		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		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 ► (412) 234-0023		
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			
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
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 ►				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ 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	N/A
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? If "Yes," list the years ► 20____, 20____, 20____, 20____	☐ Yes	☒ No
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 22 of the instructions.)	2b	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**6b** X**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If "Yes" to 6b, file Form 8870☐ Yes ☒ No**7b** N/A**7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Attached Statement	00	0	0	0
	00	0	0	0
	00	0	0	0
	00	0	0	0
	00	0	0	0

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

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

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

▶ NONE

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."**

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

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

▶ NONE

Part IX-A Summary of Direct Charitable Activities

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

Expenses

1 NONE	
2	
3	
4	

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

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

Amount

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

Total. Add lines 1 through 3

▶ NONE

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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	67,659,297
b	Average of monthly cash balances	1b	2,648,304
c	Fair market value of all other assets (see page 25 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	70,307,602
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	70,307,602
4	Cash deemed held for charitable activities. Enter 1½% of line 3 (for greater amount, see page 25 of the instructions)	4	1,054,614
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	69,252,988
6	Minimum investment return. Enter 5% of line 5	6	3,462,649

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	3,462,649
2a	Tax on investment income for 2010 from Part VI, line 5	2a	106,476
b	Income tax for 2010 (This does not include the tax from Part VI.)	2b	0
c	Add lines 2a and 2b	2c	106,476
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	3,356,173
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	3,356,173
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	3,356,173

Part XII Qualifying Distributions (see page 25 of the instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	3,465,750
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	3,465,750
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	3,465,750

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				3,356,173
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	1,005,453			
b From 2006	507,579			
c From 2007	326,911			
d From 2008	NONE			
e From 2009	NONE			
f Total of lines 3a through e	1,839,943			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 3,465,750				
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				3,356,173
e Remaining amount distributed out of corpus	109,577			
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	1,949,520			
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)	1,005,453			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	944,067			
10 Analysis of line 9				
a Excess from 2006	507,579			
b Excess from 2007	326,911			
c Excess from 2008	0			
d Excess from 2009	0			
e Excess from 2010	109,577			

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

b 85% of line 2a

c Qualifying distributions from Part XII, line 4 for each year listed

d Amounts included in line 2c not used directly for active conduct of exempt activities

e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c

3 Complete 3a, b, or c for the alternative test relied upon

a "Assets" alternative test—enter

(1) Value of all assets

(2) Value of assets qualifying under section 4942(j)(3)(B)(i)

b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed

c "Support" alternative test—enter

(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)

(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)

(3) Largest amount of support from an exempt organization

(4) Gross investment income

Tax year	Prior 3 years			(e) Total
(a) 2010	(b) 2009	(c) 2008	(d) 2007	
0				0
0	0	0	0	0
0				0
				0
0	0	0	0	0
				0
0				0
				0
				0
				0
				0
				0
				0

Part 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

JAMES P MCDONALD P O BOX 185 PITTSBURGH PA 15230

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

PROVIDED UPON INITIAL CONTACT

c Any submission deadlines

PROVIDED UPON INITIAL CONTACT

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

PROVIDED UPON INITIAL CONTACT

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	3,465,750
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue					
a			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	1,873,568	
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	3,306,020	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a FED TAX REFUND		0	42	172,208	0
b	BNYM FEE REIMBURSEMENT		0	42	218,324	0
c			0		0	0
d			0		0	0
e			0		0	0
12	Subtotal Add columns (b), (d), and (e)		0		5,570,120	0
13	Total. Add line 12, columns (b), (d), and (e)				13	5,570,120

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

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

[illegible]

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

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

[illegible]

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

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

**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 _____

Title

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☒ if self-employed

PTIN

Shawn P. Hanlon

Firm's name ► PRICEWATERHOUSECOOPERS LLP

6/20/2011

P00965923

Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219

Firm's EIN ▶ 13-4008324

Phone no	(412) 355-6000
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Long Term CG Distributions										36,475,839		33,169,819		3,306,020	
Short Term CG Distributions										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		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Price						
1	X	ADTRAN INC	00738A106			10/8/2010		11/16/2010	1,254	1,409	94,154				-155
2	X	AEINA INC	00817YAD0			5/13/2009		3/9/2010	94,603	94,154					449
3	X	AKAMAI TECHNOLOGIES INC	00971T101			8/25/2010		12/21/2010	9,541		8,646				895
4	X	AKAMAI TECHNOLOGIES INC	00971T101			8/30/2010		12/21/2010	9,039		8,371				668
5	X	ALBEMARLE CORP	012653101			8/31/2009		3/19/2010	2,118		1,609				509
6	X	ALBEMARLE CORP	012653101			8/21/2009		3/19/2010	1,695		1,281				414
7	X	ALBEMARLE CORP	012653101			8/21/2009		7/13/2010	2,955		2,242				713
8	X	ALBEMARLE CORP	012653101			8/21/2009		8/30/2010	18,846		14,936				3,910
9	X	ALBEMARLE CORP	012653101			8/21/2009		8/30/2010	12,831		10,248				2,583
10	X	ALEXION PHARMACEUTICALS	015351109			6/3/2010		11/4/2010	6,431		4,800				1,631
11	X	ALEXION PHARMACEUTICALS	015351109			6/4/2010		11/4/2010	17,864		13,277				4,587
12	X	FNMA POOL # 555528	31385XD95			2/20/2009		4/25/2010	1,586		1,648				-62
13	X	FNMA POOL # 555528	31385XD95			2/20/2009		5/25/2010	3,293		3,421				-128
14	X	FNMA POOL # 555528	31385XD95			2/20/2009		6/25/2010	1,411		1,466				-55
15	X	FNMA POOL # 555528	31385XD95			2/20/2009		7/25/2010	1,387		1,441				-54
16	X	FNMA POOL # 555528	31385XD95			2/20/2009		8/25/2010	1,185		1,231				-46
17	X	FNMA POOL # 555528	31385XD95			2/20/2009		9/25/2010	1,547		1,608				-61
18	X	FNMA POOL # 555528	31385XD95			2/20/2009		10/25/2010	1,549		1,609				-60
19	X	FNMA POOL # 555528	31385XD95			2/20/2009		11/25/2010	1,793		1,863				-70
20	X	FNMA POOL # 555528	31385XD95			2/20/2009		12/25/2010	1,605		1,668				-63
21	X	FNMA POOL # 555528	31385XD95			2/20/2009		1/25/2011	1,672		1,737				-65
22	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		6/25/2010	13,945		14,608				-663
23	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		7/25/2010	6,515		6,825				-310
24	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		8/25/2010	5,066		5,307				-241
25	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		9/25/2010	5,639		5,907				-268
26	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		10/25/2010	5,555		5,819				-264
27	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		11/25/2010	7,934		8,311				-377
28	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		12/25/2010	5,942		6,224				-282
29	X	FED NATL MTGE ASSN 2.625%	31398AB35			12/1/2009		12/10/2010	120,000		120,000				0
30	X	FED NATL MTG ASSN 2.0%	31398AFZ2			10/28/2009		6/11/2010	25,098		25,075				23
31	X	FED NATL MTG ASSN 2.0%	31398AFZ2			10/28/2009		9/28/2010	135,000		135,405				-405
32	X	FNMA POOL # 745418	31403DDX4			1/22/2009		2/25/2010	3,820		3,923				-103
33	X	FNMA POOL # 745418	31403DDX4			5/15/2009		2/25/2010	105		109				-4
34	X	FNMA POOL # 745418	31403DDX4			1/22/2009		3/25/2010	3,703		3,804				-101
35	X	FNMA POOL # 745418	31403DDX4			5/15/2009		3/25/2010	101		106				-5
36	X	FNMA POOL # 745418	31403DDX4			1/22/2009		4/25/2010	5,049		5,186				-137
37	X	FNMA POOL # 745418	31403DDX4			5/15/2009		4/25/2010	138		144				-6
38	X	FNMA POOL # 745418	31403DDX4			3/24/2010		4/25/2010	2,144		2,280				-136
39	X	FNMA POOL # 745418	31403DDX4			1/22/2009		5/25/2010	4,747		4,877				-130
40	X	FNMA POOL # 745418	31403DDX4			5/15/2009		5/25/2010	130		135				-5
41	X	FNMA POOL # 745418	31403DDX4			3/24/2010		5/25/2010	2,016		2,144				-128
42	X	FNMA POOL # 745418	31403DDX4			3/24/2010		6/17/2010	2,635		2,610				25
43	X	FNMA POOL # 745418	31403DDX4			1/22/2009		6/25/2010	15,627		16,052				-425
44	X	FNMA POOL # 745418	31403DDX4			5/15/2009		6/25/2010	428		446				-18
45	X	FNMA POOL # 889291	31410G7C1			5/20/2009		7/25/2010	5,489		5,694				-205
46	X	FNMA POOL # 889291	31410G7C1			5/20/2009		8/25/2010	6,849		7,105				-256
47	X	FNMA POOL # 889291	31410G7C1			5/20/2009		9/25/2010	6,741		6,992				-251
48	X	FNMA POOL # 889291	31410G7C1			5/20/2009		10/25/2010	6,849		7,105				-256
49	X	FNMA POOL # 889291	31410G7C1			5/20/2009		11/11/2010	33,988		33,101				897
50	X	FNMA POOL # 889291	31410G7C1			5/20/2009		11/25/2010	6,992		7,253				-261

100

Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
36,475,839		33,169,819		3,306,020
0		0		0
Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
5,195	5,390			-195
6,402	6,402			-240
21,641	23,258			-1,617
2,133	2,050			83
1,114	1,025			89
9,137	8,454			683
1,619	1,537			82
2,158	1,812			346
1,872	1,585			287
4,273	3,624			649
6,434	5,647			787
10,976	9,588			1,388
2,098	1,611			487
4,049	2,899			1,150
3,687	3,025			662
11,023	7,959			3,064
21,343	16,110			5,233
6,178	6,050			128
96,044	72,536			23,508
1,834	1,372			462
4,304	3,289			1,015
22,628	8,466			14,162
7,610	2,821			4,789
3,190	3,166			24
3,449	3,423			26
17,302	17,553			-251
5,767	5,234			533
12,083	12,373			-290
2,208	2,716			-508
38,549	42,553			-4,004
11,484	12,373			-889
5,970	5,630			340
6,636	7,057			-421
4,003	4,112			-109
110	114			-4
1,645	1,749			-104
4,018	4,128			-110
1,651	1,756			-105
79,321	78,770			551
151,571	141,190			10,381
7,652	7,727			-75
5,547	4,967			580
5,352	4,967			385
7,137	6,555			582
144,494	78,469			66,025
260	141			119
3,389	1,603			1,786
1,906	2,041			-135
4,124	3,796			328
14,021	5,791			8,230

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															36,110	
															2	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Cost, Other		Net Gain or Loss			
									Gross Sales Price	Cost or Other Basis	Basis and Expenses	Net Gain or Loss				
102	X	KBR INC	48242W106			11/20/2008		9/8/2010	22,984	9,449			13,535			
103	X	LAS VEGAS SANDS CORP	517834107			12/21/2009		3/19/2010	2,334	1,874			460			
104	X	LAS VEGAS SANDS CORP	517834107			12/21/2009		3/25/2010	27,329	20,455			6,874			
105	X	LBUS 2000-C5 A2	52108HC88			2/10/2010		3/15/2010	400	410			-10			
106	X	LBUS 2000-C5 A2	52108HC88			2/10/2010		4/15/2010	274	281			-7			
107	X	LBUS 2000-C5 A2	52108HC88			2/10/2010		5/15/2010	17,669	18,101			-432			
108	X	LBUS 2000-C5 A2	52108HC88			2/10/2010		6/15/2010	6,512	6,671			-159			
109	X	LBUS 2000-C5 A2	52108HC88			2/10/2010		7/15/2010	24,297	24,891			-594			
110	X	LBUS 2000-C5 A2	52108HC88			2/10/2010		8/15/2010	30,478	31,223			-745			
111	X	LBUS 2000-C5 A2	52108HC88			2/10/2010		9/15/2010	22,840	23,398			-558			
112	X	LBUS 2000-C5 A2	52108HC88			2/10/2010		10/15/2010	11,327	11,604			-277			
113	X	LBUS 2000-C5 A2	52108HC88			2/10/2010		11/15/2010	18,982	19,447			-465			
114	X	LBUS 2000-C5 A2	52108HC88			2/10/2010		12/15/2010	1,292	1,323			-31			
115	X	LBUS 2003-C7 A2	52108HUK8			1/29/2010		2/18/2010	4,368	4,394			-26			
116	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		3/19/2010	4,661	2,437			2,224			
117	X	VERTEX PHARMACEUTICALS	92532F100			2/18/2010		3/19/2010	5,085	4,837			248			
118	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		6/21/2010	18,566	11,212			7,354			
119	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		6/22/2010	137,457	84,378			53,079			
120	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		6/22/2010	4,605	2,792			1,813			
121	X	VERTEX PHARMACEUTICALS	92532F100			3/31/2009		7/16/2010	968	870			98			
122	X	VERTEX PHARMACEUTICALS	92532F100			2/5/2010		7/16/2010	12,585	14,699			-2,114			
123	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		11/15/2010	14,494	9,148			5,346			
124	X	VERTEX PHARMACEUTICALS	92532F100			2/18/2010		7/16/2010	1,291	1,612			-321			
125	X	VERTEX PHARMACEUTICALS	92532F100			5/29/2009		11/15/2010	345	287			58			
126	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		3/19/2010	1,782	878			904			
127	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/12/2010	87,432	52,697			34,735			
128	X	VISA INC-CLASS A SHRS	92826C839			6/24/2010		8/12/2010	1,457	1,544			-87			
129	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/12/2010	10,925	6,582			4,343			
130	X	VERTEX PHARMACEUTICALS	92532F100			5/29/2009		7/16/2010	645	573			72			
131	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/13/2010	17,497	10,575			6,922			
132	X	VERTEX PHARMACEUTICALS	92532F100			8/30/2010		9/28/2010	15,389	14,558			831			
133	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/13/2010	43,436	26,239			17,197			
134	X	WABCO HOLDINGS INC-WII	92927K102			2/3/2010		3/19/2010	1,760	1,660			100			
135	X	WABCO HOLDINGS INC-WII	92927K102			2/3/2010		6/25/2010	5,659	4,703			956			
136	X	WABCO HOLDINGS INC-WII	92927K102			8/21/2009		6/25/2010	333	207			126			
137	X	W M S INDS INC	929297109			1/21/2010		3/5/2010	15,438	17,501			-2,063			
138	X	W M S INDS INC	929297109			1/21/2010		3/5/2010	11,964	13,308			-1,344			
139	X	WBCMT 2005-C20 A4	9297664L4			1/29/2010		7/17/2010	43,255	43,736			-481			
140	X	WBCMT 2005-C20 A4	9297664L4			1/29/2010		7/17/2010	34,604	35,001			-397			
141	X	WBCMT 2005-C20 A4	9297664L4			1/29/2010		8/17/2010	971	982			-11			
142	X	WBCMT 2005-C20 A4	9297664L4			2/1/2010		8/17/2010	777	786			-9			
143	X	VERTEX PHARMACEUTICALS	92532F100			5/29/2009		9/28/2010	7,516	6,021			1,495			
144	X	WBCMT 2005-C20 A4	9297664L4			1/29/2010		9/17/2010	3,240	3,276			-36			
145	X	WBCMT 2005-C20 A4	9297664L4			2/1/2010		9/17/2010	2,592	2,622			-30			
146	X	WBCMT 2003-C3 A1	929766C18			7/20/2010		8/15/2010	242	245			-3			
147	X	WBCMT 2003-C3 A1	929766C18			7/20/2010		9/15/2010	243	247			-4			
148	X	WBCMT 2003-C3 A1	929766C18			7/20/2010		10/15/2010	267	271			-4			
149	X	WBCMT 2003-C3 A1	929766C18			7/20/2010		11/15/2010	544	552			-8			
150	X	WBCMT 2003-C3 A1	929766C18			7/20/2010		12/15/2010	485	493			-8			
151	X	WBCMT 2007-C32 A1	92978YAA8			1/13/2010		2/15/2010	2,737	2,818			-81			
152	X	WBCMT 2007-C32 A1	92978YAA8			1/13/2010		3/15/2010	3,896	4,011			-115			
									36,475,839				3,306,020			
									0				0			
Securities									33,169,819							
Other sales									0							

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

Totals														
Gross Sales										Cost, Other Basis and Expenses		Net Gain or Loss		
36,475,839										33,169,819		3,306,020		
Other sales														
0														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss		
									Gross Sales		Cost, Other Basis and Expenses			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements			Depreciation
Long Term CG Distributions										36,110		33,169,819		3,306,020	
Short Term CG Distributions										2		0		0	
204	X	FNMA POOL # 745418 5.5%	31403DDX4			5/15/2009		10/25/2010	129	134			-5		
205	X	AMERIPRISE FINANCIAL INC	03076C106			6/24/2010		9/23/2010	922	761			161		
206	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		10/25/2010	1,933	2,056			-123		
207	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		11/25/2010	4,607	4,733			-126		
208	X	FNMA POOL # 745418 5.5%	31403DDX4			5/15/2009		11/25/2010	126	131			-5		
209	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		11/25/2010	1,893	2,014			-121		
210	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		12/25/2010	4,819	4,950			-131		
211	X	FNMA POOL # 745418 5.5%	31403DDX4			5/15/2009		12/25/2010	132	138			-6		
212	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		12/25/2010	1,980	2,106			-126		
213	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		12/25/2010	4,693	4,820			-127		
214	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		8/25/2010	4,601	4,912			-311		
215	X	FNMA POOL # 745418 5.5%	31403DDX4			5/15/2009		1/25/2011	129	134			-5		
216	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		8/25/2010	1,695	1,843			-148		
217	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		9/25/2010	4,600	4,912			-312		
218	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		9/25/2010	1,695	1,843			-148		
219	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		10/25/2010	4,563	4,872			-309		
220	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		10/25/2010	1,681	1,828			-147		
221	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		10/27/2010	26,763	26,399			364		
222	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		11/25/2010	4,018	4,290			-272		
223	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		1/25/2011	1,928	2,051			-123		
224	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		2/25/2010	4,687	5,004			-317		
225	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		11/25/2010	888	966			-78		
226	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		12/25/2010	3,724	3,976			-252		
227	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		12/25/2010	823	895			-72		
228	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		3/25/2010	5,430	5,797			-367		
229	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		4/25/2010	31,204	33,318			-2,114		
230	X	LBUS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		3/17/2010	333	335			-2		
231	X	LBUS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		4/16/2010	246	247			-1		
232	X	LBUS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		5/17/2010	264	266			-2		
233	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		5/25/2010	5,996	6,402			-406		
234	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		5/25/2010	2,209	2,402			-193		
235	X	LBUS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		6/16/2010	7,936	7,983			-47		
236	X	LBUS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		7/16/2010	5,233	5,264			-31		
237	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		6/25/2010	5,527	5,901			-374		
238	X	LBUS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		8/16/2010	228	229			-1		
239	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		6/25/2010	2,036	2,214			-178		
240	X	LBUS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		9/15/2010	992	998			-6		
241	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		7/25/2010	4,669	4,986			-317		
242	X	LBUS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		10/15/2010	244	246			-2		
243	X	LBUS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		11/15/2010	232	233			-1		
244	X	LBUS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		12/15/2010	249	251			-2		
245	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		7/25/2010	1,720	1,871			-151		
246	X	LEAR CORP WII	521865204			1/6/2010		3/19/2010	3,069	2,907			162		
247	X	LEXMARK INTL GROUP INC C	529771107			2/3/2010		3/19/2010	2,430	2,259			171		
248	X	LEXMARK INTL GROUP INC C	529771107			2/3/2010		10/8/2010	3,029	2,241			788		
249	X	LIBERTY PPTY TR	531172104			2/3/2010		10/8/2010	25,963	19,361			6,602		
250	X	LIBERTY PPTY TR	531172104			2/27/2009		3/19/2010	5,384	2,974			2,410		
251	X	LIBERTY PPTY TR	531172104			2/27/2009		6/24/2010	7,081	4,252			2,829		
252	X	LIBERTY PPTY TR	531172104			2/27/2009		10/22/2010	10,872	5,851			5,021		
253	X	LIBERTY PPTY TR	531172104			11/20/2008		12/3/2010	21,154	8,448			12,705		
254	X	LIBERTY PPTY TR	531172104			11/25/2008		12/3/2010	6,222	3,279			2,943		

Amount

Long Term CG Distributions
Short Term CG Distributions

36,110

2

Gross Sales 36,475,839

Cost, Other Basis and Expenses 33,169,819

Net Gain or Loss 3,306,020

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Net Gain or Loss
								Gross Sales		Cost, Other Basis and Expenses		
								Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
255	X	LIBERTY PPTY TR	531172104			2/27/2009		12/3/2010	5,600	3,291		2,309
256	X	MORGAN STANLEY	617446448			5/21/2009		9/23/2010	501	563		-62
257	X	HERBALIFE LTD	G4412G101			5/1/2009		8/30/2010	7,152	2,627		4,525
258	X	INVERSCO LTD	G491BT108			6/11/2009		1/28/2010	17,017	15,381		1,636
259	X	INVERSCO LTD	G491BT108			6/24/2009		1/28/2010	3,849	3,144		705
260	X	RENAISSANCE RE HLDGS LTD	G7496G103			8/30/2010		10/22/2010	6,057	5,689		368
261	X	RENAISSANCE RE HLDGS LTD	G7496G103			8/30/2010		10/22/2010	1,818	1,707		111
262	X	RENAISSANCE RE HLDGS LTD	G7496G103			8/30/2010		10/25/2010	7,311	6,827		484
263	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		3/19/2010	8,388	4,478		3,910
264	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/2/2010	91,074	46,142		44,932
265	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/2/2010	384	195		189
266	X	TYCO INTERNATIONAL LTD	H89128104			6/24/2010		9/2/2010	7,701	7,396		305
267	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/2/2010	22,717	11,487		11,230
268	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/23/2010	773	389		384
269	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		12/10/2010	22,665	10,708		11,957
270	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		12/21/2010	6,256	2,920		3,336
271	X	CHECK POINT SOFTWARE TE	M22465104			3/4/2010		3/19/2010	2,051	2,000		51
272	X	KBR INC	48242W106			11/20/2008		9/9/2010	24	10		14
273	X	KBR INC	48242W106			11/20/2008		9/9/2010	245	100		145
274	X	KBR INC	48242W106			11/20/2008		9/10/2010	39,096	16,032		23,064
275	X	KBR INC	48242W106			11/20/2008		9/13/2010	86,114	35,380		50,734
276	X	KBR INC	48242W106			11/20/2008		9/13/2010	13,915	5,621		8,294
277	X	KBR INC	48242W106			11/20/2008		9/13/2010	18,641	7,575		11,066
278	X	KANSAS CITY SOUTHERN	485170302			2/5/2010		3/19/2010	1,765	1,491		274
279	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		10/22/2010	3,363	2,858		505
280	X	KEYCORP NEW	493267108			3/4/2010		3/19/2010	4,194	3,993		201
281	X	KEYCORP NEW	493267108			3/4/2010		7/16/2010	5,139	4,777		362
282	X	KING PHARMACEUTICALS INC	495582108			7/30/2010		10/15/2010	3,678	2,279		1,399
283	X	KING PHARMACEUTICALS INC	495582108			7/30/2010		10/15/2010	28,714	17,626		11,088
284	X	KRAFT FOODS INC 4 125%	50075NBB9			2/4/2010		9/8/2010	128,376	119,590		8,786
285	X	KROGER CO 8 05% 2/0	501044BX8			11/19/2008		2/1/2010	20,000	20,786		-786
286	X	LAM RESH CORP	512807108			12/7/2009		1/21/2010	4,426	4,612		-186
287	X	LAM RESH CORP	512807108			12/7/2009		2/16/2010	11,713	12,684		-971
288	X	LAS VEGAS SANDS CORP	517834107			1/7/2010		1/22/2010	6,710	7,302		-592
289	X	LAS VEGAS SANDS CORP	517834107			12/21/2009		1/22/2010	3,020	2,811		209
290	X	LIMITED BRANDS INC	532716107			10/6/2009		11/22/2010	5,592	3,074		2,518
291	X	LIMITED BRANDS INC	532716107			6/24/2010		11/22/2010	7,237	5,069		2,168
292	X	LIMITED BRANDS INC	532716107			10/6/2009		11/22/2010	39,473	21,669		17,804
293	X	LIMITED BRANDS INC	532716107			10/6/2009		12/10/2010	28,386	16,252		12,134
294	X	LIMITED BRANDS INC	532716107			10/6/2009		12/21/2010	8,594	4,876		3,718
295	X	LOUISIANA PAC CORP	546347105			12/22/2009		3/19/2010	2,863	2,491		372
296	X	LOUISIANA PAC CORP	546347105			12/22/2009		6/10/2010	12,032	11,885		147
297	X	LOUISIANA PAC CORP	546347105			12/22/2009		6/10/2010	12,531	12,384		147
298	X	LUBRIZOL CORP	549271104			7/13/2010		11/12/2010	23,254	19,588		3,666
299	X	LUBRIZOL CORP	549271104			8/30/2010		11/12/2010	15,855	14,033		1,822
300	X	M D C HOLDINGS INC	552676108			11/25/2008		3/19/2010	3,449	2,822		627
301	X	M D C HOLDINGS INC	552676108			11/25/2008		8/25/2010	5,066	5,362		-296
302	X	LIFEPOINT HOSPS INC	53219L108			12/23/2009		1/27/2010	6,446	7,029		-583
303	X	LIFEPOINT HOSPS INC	53219L108			12/23/2009		3/19/2010	2,153	2,008		145
304	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		9/15/2010	2,994	3,082		-88
305	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/16/2010	2,796	3,012		-216

Totals

Amount

Long Term CG Distributions
Short Term CG Distributions

36,110

2

Securities
Other sales

Gross Sales

36,475,839

0

Cost, Other
Basis and Expenses

33,169,819

0

Net Gain
or Loss

3,306,020

0

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										36,110	2			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
306	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/16/2010	3,113	3,347			-234	
307	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		10/15/2010	3,412	3,513			-101	
308	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/19/2010	3,054	3,347			-293	
309	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/19/2010	3,058	3,347			-289	
310	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/20/2010	6,093	6,694			-601	
311	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		11/15/2010	3,027	3,116			-89	
312	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		12/15/2010	3,445	3,547			-102	
313	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		3/19/2010	3,447	3,447			1,822	
314	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		10/8/2010	2,546	1,463			1,083	
315	X	WADDELL & REED FINANCIAL	930059100			2/27/2009		10/8/2010	9,617	4,912			4,705	
316	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/20/2010	6,062	6,694			-632	
317	X	WADDELL & REED FINANCIAL	930059100			2/27/2009		10/11/2010	1,678	867			811	
318	X	ELI LILLY & CO 5 2% 3/15	532457BB3			11/19/2008		6/10/2010	44,604	38,262			6,342	
319	X	WADDELL & REED FINANCIAL	930059100			2/27/2009		10/11/2010	1,394	722			672	
320	X	WADDELL & REED FINANCIAL	930059100			2/27/2009		10/12/2010	11,049	5,779			5,270	
321	X	LIMITED BRANDS INC	532716107			10/6/2009		3/19/2010	6,650	4,882			1,768	
322	X	WALTER ENERGY INCORPOR	93317Q105			5/13/2010		7/13/2010	16,926	20,086			-3,160	
323	X	WARNACO GROUP INC/THE	934390402			2/26/2010		3/19/2010	2,762	2,519			243	
324	X	WARNACO GROUP INC/THE	934390402			2/17/2010		5/5/2010	5,052	4,591			461	
325	X	WARNACO GROUP INC/THE	934390402			2/26/2010		5/5/2010	4,024	3,778			246	
326	X	WARNACO GROUP INC/THE	934390402			2/17/2010		5/5/2010	19,671	18,363			1,308	
327	X	WASHINGTON FEDERAL INC	938824109			11/18/2009		1/21/2010	24,579	24,832			-253	
328	X	WASHINGTON FEDERAL INC	938824109			11/18/2009		1/21/2010	4,064	4,108			-44	
329	X	WASHINGTON FEDERAL INC	938824109			11/18/2009		1/21/2010	1,753	1,760			-7	
330	X	WASTE CONNECTIONS INC	941053100			5/14/2009		3/19/2010	3,443	2,481			962	
331	X	WASTE CONNECTIONS INC	941053100			5/14/2009		10/8/2010	5,992	3,722			2,270	
332	X	WELLCARE HEALTH PLANS IN	94946T106			8/18/2009		1/7/2010	30,741	20,534			10,207	
333	X	WELLS FARGO & COMPANY	949746101			11/20/2008		3/19/2010	5,715	4,243			1,472	
334	X	WELLS FARGO & COMPANY	949746101			8/10/2010		9/23/2010	2,033	2,237			-204	
335	X	WELLS FARGO & COMPANY	949746101			8/10/2010		12/10/2010	44,296	40,820			3,476	
336	X	WELLS FARGO & COMPANY	949746101			8/10/2010		12/21/2010	12,600	11,463			1,137	
337	X	WESTERN DIGITAL CORP	958102105			2/27/2009		2/3/2010	16,551	5,749			10,802	
338	X	WESTERN DIGITAL CORP	958102105			2/27/2009		2/3/2010	5,249	1,823			3,426	
339	X	WHIRLPOOL CORP	963320106			8/28/2009		3/19/2010	6,977	5,274			1,703	
340	X	WHIRLPOOL CORP	963320106			6/24/2010		9/23/2010	771	949			-178	
341	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	25,899	22,548			3,351	
342	X	LIMITED BRANDS INC	532716107			6/24/2010		9/23/2010	1,590	1,362			208	
343	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	6,740	5,851			889	
344	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	50,737	43,437			7,300	
345	X	WHIRLPOOL CORP	963320106			8/31/2009		11/22/2010	98,522	84,883			13,639	
346	X	WHIRLPOOL CORP	963320106			6/24/2010		11/22/2010	5,338	6,641			-1,303	
347	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	19,674	17,010			2,664	
348	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		3/19/2010	2,035	1,601			434	
349	X	XTO ENERGY INC	98385X106			11/20/2008		3/19/2010	8,921	5,087			3,834	
350	X	XTO ENERGY INC	98385X106			11/20/2008		6/1/2010	405,387	250,066			155,321	
351	X	CLIFFS NAT RES INC, COMM	999Z60257			11/19/2008		1/7/2010	32,448	27,486			4,952	
352	X	ACCENTURE PLC-CL A	G1151C101			11/20/2008		6/1/2010	0	0			0	
353	X	ACCENTURE PLC-CL A	G1151C101			11/20/2008		1/6/2010	234,320	148,887			85,433	
354	X	HERBALIFE LTD	G4412G101			5/1/2009		1/6/2010	35,624	22,739			12,885	
355	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/19/2010	1,703	808			895	
356	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		12/10/2010	13,762	19,685			-5,923	
									36,475,839	0			3,306,020	
									Totals					
									36,475,839	0			3,306,020	
									Securities					
									Other sales					

Net Gain or Loss	3,306,020	0
Net Gain or Loss	-1,174	-136
	123	123
	5,293	5,293
	1,248	1,248
	188	188
	1,683	1,683
	2,387	2,387
	3,964	3,964
	3,735	3,735
	94	94
	1,214	1,214
	21	21
	-8,101	-8,101
	1,417	1,417
	1,240	1,240
	10,886	10,886
	-300	-300
	2,911	2,911
	-25	-25
	1,219	1,219
	896	896
	788	788
	1,298	1,298
	-119	-119
	-67	-67
	1,786	1,786
	14,444	14,444
	5,193	5,193
	20,317	20,317
	5,786	5,786
	92,129	92,129
	7,328	7,328
	264	264
	1,789	1,789
	8,700	8,700
	3,209	3,209
	-1,698	-1,698
	-3,805	-3,805
	-3,705	-3,705
	-3,481	-3,481
	-2,277	-2,277
	156	156
	-1,850	-1,850
	-958	-958
	-35	-35
	-253	-253
	-53	-53
	-2,845	-2,845
	-65	-65
	-2,339	-2,339

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										36,110	2			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
408	X	AVNET INC	053807103			11/19/2009		8/26/2010	2,515	3,059				-544
409	X	BNY MELLON SMALL/MID CAP	05569M442			12/30/2009		3/19/2010	6,063	5,762				301
410	X	BNY MELLON SMALL/MID CAP	05569M442			12/15/2009		3/19/2010	149,937	137,506				12,431
411	X	BNY MELLON SMALL/MID CAP	05569M442			12/15/2009		12/10/2010	10,000	7,556				2,444
412	X	BNY MELLON SMALL CAP ST	05569M806			2/26/2009		3/19/2010	62,000	39,516				22,484
413	X	ATLAS ENERGY INC	049298102			3/4/2010		3/19/2010	3,275	3,468				-193
414	X	ATLAS ENERGY INC	049298102			2/26/2010		4/20/2010	8,045	7,216				829
415	X	ATLAS ENERGY INC	049298102			3/4/2010		4/20/2010	5,119	4,855				264
416	X	ATLAS ENERGY INC	049298102			2/24/2010		4/20/2010	2,194	1,933				261
417	X	ATLAS ENERGY INC	049298102			2/24/2010		4/21/2010	14,200	12,894				1,316
418	X	AMPHENOL CORP NEW	032095101			2/27/2009		2/5/2010	5,366	3,620				1,746
419	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2009		9/23/2010	1,273	1,181				92
420	X	AUTOLIV INC	052800109			7/31/2009		1/6/2010	6,313	4,998				1,315
421	X	AUTOLIV INC	052800109			7/30/2009		1/7/2010	13,665	10,761				2,904
422	X	AUTOLIV INC	052800109			10/13/2009		1/7/2010	9,257	7,497				1,760
423	X	AUTOLIV INC	052800109			6/10/2009		3/19/2010	2,204	1,723				481
424	X	AUTOLIV INC	052800109			5/29/2009		9/20/2010	3,897	2,513				1,384
425	X	AUTOLIV INC	052800109			6/10/2009		9/20/2010	616	275				341
426	X	AUTOLIV INC	052800109			5/29/2009		9/20/2010	93,042	47,433				45,609
427	X	AUTOLIV INC	052800109			6/24/2010		9/20/2010	4,929	3,962				967
428	X	AUTOLIV INC	052800109			5/29/2009		9/23/2010	12,323	5,492				6,831
429	X	AUTOLIV INC	052800109			5/29/2009		12/10/2010	3,072	1,373				1,699
430	X	AUTOLIV INC	052800109			5/29/2009		12/21/2010	20,913	7,414				13,499
431	X	AUTOLIV INC	052800109			11/18/2009		3/19/2010	5,684	1,922				3,762
432	X	AVNET INC	053807103			9/10/2009		1/25/2011	3,463	3,374				89
433	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		1/25/2011	4,128	4,407				-279
434	X	FNMA POOL # 745948 6 5%	31403DWH8			1/22/2009		2/25/2010	912	992				-80
435	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		2/25/2010	2,714	2,808				-94
436	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		3/25/2010	165	171				-6
437	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		4/25/2010	3,023	3,129				-106
438	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		5/25/2010	12,925	13,377				-452
439	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		6/25/2010	2,120	2,194				-74
440	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		7/25/2010	1,656	1,714				-58
441	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		8/25/2010	1,093	1,131				-38
442	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		9/25/2010	1,091	1,129				-38
443	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		10/25/2010	1,849	1,914				-65
444	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		11/25/2010	2,334	2,416				-82
445	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		12/25/2010	1,824	1,887				-63
446	X	FNMA POOL # 831812 6% 9/1	31407JDR0			1/22/2009		1/25/2011	5,118	5,297				-179
447	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		4/25/2010	623	634				-11
448	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		5/25/2010	637	648				-11
449	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		6/25/2010	476	485				-9
450	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		7/25/2010	1,451	1,476				-25
451	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		8/25/2010	1,106	1,126				-20
452	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		9/25/2010	1,824	1,856				-32
453	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		10/25/2010	1,885	1,918				-33
454	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		11/25/2010	1,969	2,004				-35
455	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		12/25/2010	2,495	2,539				-44
456	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		1/25/2011	1,880	1,913				-33
457	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		2/25/2010	7,553	7,835				-282
458	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		3/25/2010	5,488	5,703				-205
Securities									36,475,839					3,306,020
Other sales									0					0
Totals									33,169,819					0

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										36,110					
										2					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
459	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		4/25/2010	8,128	8,431					-303
460	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		5/25/2010	7,252	7,522					-270
461	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		6/25/2010	6,581	6,826					-245
462	X	FNMA POOL # 888279 4.5%	31410F2L8			1/21/2009		2/25/2010	922	938					-16
463	X	FNMA POOL # 888279 4.5%	31410F2L8			1/21/2009		3/25/2010	731	744					-13
464	X	NEW YORK N Y 5.817% 1	64966H4L1			10/7/2010		11/3/2010	14,812	15,000					-188
465	X	NEW YORK N Y 5.817% 1	64966H4L1			10/7/2010		11/4/2010	14,869	15,000					-131
466	X	NEW YORK N Y CITY MU 6.28%	64972FY26			11/10/2010		11/12/2010	35,205	35,000					205
467	X	NEW YORK N Y CITY TR 6.82%	64972HRB0			11/19/2010		12/8/2010	100,531	100,000					531
468	X	NEWELL RUBBERMAID INC	651229106			9/20/2010		9/23/2010	1,035	1,044					-9
469	X	NEWELL RUBBERMAID INC	651229106			9/20/2010		12/10/2010	15,952	15,839					113
470	X	NEWELL RUBBERMAID INC	651229106			9/20/2010		12/21/2010	4,761	4,526					235
471	X	NEWFIELD EXPL CO	651290108			5/1/2009		1/11/2010	6,889	4,425					2,464
472	X	NEWFIELD EXPL CO	651290108			1/22/2010		3/19/2010	5,494	5,708					-214
473	X	NEWFIELD EXPL CO	651290108			1/22/2010		4/12/2010	2,708	2,595					113
474	X	NEWFIELD EXPL CO	651290108			5/1/2009		4/12/2010	12,456	7,269					5,187
475	X	NEWFIELD EXPL CO	651290108			5/1/2009		5/5/2010	10,519	6,005					4,514
476	X	NEWFIELD EXPL CO	651290108			5/1/2009		9/8/2010	3,550	2,212					1,338
477	X	NEWFIELD EXPL CO	651290108			5/1/2009		10/22/2010	8,262	4,425					3,837
478	X	NEWFIELD EXPL CO	651290108			6/24/2009		10/22/2010	10,622	5,515					5,107
479	X	NEWS AMERICA INC 5.3%	652482BG4			11/19/2008		6/10/2010	54,924	45,749					9,175
480	X	NEWS CORP INC	65248E203			11/20/2008		3/19/2010	8,980	3,233					5,747
481	X	NEWS CORP INC	65248E203			6/24/2010		9/23/2010	2,017	1,949					68
482	X	NEWS CORP INC	65248E203			6/24/2010		12/10/2010	6,072	5,546					526
483	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	42,897	41,944					953
484	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	53,227	52,167					1,060
485	X	BOYD GAMING CORP	103304101			5/7/2010		9/8/2010	74	119					-45
486	X	BOYD GAMING CORP	103304101			5/7/2010		9/8/2010	14,270	23,305					-9,035
487	X	BOYD GAMING CORP	103304101			6/3/2010		9/8/2010	2,795	4,873					-2,078
488	X	BRIGHAM EXPLORATION CO	109178103			10/22/2010		12/21/2010	1,659	1,256					403
489	X	BRIGHAM EXPLORATION CO	109178103			10/22/2010		12/21/2010	1,382	1,047					335
490	X	BRIGHAM EXPLORATION CO	109178103			10/25/2010		12/21/2010	8,847	6,653					2,194
491	X	BRINKER INTL INC	109641100			3/25/2010		6/24/2010	11,662	15,871					-4,209
492	X	BRINKER INTL INC	109641100			3/25/2010		6/24/2010	9,317	12,819					-3,502
493	X	BRITISH TELECOM PLC 9.125%	111021AD3			11/19/2008		6/10/2010	25,904	25,599					305
494	X	CF INDUSTRIES HOLDINGS INC	125269100			2/26/2010		3/12/2010	19,216	21,275					-2,059
495	X	CIGNA CORP	125509109			6/19/2009		3/19/2010	3,341	2,246					1,095
496	X	CIGNA CORP	125509109			6/19/2009		9/23/2010	714	675					39
497	X	CIGNA CORP	125509109			6/19/2009		12/10/2010	2,634	2,361					273
498	X	CIGNA CORP	125509109			6/19/2009		12/10/2010	10,158	6,738					3,420
499	X	CIGNA CORP	125509109			6/19/2009		12/21/2010	3,330	2,246					1,084
500	X	CVS CAREMARK CORP	126650100			11/20/2008		1/8/2010	66,850	53,032					13,818
501	X	CVS CAREMARK CORP	126650100			11/20/2008		1/8/2010	28,853	22,882					5,971
502	X	CVS CAREMARK CORP	126650100			11/20/2008		1/11/2010	21,646	17,229					4,417
503	X	CVS CAREMARK CORP	126650100			11/20/2008		1/11/2010	135,443	107,678					27,765
504	X	CVS CAREMARK CORP	126650100			11/20/2008		3/19/2010	5,816	4,576					1,240
505	X	CVS CAREMARK CORP	126650100			11/20/2008		6/21/2010	27,392	23,151					4,241
506	X	CVS CAREMARK CORP	126650100			11/20/2008		6/21/2010	114,230	96,911					17,319
507	X	CVS CAREMARK CORP	126650100			11/20/2008		6/21/2010	317	269					48
508	X	CVS CAREMARK CORP	126650100			6/24/2010		8/17/2010	2,878	3,103					-225
509	X	CVS CAREMARK CORP	126650100			11/20/2008		8/17/2010	74,839	69,991					4,848

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss								
									Securities												
									Gross Sales	Cost, Other Basis and Expenses	Expense of Sale and Cost of Improvements	Depreciation									
									36,475,839	33,169,819	0	0	3,306,020								
									Other sales				0								
510	X	CVS CAREMARK CORP	126650100			11/20/2008		9/23/2010	904	808			96								
511	X	CVS CAREMARK CORP	126650100			11/20/2008		12/10/2010	6,694	5,364			1,310								
512	X	CVS CAREMARK CORP	126650100			11/20/2008		12/21/2010	1,717	1,346			371								
513	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		3/19/2010	5,624	5,984			-360								
514	X	CAPITAL ONE FINANCIAL CORP	14040H105			6/24/2010		9/23/2010	1,899	2,159			-260								
515	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	4,400	4,590			-190								
516	X	BLACKROCK INC	09247X101			4/24/2009		3/19/2010	4,450	3,007			1,443								
517	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	21,980	21,949			31								
518	X	BLACKROCK INC	09247X101			6/24/2010		9/13/2010	1,815	1,828			-13								
519	X	BLACKROCK INC	09247X101			6/24/2010		9/13/2010	21,021	20,897			124								
520	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		5/25/2010	3,376	3,628			-252								
521	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		6/17/2010	102,734	101,582			1,152								
522	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		6/25/2010	2,895	3,111			-216								
524	X	FNMA POOL 888890 6.5%	31410GRK1			7/6/2010		8/25/2010	114	125			-11								
525	X	FNMA POOL 888890 6.5%	31410GRK1			7/1/2010		8/25/2010	854	937			-83								
526	X	FNMA POOL 888890 6.5%	31410GRK1			7/6/2010		9/25/2010	110	121			-11								
527	X	FNMA POOL 888890 6.5%	31410GRK1			7/1/2010		9/25/2010	827	908			-81								
528	X	FNMA POOL 888890 6.5%	31410GRK1			7/6/2010		10/25/2010	104	114			-10								
529	X	FNMA POOL 888890 6.5%	31410GRK1			7/1/2010		10/25/2010	781	858			-77								
530	X	FNMA POOL 888890 6.5%	31410GRK1			7/6/2010		10/27/2010	4,584	4,549			35								
531	X	FNMA POOL 888890 6.5%	31410GRK1			7/1/2010		10/27/2010	34,377	34,144			233								
532	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		1/25/2011	697	779			-82								
533	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		2/25/2010	141	148			-7								
534	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		3/25/2010	154	162			-8								
535	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		4/25/2010	138	145			-7								
536	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		5/25/2010	455	477			-22								
537	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		6/25/2010	144	151			-7								
538	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		7/25/2010	124	130			-6								
539	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		8/25/2010	147	154			-7								
540	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		9/25/2010	227	238			-11								
541	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		11/25/2010	188	197			-9								
542	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		12/25/2010	162	170			-8								
543	X	FNMA POOL # 888967 6.0%	31410GT9			5/14/2009		1/25/2011	143	150			-7								
544	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		8/25/2010	876	955			-89								
545	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		9/25/2010	862	949			-87								
546	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		10/25/2010	703	775			-72								
547	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		10/27/2010	31,602	31,575			27								
548	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		2/25/2010	7,736	8,034			-298								
549	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		3/25/2010	7,311	7,593			-282								
550	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		4/25/2010	9,684	10,056			-372								
551	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		5/25/2010	8,578	8,908			-330								
552	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		6/17/2010	278,573	269,412			9,161								
553	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		6/25/2010	22,872	23,751			-879								
554	X	FNMA POOL # 889572 5.5%	31410KJR6			7/9/2010		8/25/2010	593	639			-46								
555	X	FNMA POOL # 889572 5.5%	31410KJR6			7/9/2010		9/25/2010	616	664			-48								
556	X	FNMA POOL # 889572 5.5%	31410KJR6			7/9/2010		10/25/2010	603	650			-47								
557	X	MORGAN STANLEY	617446448			5/21/2009		9/23/2010	501	563			-62								
558	X	MORGAN STANLEY	617446448			5/21/2009		12/10/2010	16,896	17,438			-742								
559	X	MORGAN STANLEY	617446448			5/21/2009		12/21/2010	4,806	5,063			-257								
560	X	MSC 2007-1Q14 A1	61754KAA3			11/8/2010		12/15/2010	6,159	6,306			-147								

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

Long Term CG Distributions										Amount		Totals		Net Gain or Loss			
Short Term CG Distributions										36,110		36,475,839		33,169,819		3,306,020	
										2		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	MOTOROLA INC	620076109			8/12/2010		9/23/2010	496	483				13			
562	X	MOTOROLA INC	620076109			8/12/2010		12/10/2010	11,940	11,191				749			
563	X	MOTOROLA INC	620076109			8/12/2010		12/21/2010	3,592	3,220				372			
564	X	MYLAN INC	628530107			8/28/2009		1/7/2010	1,815	1,482				333			
565	X	MYLAN INC	628530107			8/31/2009		1/7/2010	19,059	15,412				3,647			
566	X	MYLAN INC	628530107			8/28/2009		1/7/2010	3,098	2,519				579			
567	X	N C R CORP NEW	62886E108			4/7/2010		4/29/2010	951	1,059				-108			
568	X	N C R CORP NEW	62886E108			4/7/2010		4/29/2010	544	605				-61			
569	X	N C R CORP NEW	62886E108			4/7/2010		4/30/2010	21,291	23,886				-2,595			
570	X	N C R CORP NEW	62886E108			4/7/2010		4/30/2010	3,908	4,363				-455			
571	X	N C R CORP NEW	62886E108			4/7/2010		4/30/2010	1,482	1,663				-181			
572	X	NATIONAL FUEL GAS CO N J	636180101			8/28/2009		3/19/2010	3,545	3,154				391			
573	X	NAVISTAR INTL CORP NEW	63934E108			4/5/2010		6/25/2010	5,777	5,286				491			
574	X	NETAPP INC	64110D104			2/5/2010		3/19/2010	2,267	2,093				174			
575	X	NETAPP INC	64110D104			2/5/2010		10/11/2010	6,273	5,084				3,189			
576	X	NETFLIX COM INC	64110L106			9/8/2010		12/13/2010	24,374	19,104				5,270			
577	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		10/14/2010	29,625	30,000				-375			
578	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		10/14/2010	29,550	30,000				-450			
579	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		10/28/2010	19,750	20,000				-250			
580	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		10/29/2010	24,738	25,000				-262			
581	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		11/3/2010	4,938	5,000				-62			
582	X	CAPITAL ONE FINANCIAL CORP	14040H105			6/24/2010		12/10/2010	1,687	1,727				-40			
583	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		12/10/2010	28,260	28,637				-377			
584	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		12/21/2010	8,426	8,548				-122			
585	X	CAREFUSION CORPORATION	14170T101			12/22/2009		3/19/2010	2,022	2,086				-64			
586	X	CAREFUSION CORPORATION	14170T101			12/22/2009		9/8/2010	17,717	20,603				-2,886			
587	X	CARNIVAL CORP	143658300			7/1/2010		9/23/2010	2,239	1,874				365			
588	X	CARNIVAL CORP	143658300			7/1/2010		12/10/2010	15,847	11,243				4,604			
589	X	CARPENTER TECHNOLOGY CORP	144285103			1/11/2010		2/26/2010	8,932	9,429				1,480			
590	X	CARPENTER TECHNOLOGY CORP	144285103			1/11/2010		3/19/2010	3,101	2,829				-497			
591	X	CARPENTER TECHNOLOGY CORP	144285103			1/11/2010		9/28/2010	680	629				272			
592	X	CARPENTER TECHNOLOGY CORP	144285103			1/11/2010		9/28/2010	27,200	25,020				51			
593	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		7/25/2010	2,428	2,547				2,180			
594	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		8/25/2010	2,483	2,604				-119			
595	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		9/25/2010	2,714	2,847				-121			
596	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		10/25/2010	726	762				-133			
597	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		10/27/2010	70,796	67,278				-36			
598	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		2/25/2010	1,146	1,167				3,518			
599	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		3/25/2010	1,096	1,116				-21			
600	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		4/25/2010	988	1,006				-20			
601	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		5/25/2010	1,060	1,079				-18			
602	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		6/15/2010	41,608	41,141				-19			
603	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		6/25/2010	1,171	1,192				467			
604	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		7/25/2010	946	964				-18			
605	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		8/25/2010	836	851				-15			
606	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		9/25/2010	2,601	2,649				-48			
607	X	FNMA POOL # 930851 4 0%	31412PEV3			4/9/2009		10/13/2010	42,075	40,884				1,191			
608	X	BNY MELLON EMERGING MARKETS	05569M855			3/19/2010		9/23/2010	167,054	157,000				10,054			
609	X	BNY MELLON EMERGING MARKETS	05569M855			12/10/2009		9/23/2010	222,946	207,463				15,483			
610	X	BNY MELLON EMERGING MARKETS	05569M871			12/16/2009		9/23/2010	59,706	61,712				-2,006			
611	X	BNY MELLON EMERGING MARKETS	05569M871			12/16/2009		9/23/2010	59,706	61,712				-2,006			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
									Gross Sales		Cost or Other Basis					
									Price		Valuation Method					
Long Term CG Distributions									36,110		0		33,169,819		3,306,020	
Short Term CG Distributions									2		0		0		0	
612	X	BNY MELLON INTERNATIONAL	05569M871			3/19/2010		9/23/2010	60,294	62,141				-1,847		
613	X	BNY MELLON INTERNATIONAL	05569M871			3/19/2010		12/10/2010	18,407	17,859				548		
614	X	BNY MELLON INTERNATIONAL	05569M871			6/24/2010		12/10/2010	9,593	8,290				1,303		
615	X	BACM 2005-6 A2	05947U4A3			2/1/2010		9/10/2010	23,270	23,736				-466		
616	X	BACM 2005-6 A2	05947U4A3			2/1/2010		10/10/2010	11,543	11,774				-231		
617	X	BACM 2005-6 A2	05947U4A3			2/1/2010		11/10/2010	468	477				-9		
618	X	BACM 2005-6 A2	05947U4A3			2/1/2010		12/10/2010	524	534				-10		
619	X	BANK OF AMERICA CORP	060505104			5/7/2009		3/19/2010	10,391	8,398				1,993		
620	X	BANK OF AMERICA CORP	060505104			5/6/2010		9/23/2010	3,610	4,382				-772		
621	X	BANK OF AMERICA CORP	060505104			5/6/2010		12/10/2010	38,474	49,019				-10,545		
622	X	BANK OF AMERICA CORP	060505104			5/6/2010		12/21/2010	11,042	13,959				-2,917		
623	X	B E AEROSPACE INC	073302101			9/22/2009		3/19/2010	3,524	2,417				1,107		
624	X	B E AEROSPACE INC	073302101			9/22/2009		10/8/2010	281	181				100		
625	X	B E AEROSPACE INC	073302101			9/21/2009		10/8/2010	4,406	2,829				1,577		
626	X	B E AEROSPACE INC	073302101			9/21/2009		10/22/2010	2,682	1,605				1,077		
627	X	BELLSOUTH CAP FDG COR 7	079857AG3			11/19/2008		2/15/2010	20,000	20,886				-886		
628	X	BIOVAIL CORP INTL	09067J109			1/8/2010		3/19/2010	3,328	3,117				211		
629	X	BIOVAIL CORP INTL	09067J109			1/8/2010		6/3/2010	3,126	3,117				9		
630	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/4/2010	7,307	7,563				-256		
631	X	BIOVAIL CORP INTL	09067J109			1/8/2010		6/4/2010	3,400	3,563				-163		
632	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/4/2010	1,417	1,483				-66		
633	X	BIOVAIL CORP INTL	09067J109			1/8/2010		6/4/2010	4,239	4,453				-214		
634	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	994	1,038				-44		
635	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	2,969	3,114				-145		
636	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	566	592				-26		
637	X	FNMA POOL # 930851	31412PEV3			4/9/2009		10/25/2010	3,677	3,745				-68		
638	X	FNMA POOL # 930851	31412PEV3			4/9/2009		11/9/2010	27,912	27,170				742		
639	X	FNMA POOL # 930851	31412PEV3			4/9/2009		11/25/2010	1,422	1,449				-27		
640	X	FNMA POOL # 930924	31412PG96			9/1/2009		2/25/2010	1,586	1,597				-11		
641	X	FNMA POOL # 930924	31412PG96			9/1/2009		3/25/2010	847	853				-6		
642	X	FNMA POOL # 930924	31412PG96			9/1/2009		4/25/2010	907	914				-7		
643	X	FNMA POOL # 930924	31412PG96			9/1/2009		5/25/2010	1,007	1,014				-7		
644	X	FNMA POOL # 930924	31412PG96			9/1/2009		6/17/2010	112,728	110,197				2,531		
645	X	FNMA POOL # 930924	31412PG96			9/1/2009		6/25/2010	1,498	1,508				-10		
646	X	FNMA POOL # 930924	31412PG96			9/1/2009		7/25/2010	1,168	1,176				-8		
647	X	FNMA POOL # 930924	31412PG96			9/1/2009		8/25/2010	2,298	2,313				-15		
648	X	FNMA POOL # 930924	31412PG96			9/1/2009		9/25/2010	4,027	4,054				-27		
649	X	FNMA POOL # 889572	31410KJR6			7/9/2010		11/25/2010	606	653				-47		
650	X	FNMA POOL # 889572	31410KJR6			7/9/2010		12/25/2010	608	656				-48		
651	X	FNMA POOL # 889572	31410KJR6			7/9/2010		1/25/2011	581	626				-45		
652	X	FNMA POOL # 889651	31410WQC5			3/10/2009		2/25/2010	3,226	3,383				-157		
653	X	FNMA POOL # 889651	31410WQC5			3/10/2009		3/25/2010	2,902	3,043				-141		
654	X	FNMA POOL # 889651	31410WQC5			3/10/2009		4/25/2010	20,838	21,854				-1,016		
655	X	FNMA POOL # 889651	31410WQC5			3/10/2009		5/25/2010	2,113	2,216				-103		
656	X	FNMA POOL # 889651	31410WQC5			3/10/2009		6/25/2010	2,662	2,792				-130		
657	X	NEWS CORP INC	65248E203			11/20/2008		12/10/2010	27,404	9,997				17,407		
658	X	NEWS CORP INC	65248E203			11/20/2008		12/21/2010	9,367	3,472				5,895		
659	X	NEXTERA ENERGY INC	65339F101			8/24/2010		9/23/2010	3,249	3,283				-34		
660	X	NEXTERA ENERGY INC	65339F101			8/24/2010		12/10/2010	16,070	16,962				-892		
661	X	NEXTERA ENERGY INC	65339F101			8/24/2010		12/21/2010	4,604	4,924				-320		
662	X	NORDSTROM INC	655664100			8/9/2010		9/23/2010	712	700				12		
Totals									36,475,839		33,169,819		3,306,020			
Securities									0		0		0			
Other sales									0		0		0			

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

Long Term CG Distributions										Amount		Totals					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
									Price								
Short Term CG Distributions										36,110	2	33,169,819					3,306,020
												0		0	0		
663	X	NORDSTROM INC	655664100			8/9/2010		12/10/2010	19,416	16,092					3,324		
664	X	NORDSTROM INC	655664100			8/9/2010		12/21/2010	6,026	4,898					1,128		
665	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		3/19/2010	4,425	3,988					437		
666	X	NORFOLK SOUTHERN CORP	655844108			6/24/2010		9/23/2010	1,171	1,136					35		
667	X	NORFOLK SOUTHERN CORP	655844108			6/24/2010		12/10/2010	3,127	2,839					288		
668	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		12/10/2010	20,641	16,450					4,191		
669	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		12/21/2010	6,268	4,985					1,283		
670	X	NORTHEAST UTILITIES	664397106			2/26/2009		3/19/2010	1,090	887					203		
671	X	NORTHEAST UTILITIES	664397106			2/27/2009		3/19/2010	1,090	883					207		
672	X	NORTHEAST UTILITIES	664397106			2/27/2009		5/13/2010	4,843	3,975					868		
673	X	NV ENERGY INC	67073Y106			11/25/2008		3/19/2010	2,866	2,266					600		
674	X	NV ENERGY INC	67073Y106			2/27/2009		8/25/2010	2,854	2,143					711		
675	X	NV ENERGY INC	67073Y106			11/25/2008		8/25/2010	5,110	3,870					1,240		
676	X	NV ENERGY INC	67073Y106			2/27/2009		8/25/2010	6,606	4,939					1,667		
677	X	NV ENERGY INC	67073Y106			2/27/2009		8/26/2010	4,016	2,982					1,034		
678	X	NV ENERGY INC	67073Y106			2/27/2009		8/26/2010	377	280					97		
679	X	NV ENERGY INC	67073Y106			2/27/2009		8/27/2010	10,124	7,455					2,669		
680	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		3/19/2010	4,916	3,332					1,584		
681	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		9/23/2010	2,233	2,533					-300		
682	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		12/10/2010	49,226	44,755					4,471		
683	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		12/21/2010	14,518	12,667					1,851		
684	X	OLD REPUBLIC INTL CORP	680223104			11/21/2008		3/4/2010	20,386	13,403					6,983		
685	X	OLD REPUBLIC INTL CORP	680223104			2/27/2009		3/4/2010	10,766	8,699					2,067		
686	X	OMNICARE INC	681904108			9/14/2009		3/19/2010	3,486	2,888					598		
687	X	OMNICARE INC	681904108			12/17/2008		5/24/2010	19,563	19,066					497		
688	X	OMNICARE INC	681904108			9/14/2009		5/24/2010	1,712	1,685					27		
689	X	OMNICARE INC	681904108			11/10/2009		5/24/2010	6,113	5,803					310		
690	X	OMNICARE INC	681904108			9/8/2010		12/21/2010	19,691	17,365					2,326		
691	X	OMNICARE INC	681904108			9/9/2010		12/21/2010	8,405	7,514					891		
692	X	OMNICARE INC	681904108			11/5/2010		12/21/2010	5,763	6,155					-392		
693	X	OMNICOM GROUP INC	681919106			11/20/2008		3/19/2010	5,082	2,940					2,142		
694	X	OMNICOM GROUP INC	681919106			6/24/2010		9/23/2010	782	730					52		
695	X	OMNICOM GROUP INC	681919106			6/24/2010		12/10/2010	6,990	5,472					1,518		
696	X	OMNICOM GROUP INC	681919106			11/20/2008		12/10/2010	12,582	6,107					6,475		
697	X	OMNICOM GROUP INC	681919106			11/20/2008		12/21/2010	5,602	2,714					2,888		
698	X	ON SEMICONDUCTOR CORP	682189105			2/27/2009		3/19/2010	2,875	1,358					1,517		
699	X	ON SEMICONDUCTOR CORP	682189105			12/10/2008		6/14/2010	21,738	11,655					10,083		
700	X	ON SEMICONDUCTOR CORP	682189105			2/27/2009		6/14/2010	3,038	1,651					1,387		
701	X	ONEOK INC	682680103			3/4/2010		3/19/2010	2,762	2,810					-48		
702	X	CARTER'S INC	146229109			5/5/2010		8/25/2010	1,168	1,663					-495		
703	X	CARTER'S INC	146229109			5/5/2010		8/25/2010	5,605	7,969					-2,364		
704	X	CARTER'S INC	146229109			6/3/2010		8/25/2010	2,335	3,142					-807		
705	X	CARTER'S INC	146229109			5/5/2010		8/25/2010	8,435	11,975					-3,540		
706	X	CATERPILLAR INC	149123101			6/16/2010		9/23/2010	770	643					127		
707	X	CATERPILLAR INC	149123101			6/16/2010		12/10/2010	22,452	16,087					6,365		
708	X	CATERPILLAR INC	149123101			6/16/2010		12/21/2010	6,617	4,504					2,113		
709	X	CATERPILLAR FIN SERV	14912L2M2			11/19/2008		1/7/2010	31,763	26,998					4,765		
710	X	CEPHALON INC	156708109			11/20/2009		1/27/2010	1,304	1,194					110		
711	X	CEPHALON INC	156708109			6/10/2009		1/27/2010	2,608	2,320					288		
712	X	CEPHALON INC	156708109			6/10/2009		2/18/2010	12,074	10,441					1,633		
713	X	CEPHALON INC	156708109			6/24/2009		2/18/2010	4,695	3,976					719		

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															36,110	
															2	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
									Price							
714	X	CEPHALON INC	156708109			7/13/2009		2/18/2010	15,428		12,346				3,082	
715	X	CERNER CORP	156782104			1/22/2010		3/19/2010	5,305		5,034				271	
716	X	CERNER CORP	156782104			1/22/2010		4/30/2010	38,773		37,756				1,017	
717	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		4/15/2010	15,321		15,573				-252	
718	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		4/15/2010	15,321		15,533				-212	
719	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		4/15/2010	15,486		15,736				-250	
720	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		4/15/2010	12,193		12,362				-169	
721	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/5/2010		4/15/2010	2,032		2,062				-30	
722	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		4/15/2010	5,419		5,494				-75	
723	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		5/15/2010	10,501		10,671				-170	
724	X	ONEOK INC	682680103			3/4/2010		8/30/2010	19,532		21,077				-1,545	
725	X	ORACLE CORP	68389X105			11/20/2008		3/19/2010	7,512		4,659				2,853	
726	X	ORACLE CORP	68389X105			6/24/2010		9/23/2010	1,915		1,574				341	
727	X	ORACLE CORP	68389X105			9/30/2010		12/10/2010	45,447		41,124				4,323	
728	X	ORACLE CORP	68389X105			9/30/2010		12/21/2010	13,978		11,904				2,075	
729	X	OSHKOSH CORPORATION	688239201			7/29/2009		2/2/2010	8,575		5,803				2,772	
730	X	OSHKOSH CORPORATION	688239201			7/29/2009		2/3/2010	13,533		8,969				4,564	
731	X	OSHKOSH CORPORATION	688239201			7/29/2009		2/26/2010	11,758		8,177				3,581	
732	X	PALM INC	696643105			4/2/2009		2/25/2010	10,410		13,961				-3,551	
733	X	PARKER HANNIFIN CORP	701094104			5/14/2009		1/22/2010	4,694		3,470				1,224	
734	X	PARKER HANNIFIN CORP	701094104			5/14/2009		3/19/2010	1,959		1,301				658	
735	X	PARKER HANNIFIN CORP	701094104			12/24/2008		3/19/2010	3,918		2,362				1,556	
736	X	PARKER HANNIFIN CORP	701094104			5/14/2009		4/12/2010	14,548		9,110				5,438	
737	X	PARKER HANNIFIN CORP	701094104			6/24/2009		4/12/2010	3,464		2,082				1,382	
738	X	FNMA POOL # 949294 6 0%	31413MCT0			1/22/2009		5/25/2010	4,666		4,830				-164	
739	X	FNMA POOL # 949294 6 0%	31413MCT0			1/22/2009		6/25/2010	599		620				-21	
740	X	FNMA POOL # 949294 6 0%	31413MCT0			1/22/2009		7/25/2010	530		548				-18	
741	X	FNMA POOL # 949294 6 0%	31413MCT0			1/22/2009		8/25/2010	909		941				-32	
742	X	FNMA POOL # 949294 6 0%	31413MCT0			1/22/2009		9/25/2010	397		411				-14	
743	X	FNMA POOL # 949294 6 0%	31413MCT0			1/22/2009		10/25/2010	910		942				-32	
744	X	FNMA POOL # 949294 6 0%	31413MCT0			1/22/2009		11/25/2010	452		468				-16	
745	X	FNMA POOL # 949294 6 0%	31413MCT0			1/22/2009		12/25/2010	674		698				-24	
746	X	FNMA POOL # 949294 6 0%	31413MCT0			1/22/2009		1/25/2011	37		38				-1	
747	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2010	2,904		2,988				-84	
748	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		3/25/2010	5,906		6,079				-173	
749	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2010	9,374		9,648				-274	
750	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2010	3,399		3,498				-99	
751	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		5/15/2010	10,501		10,647				-146	
752	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/5/2010		5/15/2010	1,750		1,776				-26	
753	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		5/15/2010	4,667		4,732				-65	
754	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		6/15/2010	31,312		31,818				-506	
755	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		6/15/2010	31,312		31,745				-433	
756	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/5/2010		6/15/2010	5,219		5,295				-76	
757	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		6/15/2010	13,917		14,109				-192	
758	X	CCMSC 2000-3 A2 7 31898%	161505GM8			3/12/2010		7/16/2010	25,266		25,673				-407	
759	X	CCMSC 2000-3 A2 7 31898%	161505GM8			3/24/2010		7/16/2010	25,266		25,615				-349	
760	X	CCMSC 2000-3 A2 7 31898%	161505GM8			4/5/2010		7/16/2010	4,211		4,273				-62	
761	X	CCMSC 2000-3 A2 7 31898%	161505GM8			3/12/2010		8/16/2010	11,229		11,385				-156	
762	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		8/16/2010	44,591		45,310				-719	
763	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		8/16/2010	24,772		25,115				-343	
764	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/5/2010		8/16/2010	3,858		3,914				-56	
Totals									36,475,839		33,169,819				3,306,020	
Securities									0		0				0	
Other sales									0		0				0	

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

Long Term CG Distributions															Amount		Short Term CG Distributions														
															36,110																
															2																
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss																
									Price																						
765	X	CMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		8/16/2010	10,287		10,429				-142																
766	X	CMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		9/15/2010	16,943		17,216				-273																
767	X	CMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		9/15/2010	9,412		9,543				-131																
768	X	CMSC 2000-3 A2 7 319%	161505GM8			4/5/2010		9/15/2010	1,466		1,487				-21																
769	X	CMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		9/15/2010	3,909		3,963				-54																
770	X	CHILDRENS PLACE	168905107			9/9/2009		1/7/2010	13,642		10,755				2,887																
771	X	FNMA POOL # 930924 4 5%	31412PG96			9/12/2009		10/25/2010	3,501		3,525				-24																
772	X	FNMA POOL # 930924 4 5%	31412PG96			9/12/2009		11/25/2010	4,398		4,428				-30																
773	X	FNMA POOL # 930924 4 5%	31412PG96			9/12/2009		12/25/2010	4,037		4,065				-28																
774	X	FNMA POOL # 930924 4 5%	31412PG96			9/12/2009		1/25/2011	5,149		5,184				-35																
775	X	FNMA POOL # 930924 4 5%	31412PG96			12/22/2010		1/25/2011	271		278				-7																
776	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		4/25/2010	114		116				-2																
777	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		5/25/2010	112		113				-1																
778	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		6/17/2010	71,155		69,935				1,220																
779	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		6/25/2010	345		348				-4																
780	X	FNMA POOL # 938578 6 0%	31412YFT4			1/22/2009		2/25/2010	373		388				-15																
781	X	FNMA POOL # 938578 6 0%	31412YFT4			1/22/2009		3/25/2010	820		853				-33																
782	X	FNMA POOL # 938578 6 0%	31412YFT4			1/22/2009		4/25/2010	1,809		1,880				-71																
783	X	FNMA POOL # 938578 6 0%	31412YFT4			1/22/2009		5/25/2010	5,542		5,761				-219																
784	X	FNMA POOL # 938578 6 0%	31412YFT4			1/22/2009		6/25/2010	308		320				-12																
785	X	FNMA POOL # 938578 6 0%	31412YFT4			1/22/2009		7/25/2010	324		337				-13																
786	X	FNMA POOL # 938578 6 0%	31412YFT4			1/22/2009		8/25/2010	1,104		1,148				-44																
787	X	FNMA POOL # 938578 6 0%	31412YFT4			1/22/2009		9/25/2010	1,023		1,064				-41																
788	X	FNMA POOL # 938578 6 0%	31412YFT4			1/22/2009		10/25/2010	626		651				-25																
789	X	FNMA POOL # 938578 6 0%	31412YFT4			1/22/2009		10/27/2010	47,776		45,609				2,167																
790	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		2/25/2010	52		54				-2																
791	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		3/25/2010	1,584		1,640				-56																
792	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		4/25/2010	3,358		3,476				-118																
793	X	PARKER HANNIFIN CORP	701094104			12/24/2008		6/18/2010	8,543		5,512				3,031																
794	X	PARKER HANNIFIN CORP	701094104			12/23/2008		6/18/2010	79,329		50,585				28,744																
795	X	PARKER HANNIFIN CORP	701094104			12/23/2008		6/21/2010	155,458		98,058				57,400																
796	X	PATTERSON-UTI ENERGY INC	703481101			1/11/2010		3/5/2010	3,196		3,736				-540																
797	X	PATTERSON-UTI ENERGY INC	703481101			1/11/2010		3/5/2010	5,022		5,865				-843																
798	X	PATTERSON-UTI ENERGY INC	703481101			1/11/2010		3/19/2010	1,929		2,488				-559																
799	X	PATTERSON-UTI ENERGY INC	703481101			1/11/2010		3/26/2010	2,557		3,377				-820																
800	X	PATTERSON-UTI ENERGY INC	703481101			1/12/2010		3/26/2010	5,382		7,030				-1,648																
801	X	PATTERSON-UTI ENERGY INC	703481101			1/12/2010		3/26/2010	12,245		15,843				-3,598																
802	X	PATTERSON-UTI ENERGY INC	703481101			7/30/2010		9/28/2010	23,138		23,334				-196																
803	X	PEMEX PROJ FDG MASTR 9 1	706451AB7			11/19/2008		10/13/2010	20,000		20,791				-791																
804	X	PEPSICO INC	713448108			11/20/2008		3/19/2010	7,319		5,650				1,669																
805	X	PEPSICO INC	713448108			6/24/2010		9/23/2010	1,979		1,890				89																
806	X	PEPSICO INC	713448108			6/24/2010		12/10/2010	5,187		5,039				148																
807	X	PEPSICO INC	713448108			11/20/2008		12/10/2010	25,936		20,546				5,390																
808	X	PEPSICO INC	713448108			11/20/2008		12/21/2010	9,152		7,191				1,961																
809	X	CHUBB CORP	171232101			6/24/2010		9/23/2010	1,135		1,040				95																
810	X	CHUBB CORP	171232101			6/24/2010		12/10/2010	4,126		3,641				485																
811	X	CHUBB CORP	171232101			11/20/2008		12/10/2010	15,916		11,575				4,341																
812	X	CHUBB CORP	171232101			11/20/2008		12/21/2010	5,323		3,858				1,465																
813	X	CIMAREX ENERGY CO	171798101			5/5/2010		10/11/2010	8,314		7,533				781																
814	X	CIMAREX ENERGY CO	171798101			5/5/2010		10/11/2010	9,825		8,860				965																
815	X	CIMAREX ENERGY CO	171798101			5/5/2010		10/22/2010	12,327		11,587				740																
Totals															Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss												
Securities															36,475,839		33,169,819		3,306,020												
Other sales															0		0		0												

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

Totals														
Gross Sales														
36,475,839														
0														
Cost, Other Basis and Expenses														
33,169,819														
0														
Net Gain or Loss														
3,306,020														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions															Amount		Short Term CG Distributions														
															36,110																
															2																
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Cost, Other Basis and Expenses			Net Gain or Loss																
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation																		
867	X	PLAINS EXPLORATION & PR	726505100			12/4/2009		5/5/2010	6,368	6,052				316																	
868	X	PLAINS EXPLORATION & PR	726505100			12/7/2009		5/5/2010	2,492	2,404				88																	
869	X	PRAXAIR INC	74005P104			11/20/2008		3/19/2010	5,731	3,615				2,116																	
870	X	PRAXAIR INC	74005P104			6/24/2010		9/23/2010	877	798				79																	
871	X	PRAXAIR INC	74005P104			6/24/2010		12/10/2010	5,601	4,786				815																	
872	X	PRAXAIR INC	74005P104			11/20/2008		12/10/2010	12,135	6,714				5,421																	
873	X	PRAXAIR INC	74005P104			11/20/2008		12/21/2010	5,758	3,099				2,659																	
874	X	PRICE T ROWE GROUP INC	74144T108			12/17/2009		3/19/2010	1,649	1,554				95																	
875	X	PRICE T ROWE GROUP INC	74144T108			12/17/2009		4/6/2010	22,908	21,238				1,670																	
876	X	PRICELINE COM INC	741503403			11/21/2008		1/21/2010	4,323	1,186				3,137																	
877	X	PRICELINE COM INC	741503403			11/21/2008		3/19/2010	2,875	678				2,197																	
878	X	PRICELINE COM INC	741503403			11/21/2008		5/7/2010	28,343	7,002				21,341																	
879	X	PRICELINE COM INC	741503403			7/13/2010		8/30/2010	9,332	6,903				2,429																	
880	X	PRICELINE COM INC	741503403			7/13/2010		10/8/2010	6,371	4,099				2,272																	
881	X	PRICELINE COM INC	741503403			7/29/2009		11/12/2010	20,372	10,571				9,801																	
882	X	PRIDE INTL INC DEL	74153Q102			11/10/2009		1/1/2010	5,004	3,586				1,418																	
883	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		6/25/2010	3,866	4,020				-154																	
884	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		7/25/2010	1,468	1,527				-59																	
885	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		8/25/2010	1,562	1,624				-62																	
886	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		9/25/2010	2,771	2,882				-111																	
887	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		10/25/2010	1,189	1,237				-48																	
888	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		11/25/2010	2,412	2,508				-96																	
889	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		12/25/2010	2,878	2,992				-114																	
890	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		1/25/2011	1,760	1,830				-70																	
891	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		2/25/2010	1,041	1,015				26																	
892	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		3/25/2010	978	955				23																	
893	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		4/25/2010	315	308				7																	
894	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		5/25/2010	374	366				8																	
895	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		3/25/2010	626	650				-24																	
896	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		4/25/2010	2,157	2,239				-82																	
897	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		5/25/2010	3,934	4,085				-151																	
898	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		6/25/2010	3,733	3,876				-143																	
899	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		7/25/2010	773	803				-30																	
900	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		8/25/2010	6,048	6,281				-233																	
901	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		9/25/2010	8,032	8,341				-309																	
902	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		10/25/2010	2,580	2,679				-99																	
903	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		11/25/2010	2,208	2,293				-85																	
904	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		12/25/2010	5,710	5,929				-219																	
905	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		1/25/2011	2,464	2,558				-94																	
906	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		3/25/2010	5,004	5,285				-281																	
907	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		4/25/2010	4,518	4,772				-254																	
908	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		5/25/2010	4,951	5,229				-278																	
909	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		6/25/2010	3,738	3,948				-210																	
910	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		7/25/2010	4,009	4,235				-226																	
911	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		8/25/2010	4,476	4,727				-251																	
912	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		9/25/2010	5,127	5,415				-288																	
913	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		10/25/2010	5,949	6,284				-335																	
914	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		11/12/2010	86,442	85,694				748																	
915	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		11/25/2010	7,060	7,457				-397																	
916	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		6/25/2010	3,441	3,719				-278																	
917	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		7/25/2010	2,770	2,993				-223																	
									Gross Sales			Cost, Other Basis and Expenses			Net Gain or Loss																
Securities									36,475,839			33,169,819			3,306,020																
Other sales									0			0			0																

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

										Amount		Totals		Net Gain or Loss			
Long Term CG Distributions										36,110		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										2		Other sales		33,169,819		3,306,020	
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	FNMA POOL # 995230 6.5%	31416BS16			4/26/2010		8/25/2010	3,485	3,766				-281			
919	X	FNMA POOL # 995230 6.5%	31416BS16			4/26/2010		9/25/2010	2,878	3,110				-232			
920	X	FNMA POOL # 995230 6.5%	31416BS16			4/26/2010		10/25/2010	2,974	3,213				-239			
921	X	FNMA POOL # 995230 6.5%	31416BS16			4/26/2010		10/27/2010	96,058	94,272				1,786			
922	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		2/25/2010	3,894	4,049				-155			
923	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		3/25/2010	1,000	1,040				-40			
924	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		12/10/2010	27,149	17,413				9,736			
925	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		12/21/2010	9,923	6,435				3,488			
926	X	PLAINS EXPLORATION & PR	726505100			7/23/2009		1/11/2010	3,219	3,144				75			
927	X	PLAINS EXPLORATION & PR	726505100			1/29/2010		3/4/2010	7,796	7,715				81			
928	X	PETROHAWK ENERGY CORP	716495106			2/27/2009		3/19/2010	602	526				76			
929	X	PETROHAWK ENERGY CORP	716495106			11/21/2008		3/19/2010	1,804	1,218				586			
930	X	PETROHAWK ENERGY CORP	716495106			11/21/2008		6/24/2010	5,551	3,924				1,627			
931	X	PETROHAWK ENERGY CORP	716495106			11/21/2008		6/24/2010	15,850	11,230				4,620			
932	X	PETROHAWK ENERGY CORP	716495106			7/7/2009		3/19/2010	12,536	10,880				1,656			
933	X	PFIZER INC	717081103			7/7/2009		9/23/2010	1,198	1,029				169			
934	X	PFIZER INC	717081103			7/7/2009		12/10/2010	44,931	39,020				5,911			
935	X	PFIZER INC	717081103			7/7/2009		12/10/2010	440	382				58			
936	X	PFIZER INC	717081103			7/7/2009		12/21/2010	11,885	10,061				1,824			
937	X	PFIZER INC	717081103			7/7/2009		12/21/2010	1,475	1,247				228			
938	X	PHARMACEUTICAL PROD DE	717124101			12/18/2009		1/22/2010	13,534	13,093				441			
939	X	PHARMACEUTICAL PROD DE	717124101			12/18/2009		1/27/2010	19,849	18,962				887			
940	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		3/19/2010	7,867	5,678				2,189			
941	X	PHILIP MORRIS INTERNAT-W	718172109			6/24/2010		9/23/2010	2,217	1,849				368			
942	X	PHILIP MORRIS INTERNAT-W	718172109			6/24/2010		12/10/2010	5,902	4,623				1,279			
943	X	CHIPOTLE MEXICAN GRILL IN	169656105			10/8/2010		11/12/2010	4,784	3,540				1,244			
944	X	CHIPOTLE MEXICAN GRILL IN	169656105			6/24/2010		11/12/2010	2,392	1,469				923			
945	X	CHIPOTLE MEXICAN GRILL IN	169656105			6/24/2010		12/3/2010	11,980	7,491				4,489			
946	X	CHUBB CORP	171232101			11/20/2008		3/19/2010	4,589	3,858				731			
947	X	PRIDE INTL INC DEL	74153Q102			7/29/2009		1/11/2010	10,638	7,649				2,989			
948	X	PRIDE INTL INC DEL	74153Q102			10/22/2010		12/3/2010	3,870	3,727				143			
949	X	PRIDE INTL INC DEL	74153Q102			9/28/2010		12/3/2010	4,193	3,855				338			
950	X	PRIDE INTL INC DEL	74153Q102			7/13/2010		12/21/2010	9,385	7,468				1,917			
951	X	PRIDE INTL INC DEL	74153Q102			7/13/2010		12/21/2010	594	472				122			
952	X	PRIDE INTL INC DEL	74153Q102			7/14/2010		12/21/2010	5,506	4,339				1,167			
953	X	PRIDE INTL INC DEL	74153Q102			7/14/2010		12/21/2010	1,721	1,351				370			
954	X	PRIDE INTL INC DEL	74153Q102			9/28/2010		12/21/2010	19,082	18,090				992			
955	X	PROCTER & GAMBLE CO	742718109			11/20/2008		3/19/2010	8,930	8,519				411			
956	X	PROCTER & GAMBLE CO	742718109			6/24/2010		9/23/2010	1,844	1,838				6			
957	X	PROCTER & GAMBLE CO	742718109			6/24/2010		12/10/2010	3,156	3,064				92			
958	X	PROCTER & GAMBLE CO	742718109			11/20/2008		12/10/2010	20,829	20,081				748			
959	X	PROCTER & GAMBLE CO	742718109			11/20/2008		12/21/2010	7,116	6,694				422			
960	X	PRUDENTIAL FINL INC 4.75%	74432QB3			1/13/2010		6/11/2010	25,461	26,008				-547			
961	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		4/10/2010	252	262				-10			
962	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		5/10/2010	4,095	4,253				-158			
963	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		6/10/2010	251	261				-10			
964	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		7/10/2010	3,184	3,307				-123			
965	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		8/10/2010	26,601	27,628				-1,027			
966	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		9/10/2010	6,068	6,303				-235			
967	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		10/10/2010	13,138	13,646				-508			
968	X	COMERICA INC	200340107			1/21/2010		7/16/2010	6,148	6,032				116			

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

Totals														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
36,110														
2														
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
969	X	COMERICA INC	200340107			9/9/2010		9/23/2010	719	749				-30
970	X	COMERICA INC	200340107			9/9/2010		12/10/2010	19,637	17,969				1,668
971	X	COMERICA INC	200340107			9/9/2010		12/21/2010	5,958	5,241				717
972	X	COMM 2000-C1 A2 7 416%	20046PAB4			2/12/2010		3/15/2010	3,558	3,574				-16
973	X	COMM 2000-C1 A2 7 41135%	20046PAB4			2/12/2010		4/15/2010	21,833	21,935				-102
974	X	COMM 2000-C1 A2 7 416%	20046PAB4			2/12/2010		5/15/2010	5,530	5,556				-26
975	X	COMMSCOPE INC	203372107			4/29/2009		2/23/2010	27,221	26,892				329
976	X	COMPLETE PRODUCTION SE	20453E109			12/17/2009		3/5/2010	6,184	4,806				1,378
977	X	COMPLETE PRODUCTION SE	20453E109			12/17/2009		3/19/2010	2,400	2,403				-3
978	X	COMPLETE PRODUCTION SE	20453E109			12/17/2009		7/13/2010	3,180	2,403				777
979	X	COMPLETE PRODUCTION SE	20453E109			12/12/2009		7/13/2010	2,544	1,704				840
980	X	COMPLETE PRODUCTION SE	20453E109			12/12/2009		7/30/2010	1,577	884				693
981	X	COMPLETE PRODUCTION SE	20453E109			11/30/2009		7/30/2010	15,907	8,628				7,279
982	X	COMPLETE PRODUCTION SE	20453E109			9/9/2010		11/12/2010	4,513	3,134				1,379
983	X	COMPLETE PRODUCTION SE	20453E109			9/9/2010		11/12/2010	1,692	1,165				527
984	X	COMPLETE PRODUCTION SE	20453E109			9/8/2010		11/12/2010	2,257	1,517				740
985	X	CONAGRA FOODS INC 7 874	205887AW2			11/19/2008		9/15/2010	2,000	2,031				-31
986	X	CONOCOPHILLIPS	20825C104			11/20/2008		3/19/2010	5,710	4,633				1,077
987	X	CONOCOPHILLIPS	20825C104			6/24/2010		9/23/2010	1,673	1,570				103
988	X	CONOCOPHILLIPS	20825C104			6/24/2010		12/10/2010	5,804	4,710				1,094
989	X	CONOCOPHILLIPS	20825C104			11/20/2008		12/10/2010	25,796	16,848				8,948
990	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		6/25/2010	381	372				9
991	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		7/25/2010	357	350				7
992	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		8/25/2010	1,166	1,142				24
993	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		9/25/2010	501	491				10
994	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		10/25/2010	951	933				18
995	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		11/25/2010	1,669	1,639				30
996	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		12/25/2010	1,083	1,063				20
997	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		1/25/2011	2,663	2,616				47
998	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		2/25/2010	485	492				-7
999	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		3/25/2010	502	510				-8
1,000	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		4/25/2010	1,107	1,124				-17
1,001	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		5/25/2010	651	660				-9
1,002	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		6/25/2010	492	499				-7
1,003	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		7/25/2010	2,400	2,437				-37
1,004	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		8/25/2010	607	617				-10
1,005	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		9/25/2010	923	937				-14
1,006	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		10/25/2010	1,402	1,424				-22
1,007	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		11/25/2010	501	508				-7
1,008	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		12/25/2010	615	624				-9
1,009	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		1/25/2011	1,174	1,191				-17
1,010	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		11/10/2010	17,177	17,841				-664
1,011	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		12/10/2010	21,914	22,760				-846
1,012	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		3/19/2010	8,351	9,080				-729
1,013	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		9/23/2010	2,276	2,354				-78
1,014	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		12/10/2010	34,798	37,866				-2,868
1,015	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		12/21/2010	10,273	11,098				-825
1,016	X	QUALCOMM INC	747525103			1/6/2010		3/19/2010	9,952	12,014				-2,062
1,017	X	QUALCOMM INC	747525103			1/6/2010		4/23/2010	170,802	216,735				-45,933
1,018	X	QUALCOMM INC	747525103			1/6/2010		9/23/2010	1,304	1,442				-138
1,019	X	QUALCOMM INC	747525103			1/6/2010		12/10/2010	33,064	32,198				866

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

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										36,110		0		36,475,839		33,169,819		3,306,020	
										2		0		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	QUALCOMM INC	747525103			1/6/2010		12/21/2010	9,986	9,611				375					
1,021	X	QUEST SOFTWARE INC	74834T103			12/29/2009		3/19/2010	2,862	2,862				-100					
1,022	X	QUEST SOFTWARE INC	74834T103			12/29/2009		8/30/2010	5,762	4,998				764					
1,023	X	RPC INC	749660106			8/27/2010		11/12/2010	2,600	1,702				898					
1,024	X	RPC INC	749660106			10/22/2010		11/12/2010	4,419	3,931				488					
1,025	X	RPC INC	749660106			10/25/2010		11/12/2010	1,560	1,415				145					
1,026	X	RPC INC	749660106			8/26/2010		11/12/2010	4,159	2,718				1,441					
1,027	X	RANGE RESOURCES CORP	75281A109			12/17/2009		11/11/2010	6,209	5,885				324					
1,028	X	RANGE RESOURCES CORP	75281A109			12/17/2009		2/24/2010	15,596	15,202				394					
1,029	X	RAYMOND JAMES FINL INC	754730109			9/23/2009		3/19/2010	3,371	3,058				313					
1,030	X	RAYMOND JAMES FINL INC	754730109			6/10/2010		10/11/2010	4,897	4,984				-87					
1,031	X	RAYONIER INC REIT	754907103			11/21/2008		3/19/2010	3,606	2,345				1,261					
1,032	X	RAYONIER INC REIT	754907103			11/21/2008		6/24/2010	3,663	2,345				1,318					
1,033	X	RAYONIER INC REIT	754907103			11/21/2008		10/22/2010	4,620	2,620				2,000					
1,034	X	RAYTHEON CO	755111507			11/20/2008		3/19/2010	3,981	3,243				738					
1,035	X	RAYTHEON CO	755111507			6/24/2010		9/23/2010	455	514				-59					
1,036	X	RAYTHEON CO	755111507			6/24/2010		12/10/2010	4,092	4,624				-532					
1,037	X	RAYTHEON CO	755111507			11/20/2008		12/10/2010	5,911	6,023				-112					
1,038	X	RAYTHEON CO	755111507			11/20/2008		12/21/2010	3,141	3,243				-102					
1,039	X	REGAL ENTMT GROUP	758766109			11/4/2009		3/19/2010	2,430	1,777				653					
1,040	X	REGAL ENTMT GROUP	758766109			11/3/2009		4/5/2010	4,155	2,919				1,236					
1,041	X	REGAL ENTMT GROUP	758766109			11/4/2009		4/5/2010	8,852	6,221				2,631					
1,042	X	CLIFFS NATS RES INC	18683K101			9/29/2009		2/26/2010	7,302	4,320				2,982					
1,043	X	CLIFFS NATS RES INC	18683K101			9/29/2009		3/19/2010	3,762	1,994				1,768					
1,044	X	CLIFFS NATS RES INC	18683K101			9/29/2009		4/5/2010	5,970	2,658				3,312					
1,045	X	CLIFFS NATS RES INC	18683K101			9/29/2009		4/12/2010	14,769	6,646				8,123					
1,046	X	COACH INC	189754104			6/26/2009		1/29/2010	11,588	8,940				2,648					
1,047	X	COACH INC	189754104			6/26/2009		2/17/2010	22,311	16,797				5,514					
1,048	X	COCA COLA ENTERPRISES INC	191219104			11/20/2008		3/19/2010	4,820	1,347				3,473					
1,049	X	COCA COLA ENTERPRISES INC	191219104			11/20/2008		5/6/2010	270,877	78,372				192,505					
1,050	X	COCA COLA ENTERPRISES INC	191219104			11/19/2008		6/10/2010	22,272	21,706				566					
1,051	X	COCA COLA ENTERPRISES INC	191219104			11/19/2008		11/1/2010	29,473	25,378				4,095					
1,052	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		3/19/2010	3,070	1,474				1,596					
1,053	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		8/30/2010	6,953	2,948				4,005					
1,054	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		9/28/2010	6,414	2,456				3,958					
1,055	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		11/8/2010	10,087	3,922				6,165					
1,056	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		11/8/2010	3,152	1,228				1,924					
1,057	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		11/8/2010	13,239	5,154				8,085					
1,058	X	COMCAST CORP 6.5%	20030NAP6			11/19/2008		11/1/2010	38,974	33,214				5,760					
1,059	X	COMERICA INC	200340107			1/21/2010		3/19/2010	4,541	4,258				283					
1,060	X	CHILDRENS PLACE	168905107			9/9/2009		1/7/2010	11,582	9,142				2,440					
1,061	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/9/2010		7/14/2010	1,862	1,932				-70					
1,062	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		7/14/2010	2,128	2,206				-78					
1,063	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/9/2010		7/14/2010	3,988	4,137				-149					
1,064	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		7/14/2010	4,557	4,723				-166					
1,065	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/9/2010		9/14/2010	2,249	2,334				-85					
1,066	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		9/14/2010	2,571	2,664				-93					
1,067	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/9/2010		10/15/2010	3,806	3,949				-143					
1,068	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		10/15/2010	4,350	4,508				-158					
1,069	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/9/2010		11/15/2010	8,346	8,659				-313					
1,070	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		11/15/2010	9,539	9,885				-346					

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										36,110	2				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,071	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		12/15/2010	3,110	3,226					-116
1,072	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		12/15/2010	3,554	3,683					-129
1,073	X	FUNBC GOLD G12633 5 0%	3128MBEE3			7/9/2010		9/15/2010	2,578	2,755					-177
1,074	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		10/15/2010	1,168	1,238					-70
1,075	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/26/2010		10/15/2010	467	493					-26
1,076	X	FHLMC GOLD G12633 5 0%	3128MBEE3			7/9/2010		10/15/2010	2,726	2,913					-187
1,077	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		11/11/2010	28,507	28,415					92
1,078	X	FHLMC GOLD G12633 5 0%	3128MBEE3			7/9/2010		11/11/2010	66,517	66,849					332
1,079	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/26/2010		11/11/2010	11,403	11,319					84
1,080	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		11/15/2010	1,278	1,355					-77
1,081	X	HARSCO CORP	415864107			12/18/2009		6/14/2010	5,488	6,577					-1,089
1,082	X	HARSCO CORP	415864107			12/21/2009		6/14/2010	1,307	1,599					-292
1,083	X	HARTFORD FINL SVCS GROU	416515104			8/28/2009		3/19/2010	1,905	1,678					227
1,084	X	HEALTH NET INC COMMON S	42222G108			5/24/2010		11/15/2010	3,154	2,608					546
1,085	X	HEARTWARE INTERNATIONAL	422368100			6/14/2010		12/21/2010	8,097	5,752					2,345
1,086	X	HEARTWARE INTERNATIONAL	422368100			6/15/2010		12/21/2010	900	636					264
1,087	X	HEARTWARE INTERNATIONAL	422368100			6/16/2010		12/21/2010	900	680					220
1,088	X	HEARTWARE INTERNATIONAL	422368100			6/17/2010		12/21/2010	2,699	2,088					611
1,089	X	HEARTWARE INTERNATIONAL	422368100			6/17/2010		12/21/2010	2,699	2,086					613
1,090	X	HEARTWARE INTERNATIONAL	422368100			6/18/2010		12/21/2010	900	707					193
1,091	X	HEARTWARE INTERNATIONAL	422368100			6/18/2010		12/21/2010	3,599	2,862					737
1,092	X	HEARTWARE INTERNATIONAL	422368100			6/21/2010		12/21/2010	10,796	8,681					2,115
1,093	X	HEIDRICK & STRUGGLES INT	422819102			2/3/2010		3/19/2010	2,463	2,331					132
1,094	X	HEIDRICK & STRUGGLES INT	422819102			2/4/2010		3/19/2010	274	255					19
1,095	X	HEIDRICK & STRUGGLES INT	422819102			2/4/2010		7/16/2010	1,018	1,277					-259
1,096	X	HEIDRICK & STRUGGLES INT	422819102			2/4/2010		7/19/2010	1,590	2,043					-453
1,097	X	HEIDRICK & STRUGGLES INT	422819102			8/31/2009		7/19/2010	1,392	1,477					-85
1,098	X	HEIDRICK & STRUGGLES INT	422819102			8/31/2009		7/20/2010	391	422					-31
1,099	X	HEIDRICK & STRUGGLES INT	422819102			8/31/2009		7/20/2010	6,032	6,541					-509
1,100	X	HEIDRICK & STRUGGLES INT	422819102			8/31/2009		7/21/2010	2,797	2,954					-157
1,101	X	HEIDRICK & STRUGGLES INT	422819102			4/5/2010		6/10/2010	2,087	2,910					-823
1,102	X	HEIDRICK & STRUGGLES INT	422819102			4/5/2010		6/10/2010	313	435					-122
1,103	X	HEIDRICK & STRUGGLES INT	422819102			4/6/2010		6/10/2010	9,759	14,015					-4,256
1,104	X	HEIDRICK & STRUGGLES INT	422819102			4/7/2010		6/10/2010	4,853	6,817					-1,964
1,105	X	HEIDRICK & STRUGGLES INT	422819102			3/17/2009		3/19/2010	7,276	7,377					-101
1,106	X	HESS CORP	42809H107			3/17/2009		9/23/2010	1,689	1,844					-155
1,107	X	HESS CORP	42809H107			3/17/2009		12/10/2010	36,534	30,123					6,411
1,108	X	HESS CORP	42809H107			1/23/2009		12/21/2010	10,617	7,721					2,896
1,109	X	HEWITT ASSOCS INC	42822Q100			12/23/2009		3/19/2010	2,361	2,593					-232
1,110	X	HEWITT ASSOCS INC	42822Q100			12/18/2009		4/9/2010	3,634	3,868					-234
1,111	X	HEWITT ASSOCS INC	42822Q100			12/21/2009		4/9/2010	6,864	7,326					-462
1,112	X	HEWITT ASSOCS INC	42822Q100			12/22/2009		4/9/2010	4,845	5,160					-315
1,113	X	HEWITT ASSOCS INC	42822Q100			12/23/2009		4/9/2010	4,441	4,755					-314
1,114	X	HEWLETT PACKARD CO	428236103			8/21/2009		3/19/2010	9,444	7,989					1,455
1,115	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/11/2010	66,016	71,905					-5,889
1,116	X	HEWLETT PACKARD CO	428236103			6/24/2010		8/11/2010	6,533	7,405					-872
1,117	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/11/2010	191,920	208,614					-16,694
1,118	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/12/2010	124,069	137,152					-13,083
1,119	X	HEWLETT PACKARD CO	428236103			9/3/2009		8/12/2010	52,197	57,658					-5,461
1,120	X	HILL-ROM HOLDINGS INC	431475102			8/28/2009		1/22/2010	23,218	19,769					3,449
1,121	X	HILL-ROM HOLDINGS INC	431475102			8/31/2009		1/22/2010	6,772	5,740					1,032
Securities									36,475,839	33,169,819					3,306,020
Other sales									0	0					0

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										36,475,839		33,169,819		3,306,020	
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	HOME DEPOT INC	437076102			8/28/2009		3/19/2010	10,712	9,148				1,564	
1,123	X	HOME DEPOT INC	437076102			8/28/2009		5/20/2010	41,085	34,652				6,433	
1,124	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	10,846	9,057				1,789	
1,125	X	U S TREASURY NOTE 4.625	912828FS4			3/13/2009		2/1/2010	53,133	54,113				-980	
1,126	X	U S TREASURY NOTE 4.625	912828FS4			3/20/2009		2/1/2010	42,506	43,486				-980	
1,127	X	U S TREASURY NOTE 4.625	912828FS4			5/6/2009		2/1/2010	53,133	54,002				-869	
1,128	X	U S TREASURY NOTE 4.625	912828FS4			5/6/2009		2/10/2010	37,141	37,801				-660	
1,129	X	U S TREASURY NOTE 4.625	912828FS4			5/26/2009		2/10/2010	31,835	32,363				-528	
1,130	X	U S TREASURY NOTE 4.625	912828FS4			11/20/2009		2/10/2010	68,976	69,616				-640	
1,131	X	U S TREASURY NOTE 4.625	912828FS4			5/6/2009		2/10/2010	31,873	32,401				-528	
1,132	X	U S TREASURY NOTE 4.625	912828FS4			11/20/2009		2/22/2010	5,299	5,355				-56	
1,133	X	U S TREASURY NOTE 4.625	912828FS4			9/25/2009		2/22/2010	37,096	37,483				-387	
1,134	X	U S TREASURY NOTE 4.625	912828FS4			9/25/2009		2/25/2010	68,961	69,611				-650	
1,135	X	U S TREASURY NOTE 4.625	912828FS4			12/30/2009		2/25/2010	116,703	116,802				-99	
1,136	X	U S TREASURY NOTE 4.625	912828FS4			12/30/2009		3/12/2010	42,301	42,474				-173	
1,137	X	U S INFLIX BD 2.375% 1/1	912828GK0			5/5/2009		6/1/2010	17,705	16,796				909	
1,138	X	U S TREASURY NOTE 4.625	912828GK0			12/11/2008		1/29/2010	113,084	116,698				-3,614	
1,139	X	U S TREASURY NOTE 4.625	912828GK0			12/11/2008		2/2/2010	69,979	72,242				-2,263	
1,140	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		4/15/2010	125	130				-5	
1,141	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		5/15/2010	125	130				-5	
1,142	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		6/15/2010	127	132				-5	
1,143	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		7/15/2010	123	128				-5	
1,144	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		8/15/2010	126	131				-5	
1,145	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		9/15/2010	959	998				-39	
1,146	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		10/15/2010	3,158	3,288				-130	
1,147	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		11/15/2010	1,575	1,640				-65	
1,148	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	63,776	52,848				10,928	
1,149	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	94,177	78,219				15,958	
1,150	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	20,157	16,647				3,510	
1,151	X	HOME DEPOT INC	437076102			9/11/2009		5/27/2010	28,145	22,379				5,766	
1,152	X	HOME DEPOT INC	437076102			9/11/2009		5/27/2010	30,548	24,212				6,336	
1,153	X	HOME DEPOT INC	437076102			9/11/2009		5/27/2010	73,452	58,020				15,432	
1,154	X	HOME DEPOT INC	437076102			11/20/2008		5/27/2010	37,069	20,651				16,418	
1,155	X	HOME DEPOT INC	437076102			6/24/2010		9/23/2010	930	901				29	
1,156	X	HOME DEPOT INC	437076102			6/24/2010		12/10/2010	2,060	1,802				258	
1,157	X	HOME DEPOT INC	437076102			11/20/2008		12/10/2010	13,389	7,457				5,932	
1,158	X	HOME DEPOT INC	437076102			11/20/2008		12/21/2010	4,571	2,486				2,085	
1,159	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		1/15/2010	7,330	7,520				-190	
1,160	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		2/15/2010	7,083	7,266				-183	
1,161	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		3/15/2010	6,816	6,992				-176	
1,162	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		4/15/2010	7,391	7,583				-192	
1,163	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		5/15/2010	6,668	6,841				-173	
1,164	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		6/15/2010	63,490	65,136				-1,646	
1,165	X	HONEYWELL INTL INC	438516106			11/20/2008		3/19/2010	5,305	2,905				2,400	
1,166	X	HONEYWELL INTL INC	438516106			6/24/2010		9/23/2010	1,311	1,242				69	
1,167	X	HONEYWELL INTL INC	438516106			6/24/2010		12/10/2010	4,168	3,311				857	
1,168	X	HONEYWELL INTL INC	438516106			11/20/2008		12/10/2010	20,840	9,684				11,156	
1,169	X	HONEYWELL INTL INC	438516106			11/20/2008		12/21/2010	6,941	3,147				3,794	
1,170	X	HOSPIRA INC	441060100			11/20/2008		3/19/2010	7,394	3,501				3,893	
1,171	X	HOSPIRA INC	441060100			6/24/2010		9/23/2010	1,669	1,728				-60	
1,172	X	HOSPIRA INC	441060100			6/24/2010		12/10/2010	3,383	3,457				-74	

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										36,110	2	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses	
1,173	X	HOSPIRA INC	441060100			11/20/2008		12/10/2010	18,605	8,887		9,718
1,174	X	HOSPIRA INC	441060100			11/20/2008		12/21/2010	6,847	3,232		3,615
1,175	X	HOST HOTELS & RESORTS IN	44107P104			12/23/2009		3/19/2010	5,716	4,995		721
1,176	X	HOST HOTELS & RESORTS IN	44107P104			12/22/2009		4/5/2010	1,659	1,156		503
1,177	X	HOST HOTELS & RESORTS IN	44107P104			12/23/2009		4/5/2010	1,042	826		216
1,178	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		4/5/2010	3,752	2,016		1,736
1,179	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		10/22/2010	19,236	9,597		9,639
1,180	X	HOUSEHOLD FIN CO 8.0%	441812GM0			11/19/2008		7/15/2010	35,000	35,068		-68
1,181	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		3/19/2010	8,878	8,412		466
1,182	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		9/23/2010	1,161	1,160		1
1,183	X	HUMAN GENOME SCIENCES	444903108			4/30/2010		11/5/2010	3,616	3,979		-363
1,184	X	HUMAN GENOME SCIENCES	444903108			4/30/2010		11/5/2010	17,854	19,896		-2,042
1,185	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		12/10/2010	17,823	21,464		-3,641
1,186	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		12/21/2010	5,073	6,091		-1,018
1,187	X	HUNT J B TRANSPORT SERVI	445658107			11/5/2009		3/19/2010	3,271	2,911		360
1,188	X	HUNT J B TRANSPORT SERVI	445658107			2/27/2009		12/3/2010	19,561	10,349		9,212
1,189	X	HUNT J B TRANSPORT SERVI	445658107			11/5/2009		12/3/2010	14,084	11,643		2,441
1,190	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		3/19/2010	5,972	5,707		265
1,191	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		7/16/2010	5,869	5,202		667
1,192	X	UNITED STATES TREASURY	912828MB3			2/24/2010		5/10/2010	74,842	74,631		211
1,193	X	U.S. TREASURY NOTE 3.625	912828MP2			4/14/2010		6/11/2010	102,921	98,118		4,803
1,194	X	U.S. TREASURY NOTE 3.625	912828MP2			5/10/2010		6/11/2010	36,023	35,254		769
1,195	X	U.S. TREASURY NOTE 3.625	912828MP2			4/8/2010		6/11/2010	97,775	93,082		4,693
1,196	X	U.S. TREASURY NOTE 4.625	912828GK0			12/11/2008		2/12/2010	37,655	38,899		-1,244
1,197	X	U.S. TREASURY NOTE 4.625	912828GK0			12/11/2008		3/12/2010	91,059	94,470		-3,411
1,198	X	U.S. TREASURY NOTE 4.625	912828GK0			12/11/2008		4/19/2010	21,372	22,228		-856
1,199	X	U.S. TREASURY NOTE 4.625	912828GK0			2/26/2009		4/19/2010	16,029	16,376		-347
1,200	X	U.S. TREASURY NOTE 4.625	912828GK0			4/23/2009		4/19/2010	37,401	38,294		-893
1,201	X	U.S. TREASURY NOTE 4.625	912828GK0			9/25/2009		4/19/2010	10,686	10,829		-143
1,202	X	U.S. TREASURY NOTE 4.625	912828GK0			9/25/2009		5/13/2010	48,109	48,730		-621
1,203	X	U.S. TREASURY NOTE 4.625	912828GK0			9/25/2009		5/20/2010	48,159	48,730		-571
1,204	X	U.S. TREASURY NOTE 4.625	912828GK0			9/18/2009		5/20/2010	37,457	37,832		-375
1,205	X	U.S. TREASURY NOTE 4.625	912828GK0			9/18/2009		5/24/2010	112,346	113,495		-1,149
1,206	X	U.S. TREASURY NOTE 4.625	912828GK0			9/18/2009		6/8/2010	26,714	27,023		-309
1,207	X	U.S. TREASURY NOTE 4.625	912828GK0			9/18/2009		6/9/2010	171,012	172,944		-1,932
1,208	X	U.S. TREASURY NOTE 4.5%	912828GQ7			3/24/2010		4/8/2010	160,482	160,606		-124
1,209	X	U.S. TREASURY NOTE 4.5%	912828GR5			4/27/2010		5/11/2010	242,056	242,502		-446
1,210	X	U.S. TREASURY INFL IN 1.375%	912828JE1			5/5/2009		6/11/2010	15,484	14,661		823
1,211	X	U.S. TREASURY NOTE 2.75%	912828KD1			9/21/2010		9/28/2010	104,203	102,547		1,656
1,212	X	UNITED STATES TREAS 1.37%	912828KG4			12/23/2009		1/20/2010	90,773	90,601		172
1,213	X	U.S. TREASURY NOTE 3.125	912828KQ2			8/20/2010		9/8/2010	120,579	121,689		-1,110
1,214	X	U.S. TREASURY NOTE 3.25%	912828KW9			6/24/2009		2/4/2010	71,627	69,661		1,966
1,215	X	FHLMC GOLD G05580 6.5%	3128MTQ90			9/1/2009		6/15/2010	5,389	5,746		-357
1,216	X	FHLMC GOLD G05580 6.5%	3128MTQ90			9/1/2009		6/17/2010	152,072	148,929		3,143
1,217	X	FHLMC GOLD G05580 6.5%	3128MTQ90			9/1/2009		7/15/2010	2,519	2,686		-167
1,218	X	FHLMC GOLD G05580 6.5%	3128MTQ90			9/1/2009		8/15/2010	1,851	1,974		-123
1,219	X	FHLMC GOLD G05580 6.5%	3128MTQ90			9/1/2009		9/15/2010	2,086	2,225		-139
1,220	X	FHLMC GOLD G05580 6.5%	3128MTQ90			9/1/2009		10/15/2010	1,983	2,114		-131
1,221	X	FHLMC GOLD G05580 6.5%	3128MTQ90			9/1/2009		11/15/2010	2,048	2,184		-136
1,222	X	FHLMC GOLD G05580 6.5%	3128MTQ90			9/1/2009		12/15/2010	1,600	1,706		-106
1,223	X	FHLMC GOLD G05580 6.5%	3128MTQ90			9/1/2009		1/15/2011	1,318	1,405		-87
									36,475,839	33,169,819		3,306,020
									0	0		0
Other sales												

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals					
								Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
								Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
1,224	X	FHLMC GOLD G05669 6.5%	4128M7T22			9/10/2009		2/15/2010	5,335	5,682			-347
1,225	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		3/15/2010	28,484	30,338			-1,854
1,226	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		4/15/2010	7,010	7,466			-456
1,227	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		5/15/2010	6,435	6,854			-419
1,228	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		6/15/2010	8,817	9,391			-574
1,229	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		7/15/2010	6,278	6,687			-409
1,230	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		8/15/2010	7,079	7,540			-461
1,231	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		9/15/2010	5,523	5,882			-359
1,232	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		10/15/2010	5,197	5,536			-339
1,233	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		11/15/2010	4,570	4,867			-297
1,234	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		12/15/2010	5,870	6,252			-382
1,235	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		1/15/2011	4,572	4,870			-298
1,236	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		5/15/2010	4,388	4,651			-263
1,237	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		6/15/2010	114,310	113,706			604
1,238	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		6/15/2010	3,815	4,044			-229
1,239	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/26/2010		6/15/2010	352	372			-20
1,240	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		7/15/2010	972	1,030			-58
1,241	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/26/2010		7/15/2010	389	410			-21
1,242	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		8/15/2010	852	903			-51
1,243	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/26/2010		8/15/2010	341	360			-19
1,244	X	FHLMC GOLD G12633 5.0%	3128MBEE3			7/9/2010		8/15/2010	1,987	2,124			-137
1,245	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		9/15/2010	1,105	1,171			-66
1,246	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/26/2010		9/15/2010	442	467			-25
1,247	X	U S TREASURY NOTE 3.25%	912828KW9			10/7/2009		2/4/2010	20,465	20,652			-187
1,248	X	U S TREASURY NOTE 1.5%	912828LB4			3/11/2010		5/10/2010	55,683	55,479			204
1,249	X	U S TREASURY NOTE 1.5%	912828LB4			3/23/2010		5/10/2010	116,428	115,926			502
1,250	X	U S TREASURY NOTE 2.375%	912828LQ1			7/29/2010		8/2/2010	36,531	36,419			112
1,251	X	U S TREASURY NOTE 1.375%	912828LR9			10/28/2009		12/0/2010	35,070	34,932			138
1,252	X	U S TREASURY NOTE 1.375%	912828LR9			12/30/2009		1/20/2010	70,139	69,738			401
1,253	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/26/2010		11/15/2010	511	540			-29
1,254	X	FHLMC GOLD G12633 5.0%	3128MBEE3			7/9/2010		11/15/2010	2,982	3,187			-205
1,255	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		2/15/2010	2,023	2,066			-43
1,256	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		3/15/2010	2,682	2,739			-57
1,257	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		4/15/2010	3,015	3,079			-64
1,258	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		5/15/2010	2,411	2,462			-51
1,259	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		6/15/2010	2,438	2,490			-52
1,260	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		7/15/2010	2,858	2,919			-61
1,261	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		8/15/2010	4,790	4,882			-102
1,262	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		9/15/2010	3,906	3,989			-83
1,263	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		10/15/2010	4,779	4,880			-101
1,264	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		11/15/2010	5,453	5,569			-116
1,265	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		12/15/2010	5,303	5,416			-113
1,266	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		1/15/2011	3,661	3,738			-77
1,267	X	FED HOME LOAN MTGE COR	3128X8WF5			4/22/2009		4/21/2010	220,000	220,000			0
1,268	X	FED HOME LOAN MTG CORP	3128X8XS6			4/24/2009		4/16/2010	85,935	84,872			1,063
1,269	X	FED HOME LOAN MTG CORP	3128X9GK0			10/28/2009		6/11/2010	40,146	40,120			26
1,270	X	FED HOME LOAN MTG CORP	3128X9GK0			10/28/2009		9/28/2010	120,000	120,360			-360
1,271	X	FED HOME LN MTG CORP 2	3128X9KL3			10/28/2009		6/11/2010	40,160	40,050			110
1,272	X	FED HOME LN MTG CORP 2	3128X9KL3			10/28/2009		11/5/2010	120,000	120,150			-150
1,273	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		2/15/2010	4,952	5,107			-155
1,274	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		3/15/2010	16,292	16,803			-511

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

Totals												
Gross Sales									Cost, Other Basis and Expenses		Net Gain or Loss	
36,475,839									33,169,819		3,306,020	
Securities												
Other sales												
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		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Price						
1,275	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		4/15/2010	10,387		10,713				-326
1,276	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		5/15/2010	4,484		4,625				-141
1,277	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		6/15/2010	5,256		5,421				-165
1,278	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		7/15/2010	2,708		2,795				-86
1,279	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		8/15/2010	17,864		18,218				-554
1,280	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		9/15/2010	8,688		8,960				-272
1,281	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		10/15/2010	13,789		14,222				-433
1,282	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		11/15/2010	14,797		15,262				-465
1,283	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		12/15/2010	19,993		20,621				-628
1,284	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		1/15/2011	13,819		14,253				-434
1,285	X	U S TREASURY NOTE 3 625	912828MP2			4/8/2010		9/28/2010	121,214		107,779				13,435
1,286	X	U S TREASURY NOTE 3 625	912828MP2			3/30/2010		9/28/2010	104,685		93,037				11,648
1,287	X	U S TREASURY NOTE 3 625	912828MP2			3/30/2010		11/5/2010	60,633		53,864				6,769
1,288	X	U S TREASURY NOTE 3 625	912828MP2			3/26/2010		11/19/2010	75,195		68,518				6,677
1,289	X	UNITED STATES TREAS 175	912828MX5			4/16/2010		5/10/2010	10,112		10,061				51
1,290	X	UNITED STATES TREAS 175	912828MX5			4/16/2010		6/11/2010	132,188		130,793				1,395
1,291	X	UNITED STATES TREAS 175	912828MX5			6/17/2010		7/9/2010	45,982		45,819				163
1,292	X	UNITED STATES TREAS 175	912828MX5			6/17/2010		7/16/2010	35,852		35,637				215
1,293	X	UNITED STATES TREAS 175	912828MX5			4/16/2010		7/20/2010	10,243		10,061				182
1,294	X	UNITED STATES TREAS 175	912828MX5			6/17/2010		7/20/2010	30,733		30,546				187
1,295	X	UNITED STATES TREAS 175	912828MX5			4/16/2010		7/20/2010	5,122		5,030				92
1,296	X	UNITED STATES TREAS 175	912828MX5			6/17/2010		7/21/2010	51,215		50,910				305
1,297	X	UNITED STATES TREAS 175	912828MX5			4/16/2010		7/23/2010	40,987		40,244				743
1,298	X	UNITED STATES TREAS 175	912828MX5			4/16/2010		9/21/2010	46,315		45,274				1,041
1,299	X	UNITED STATES TREAS 175	912828MX5			4/16/2010		11/1/2010	72,264		70,427				1,837
1,300	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		11/10/2010	55,472		55,587				-115
1,301	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		12/8/2010	221,615		222,346				-731
1,302	X	U S TREASURY NOTE 1% 4/3	912828NB2			12/1/2010		12/8/2010	70,514		70,588				-74
1,303	X	UNITED STATES T-NOTE 1 37	912828NC0			5/14/2010		6/11/2010	45,241		45,123				118
1,304	X	UNITED STATES T-NOTE 1 37	912828NC0			5/14/2010		11/1/2010	71,668		70,192				1,476
1,305	X	UNITED STATES T-NOTE 1 37	912828NC0			6/17/2010		11/1/2010	66,549		65,439				1,110
1,306	X	U S TREASURY NOTE 3 5%	912828ND8			8/12/2010		11/9/2010	16,143		16,038				105
1,307	X	U S TREASURY NOTE 3 5%	912828ND8			11/3/2010		11/19/2010	100,755		101,576				-821
1,308	X	U S TREASURY NOTE 0 75%	912828NE6			11/3/2010		12/8/2010	120,450		120,802				-352
1,309	X	U S TREASURY NOTE 0 75%	912828NE6			11/5/2010		12/8/2010	60,225		60,380				-155
1,310	X	UNITED STATES T-NOTE 1 12	912828NH9			7/16/2010		11/1/2010	101,785		100,649				1,136
1,311	X	UNITED STATES T-NOTE 1 12	912828NH9			8/2/2010		11/1/2010	45,803		45,397				406
1,312	X	U S TREASURY NOTE 2 625	912828NT3			8/24/2010		11/9/2010	79,728		80,969				-1,241
1,313	X	U S TREASURY NOTE 2 625	912828NT3			10/26/2010		11/9/2010	24,915		25,014				-99
1,314	X	U S TREASURY NOTE 0 375	912828NX4			9/28/2010		12/8/2010	34,852		34,964				-112
1,315	X	U S TREASURY NOTE 0 375	912828NX4			9/28/2010		12/8/2010	29,878		29,970				-92
1,316	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		12/15/2010	1,573		1,637				-64
1,317	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		1/15/2011	1,555		1,619				-64
1,318	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		9/15/2010	1,164		1,236				-72
1,319	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		10/15/2010	4,068		4,321				-253
1,320	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		11/15/2010	4,171		4,431				-260
1,321	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		12/15/2010	4,933		5,240				-307
1,322	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		1/15/2011	6,017		6,391				-374
1,323	X	FHLMC GOLD A92888 5 0%	312941J99			7/22/2010		9/15/2010	2,622		2,784				-162
1,324	X	FHLMC GOLD A92888 5 0%	312941J99			7/22/2010		10/15/2010	3,699		3,927				-228
1,325	X	FHLMC GOLD A92888 5 0%	312941J99			7/22/2010		11/15/2010	3,798		4,033				-235

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

Totals															
Securities															
Other sales															
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Price						
1,326	X	FHLMC GOLD A92988 5 0%	312941J99			7/22/2010		12/15/2010	7,506	7,971					-465
1,327	X	FHLMC GOLD A92988 5 0%	312941J99			7/22/2010		1/15/2011	8,516	9,043					-527
1,328	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		9/15/2010	337	349					-12
1,329	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		10/15/2010	243	252					-9
1,330	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		2/25/2010	2,338	2,430					-92
1,331	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		11/15/2010	1,135	1,177					-42
1,332	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		3/25/2010	1,827	1,899					-72
1,333	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		4/25/2010	2,001	2,080					-79
1,334	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		5/25/2010	8,035	8,351					-316
1,335	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		6/25/2010	3,563	3,703					-140
1,336	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		7/25/2010	2,550	2,650					-100
1,337	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		8/25/2010	2,248	2,336					-88
1,338	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		9/25/2010	3,129	3,252					-123
1,339	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		10/25/2010	3,277	3,406					-129
1,340	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		11/25/2010	4,205	4,370					-165
1,341	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		12/25/2010	3,057	3,178					-121
1,342	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		1/25/2011	2,986	3,104					-118
1,343	X	FNMA POOL # 555528 6 0%	31385XD95			2/20/2009		2/25/2010	1,431	1,487					-56
1,344	X	FNMA POOL # 555528 6 0%	31385XD95			2/20/2009		3/25/2010	1,166	1,211					-45
1,345	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		12/15/2010	2,589	2,685					-96
1,346	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		9/8/2010	4,507	3,990					517
1,347	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		1/15/2011	1,342	1,392					-50
1,348	X	ICON PUB LTD CO	45103T107			1/28/2010		3/19/2010	5,525	5,588					-63
1,349	X	ICON PUB LTD CO	45103T107			1/28/2010		7/16/2010	5,881	5,588					293
1,350	X	FED AGRIMTGE CORP 2 1%	31315PMD8			7/29/2009		12/8/2010	127,446	125,000					2,446
1,351	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	95,318	89,862					5,456
1,352	X	ICON PUB LTD CO	45103T107			1/27/2010		7/30/2010	2,764	2,999					-235
1,353	X	ICON PUB LTD CO	45103T107			1/27/2010		7/30/2010	3,455	3,760					-305
1,354	X	ICON PUB LTD CO	45103T107			1/28/2010		7/30/2010	7,602	8,382					-780
1,355	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	47,659	44,931					2,728
1,356	X	ICON PUB LTD CO	45103T107			1/28/2010		7/30/2010	3,686	4,060					-374
1,357	X	ICON PUB LTD CO	45103T107			1/28/2010		7/30/2010	3,228	3,556					-328
1,358	X	IDEX CORP	45167R104			12/18/2009		2/19/2010	3,140	3,180					-40
1,359	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	21,182	19,989					1,193
1,360	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	26,477	24,989					1,488
1,361	X	FED HOME LOAN BANK 3 62	3133XSAE8			3/19/2010		6/9/2010	42,650	42,211					439
1,362	X	FEDERAL NATL MTG ASSN 5 1/8	31359MU3			6/30/2009		3/5/2010	250,000	257,398					-7,398
1,363	X	FEDERAL NATL MTG AS 4 3/8	31359MPF4			11/19/2008		6/9/2010	69,852	67,420					2,432
1,364	X	FEDERAL NATL MTG AS 4 3/8	31359MSL8			9/30/2009		6/10/2010	37,942	37,886					56
1,365	X	IDEX CORP	45167R104			2/27/2009		2/19/2010	5,652	5,522					2,130
1,366	X	IDEX CORP	45167R104			2/27/2009		3/19/2010	1,936	1,174					762
1,367	X	INFORMATICA CORP	45666Q102			8/16/2010		9/23/2010	2,949	2,519					430
1,368	X	INFORMATICA CORP	45666Q102			8/16/2010		12/10/2010	14,153	10,076					4,077
1,369	X	JPMORGAN CHASE & CO	46625H100			2/6/2009		3/19/2010	12,542	7,928					4,614
1,370	X	JPMORGAN CHASE & CO	46625H100			6/24/2010		9/23/2010	1,974	1,900					74
1,371	X	JPMORGAN CHASE & CO	46625H100			2/6/2009		12/10/2010	32,206	21,324					10,882
1,372	X	JPMORGAN CHASE & CO	46625H100			6/24/2010		12/10/2010	4,955	4,561					394
1,373	X	JPMORGAN CHASE & CO	46625H100			11/20/2008		12/10/2010	2,890	1,606					1,284
1,374	X	JPMORGAN CHASE & CO	46625H100			11/20/2008		12/21/2010	11,483	6,422					5,061
1,375	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/19/2010		12/13/2010	14,821	14,978					-157
1,376	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/19/2010		12/30/2010	4,938	4,993					-55

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method			
Long Term CG Distributions														
Amount 36,110 2														
Short Term CG Distributions														
Other sales 0 0														
Securities 36,475,839 33,169,819 3,306,020														
1,377	X	U S TREASURY NOTE 2 625	912828PC8			11/12/2010		12/17/2010	14,011	14,011				0
1,378	X	U S TREASURY NOTE 2 625	912828PC8			11/12/2010		12/17/2010	18,682	18,959				-277
1,379	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		12/17/2010	364,298	369,862				-5,564
1,380	X	U S TREASURY NOTE 0 375	912828PH7			9/24/2010		10/20/2010	10,006	9,988				18
1,381	X	U S TREASURY NOTE 0 375	912828PH7			9/24/2010		11/8/2010	69,970	69,918				52
1,382	X	U S TREASURY NOTE 0 375	912828PH7			9/24/2010		12/8/2010	179,360	179,789				-429
1,383	X	U S TREASURY NOTE 0 375	912828PH7			12/10/2010		12/22/2010	44,856	44,853				3
1,384	X	U S TREASURY NOTE 0 75%	912828PL8			12/13/2010		12/29/2010	49,533	49,651				-118
1,385	X	U S TREASURY NOTE 0 5% 1	912828PL8			12/13/2010		12/30/2010	29,736	29,790				-54
1,386	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/10/2010		12/13/2010	24,668	24,659				9
1,387	X	UNITED STS STL CORP NEW	912909108			12/17/2009		2/26/2010	7,948	7,421				527
1,388	X	UNITED STS STL CORP NEW	912909108			12/17/2009		3/19/2010	2,332	1,979				353
1,389	X	UNITED STS STL CORP NEW	912909108			11/30/2009		4/6/2010	7,665	4,900				2,765
1,390	X	UNITED STS STL CORP NEW	912909108			11/30/2009		6/10/2010	16,285	16,927				-642
1,391	X	UNITED THERAPEUTICS COR	91307C102			2/27/2009		1/27/2010	1,714	1,010				704
1,392	X	UNITED THERAPEUTICS COR	91307C102			2/27/2009		1/27/2010	1,143	673				470
1,393	X	UNITED THERAPEUTICS COR	91307C102			2/27/2009		2/5/2010	10,788	6,398				4,390
1,394	X	UNITED THERAPEUTICS COR	91307C102			1/27/2009		2/5/2010	3,974	2,330				1,644
1,395	X	UNITED THERAPEUTICS COR	91307C102			1/27/2009		3/19/2010	2,858	1,664				1,194
1,396	X	UNITED THERAPEUTICS COR	91307C102			11/25/2008		3/19/2010	572	268				304
1,397	X	UNIVERSAL AMERN FINL COR	913377107			1/7/2010		3/12/2010	18,956	15,089				3,867
1,398	X	UNIVERSAL AMERN FINL COR	913377107			1/7/2010		3/15/2010	14,570	11,846				2,724
1,399	X	INFORMATICA CORP	456660102			8/16/2010		12/21/2010	4,071	2,834				1,237
1,400	X	INSPIRE PHARMACEUTICALS	457733103			3/12/2010		3/19/2010	1,827	2,128				-301
1,401	X	INSPIRE PHARMACEUTICALS	457733103			3/12/2010		3/19/2010	365	424				-59
1,402	X	INSPIRE PHARMACEUTICALS	457733103			3/12/2010		6/14/2010	1,278	1,694				-416
1,403	X	INSPIRE PHARMACEUTICALS	457733103			3/12/2010		6/15/2010	894	1,196				-302
1,404	X	INSPIRE PHARMACEUTICALS	457733103			3/12/2010		6/15/2010	631	847				-216
1,405	X	INSPIRE PHARMACEUTICALS	457733103			3/24/2010		6/15/2010	11,204	13,401				-2,197
1,406	X	INSPIRE PHARMACEUTICALS	457733103			3/25/2010		6/15/2010	6,365	7,766				-1,401
1,407	X	INSPIRE PHARMACEUTICALS	457733103			3/24/2010		6/15/2010	1,789	2,114				-325
1,408	X	INSPIRE PHARMACEUTICALS	457733103			3/24/2010		6/16/2010	5,316	6,217				-901
1,409	X	INTERNATIONAL BUSINESS M	459200101			11/20/2008		3/19/2010	6,739	3,903				2,836
1,410	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		9/23/2010	1,855	1,821				34
1,411	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		12/10/2010	41,497	37,336				4,161
1,412	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		12/21/2010	11,933	10,668				1,265
1,413	X	IB M 7 000% 10/30/25	459200AM3			1/13/2009		10/7/2010	79,474	69,230				10,244
1,414	X	INTREPID POTASH INC	46121Y102			3/12/2010		3/19/2010	2,085	2,219				-134
1,415	X	INTREPID POTASH INC	46121Y102			3/12/2010		4/22/2010	8,787	10,459				-1,672
1,416	X	INTREPID POTASH INC	46121Y102			3/12/2010		4/23/2010	6,359	7,607				-1,248
1,417	X	INTREPID POTASH INC	46121Y102			3/12/2010		4/23/2010	2,650	3,170				-520
1,418	X	INTREPID POTASH INC	46121Y102			4/12/2010		4/23/2010	7,419	7,926				-507
1,419	X	ISHARES S&P GSCI COMMOD	46428R107			9/14/2009		12/10/2010	29,793	27,012				2,781
1,420	X	ISHARES S&P GSCI COMMOD	46428R107			3/19/2010		12/10/2010	22,918	21,644				1,274
1,421	X	ISHARES S&P GSCI COMMOD	46428R107			6/22/2009		12/10/2010	20,298	18,254				2,044
1,422	X	JDS UNIPHASE CORP	46612J507			2/23/2010		3/19/2010	3,035	2,780				255
1,423	X	UNIVERSAL AMERN FINL COR	913377107			1/7/2010		3/16/2010	4,879	4,240				639
1,424	X	URBAN OUTFITTERS INC	917047102			9/9/2009		2/2/2010	4,567	4,250				317
1,425	X	VALE SA-SP ADR	91912E105			6/24/2010		12/10/2010	4,731	3,795				936
1,426	X	VALE SA-SP ADR	91912E105			11/20/2008		12/10/2010	20,274	5,424				14,850
1,427	X	URBAN OUTFITTERS INC	917047102			9/9/2009		3/19/2010	3,902	3,339				563

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

										Amount		Totals					
Long Term CG Distributions										36,110		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										2		Securities		33,169,819		3,306,020	
										Other sales		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	Depreciation	Net Gain or Loss				
1,428	X	VALE SA-SP ADR	91912E105			11/20/2008		12/21/2010	7,232	1,898			5,334				
1,429	X	VEECO INSTRS INC DEL	922417100			1/21/2010		3/19/2010	2,294	2,183			111				
1,430	X	VEECO INSTRS INC DEL	922417100			1/21/2010		6/14/2010	22,563	22,198			365				
1,431	X	VEECO INSTRS INC DEL	922417100			3/4/2010		6/14/2010	6,658	6,335			323				
1,432	X	VERTEX PHARMACEUTICALS	92532F100			3/31/2009		1/7/2010	8,861	6,093			2,768				
1,433	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		1/8/2010	41,028	28,245			12,783				
1,434	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		1/8/2010	69,058	47,411			21,647				
1,435	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		1/8/2010	12,187	6,647			5,540				
1,436	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		1/8/2010	407	280			127				
1,437	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		1/11/2010	16,311	8,863			7,448				
1,438	X	AGCO CORP	001084102			10/27/2009		4/30/2010	8,203	6,621			1,582				
1,439	X	AGCO CORP	001084102			10/27/2009		5/3/2010	8,458	6,909			1,549				
1,440	X	AGCO CORP	001084102			10/27/2009		5/3/2010	12,370	10,075			2,295				
1,441	X	AEP TEXAS CENTRAL TRA 5	00110AAD6			6/2/2010		9/21/2010	122,288	117,403			4,885				
1,442	X	URBAN OUTFITTERS INC	917047102			9/9/2009		5/5/2010	7,986	6,375			1,611				
1,443	X	URBAN OUTFITTERS INC	917047102			9/9/2009		10/8/2010	19,044	18,518			526				
1,444	X	VALE SA-SP ADR	91912E105			11/20/2008		3/19/2010	6,516	1,989			4,527				
1,445	X	VALE SA-SP ADR	91912E105			6/24/2010		9/23/2010	1,171	1,084			87				
1,446	X	AOL INC	00184X105			12/4/2008		1/4/2010	14,906	10,120			4,786				
1,447	X	AT & T INC	00206R102			11/20/2008		3/19/2010	8,100	7,553			547				
1,448	X	AT & T INC	00206R102			6/24/2010		9/23/2010	2,005	1,761			244				
1,449	X	AT & T INC	00206R102			6/24/2010		12/10/2010	3,178	2,768			410				
1,450	X	AT & T INC	00206R102			11/20/2008		12/10/2010	28,312	23,877			4,435				
1,451	X	AT & T INC	00206R102			11/20/2008		12/21/2010	9,293	7,797			1,496				
1,452	X	AT&T INC 5.8% 2/15/1	00206RAR3			10/28/2009		6/10/2010	49,574	48,326			1,248				
1,453	X	AXA FINL INC 7.75% 8/0	002451AA0			2/18/2009		8/1/2010	80,000	80,346			-346				
1,454	X	ABERCROMBIE & FITCH CO C	002896207			4/5/2010		8/30/2010	6,308	8,647			-2,339				
1,455	X	ADTRAN INC	00738A106			10/8/2010		11/12/2010	10,519	11,628			-1,109				
1,456	X	AGCO CORP	001084102			10/27/2009		1/22/2010	4,522	4,030			492				
1,457	X	AGCO CORP	001084102			10/27/2009		3/19/2010	3,793	3,166			627				
1,458	X	ADTRAN INC	00738A106			10/8/2010		11/12/2010	2,546	2,819			-273				
1,459	X	ADTRAN INC	00738A106			10/8/2010		11/15/2010	961	1,057			-96				
1,460	X	ADTRAN INC	00738A106			10/8/2010		11/15/2010	11,130	12,332			-1,202				
1,461	X	DIGITAL REALTY TRUST INC	253868103			11/20/2008		10/25/2010	25,536	8,966			16,570				
1,462	X	DIGITAL REALTY TRUST INC	253868103			2/27/2009		10/25/2010	12,471	6,273			6,198				
1,463	X	DONALDSON CO INC	257651109			8/11/2010		12/3/2010	7,374	5,770			1,604				
1,464	X	DONALDSON CO INC	257651109			6/25/2010		12/3/2010	567	435			132				
1,465	X	FNMA POOL # AC3278 5.0%	31417MUC5			2/2/2010		3/25/2010	246	257			-11				
1,466	X	FNMA POOL # AC3278 5.0%	31417MUC5			2/2/2010		4/25/2010	778	810			-32				
1,467	X	FNMA POOL # AC3278 5.0%	31417MUC5			2/2/2010		5/25/2010	3,662	3,815			-153				
1,468	X	FNMA POOL # AC3278 5.0%	31417MUC5			2/2/2010		6/25/2010	1,968	2,050			-82				
1,469	X	FNMA POOL # AC3278 5.0%	31417MUC5			2/2/2010		7/22/2010	200,446	196,150			4,296				
1,470	X	FNMA POOL # AC3278 5.0%	31417MUC5			2/2/2010		7/25/2010	1,386	1,444			-58				
1,471	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009		2/25/2010	985	1,019			-34				
1,472	X	FNMA POOL # AC5401 5.0%	31417SAB6			10/9/2009		3/25/2010	708	732			-24				
1,473	X	SBA COMMUNICATIONS COR	78388J106			2/27/2009		3/19/2010	2,126	1,248			878				
1,474	X	CSFB 2005-C4 A2 5.017%	225458N20			4/12/2009		11/18/2010	278	278			0				
1,475	X	REGAL ENTMT GROUP	758766109			11/5/2009		4/5/2010	9,936	6,956			2,980				
1,476	X	CULLEN FROST BANKERS INC	229899109			11/20/2008		1/14/2010	6,676	6,092			584				
1,477	X	CULLEN FROST BANKERS INC	229899109			2/27/2009		1/14/2010	19,515	16,672			2,843				
1,478	X	CULLEN FROST BANKERS INC	229899109			6/24/2009		1/14/2010	5,649	4,981			668				

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Long Term CG Distributions										36,475,838		33,169,819		3,306,020	
Short Term CG Distributions										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	Depreciation	Net Gain or Loss		
1,479	X	CUMMINS INC	231021106			5/12/2009		3/19/2010	5,259	3,072			2,187		
1,480	X	CUMMINS INC	231021106			2/26/2010		3/19/2010	584	568			16		
1,481	X	REGAL ENTMT GROUP	758766109			11/6/2009		4/5/2010	4,155	2,870			1,285		
1,482	X	CUMMINS INC	231021106			5/12/2009		9/7/2010	32,417	13,655			18,762		
1,483	X	REINSURANCE GROUP OF AM	759351604			11/21/2008		3/19/2010	3,550	2,099			1,451		
1,484	X	REINSURANCE GROUP OF AM	759351604			11/21/2008		12/3/2010	11,776	6,898			4,878		
1,485	X	CUMMINS INC	231021106			6/24/2010		9/7/2010	4,782	4,267			515		
1,486	X	REINSURANCE GROUP OF AM	759351604			2/27/2009		12/3/2010	22,529	11,923			10,606		
1,487	X	CUMMINS INC	231021106			5/12/2009		9/7/2010	32,417	13,653			18,764		
1,488	X	CUMMINS INC	231021106			6/24/2010		9/7/2010	81	72			9		
1,489	X	ROPER INDUSTRIES INC	776696106			11/25/2008		1/21/2010	1,061	818			243		
1,490	X	CUMMINS INC	231021106			5/12/2009		9/23/2010	3,531	1,365			2,166		
1,491	X	CUMMINS INC	231021106			5/12/2009		12/10/2010	32,262	10,513			21,749		
1,492	X	ROPER INDUSTRIES INC	776696106			2/27/2009		1/21/2010	1,061	843			218		
1,493	X	ROPER INDUSTRIES INC	776696106			11/21/2008		1/21/2010	4,244	2,902			1,342		
1,494	X	ROPER INDUSTRIES INC	776696106			11/21/2008		3/19/2010	1,145	725			420		
1,495	X	ROPER INDUSTRIES INC	776696106			11/21/2008		10/8/2010	4,659	2,539			2,120		
1,496	X	CUMMINS INC	231021106			5/12/2009		12/21/2010	9,796	3,004			6,792		
1,497	X	CYTEC INDS INC	232820100			9/28/2010		12/21/2010	29,120	30,258			-1,138		
1,498	X	CYTEC INDS INC	232820100			10/11/2010		12/21/2010	6,471	7,089			-628		
1,499	X	ROVI CORP	779376102			6/24/2009		3/19/2010	3,698	2,234			1,464		
1,500	X	ROVI CORP	779376102			6/24/2009		11/12/2010	9,365	4,021			5,344		
1,501	X	DAMLERCHRYSLER NORTH	233835AW7			11/19/2008		6/10/2010	27,694	20,905			6,789		
1,502	X	DANAHER CORP	235851102			11/20/2008		3/19/2010	1,540	1,020			520		
1,503	X	DANAHER CORP	235851102			6/24/2010		9/23/2010	810	783			27		
1,504	X	DANAHER CORP	235851102			6/24/2010		12/10/2010	1,835	1,567			268		
1,505	X	DANAHER CORP	235851102			11/20/2008		12/10/2010	12,387	6,882			5,505		
1,506	X	DANAHER CORP	235851102			11/20/2008		12/21/2010	4,255	2,294			1,961		
1,507	X	DARDEN RESTAURANTS INC	237194105			3/5/2010		3/19/2010	5,261	4,917			344		
1,508	X	DARDEN RESTAURANTS INC	237194105			2/27/2009		3/25/2010	2,234	1,352			882		
1,509	X	DARDEN RESTAURANTS INC	237194105			1/22/2010		3/25/2010	4,915	4,005			910		
1,510	X	DARDEN RESTAURANTS INC	237194105			3/5/2010		3/25/2010	5,361	4,917			444		
1,511	X	DARDEN RESTAURANTS INC	237194105			2/26/2009		3/25/2010	2,234	1,320			914		
1,512	X	DARDEN RESTAURANTS INC	237194105			2/26/2009		8/30/2010	4,987	3,167			1,820		
1,513	X	DARDEN RESTAURANTS INC	237194105			11/20/2008		8/30/2010	6,649	2,189			4,460		
1,514	X	DAVITA INC	23918K108			11/25/2008		3/19/2010	633	480			153		
1,515	X	DAVITA INC	23918K108			6/24/2009		3/19/2010	1,900	1,418			482		
1,516	X	DAVITA INC	23918K108			6/24/2009		10/27/2010	4,957	3,307			1,650		
1,517	X	DAVITA INC	23918K108			11/20/2008		10/27/2010	7,081	4,284			2,797		
1,518	X	DAVITA INC	23918K108			11/20/2008		11/15/2010	17,339	10,282			7,057		
1,519	X	DEERE JOHN CAP CORP NT 7	244217B09			2/12/2009		12/1/2010	75,576	76,245			-669		
1,520	X	DEUTSCHE TEL FIN DEUTE 8	25156PAB9			11/19/2008		6/15/2010	25,000	25,786			-786		
1,521	X	DIGITAL REALTY TRUST INC	253868103			7/13/2009		3/19/2010	4,418	2,849			1,569		
1,522	X	DIGITAL REALTY TRUST INC	253868103			6/24/2009		3/19/2010	552	331			221		
1,523	X	DIGITAL REALTY TRUST INC	253868103			6/24/2009		6/24/2010	5,333	2,977			2,356		
1,524	X	DIGITAL REALTY TRUST INC	253868103			2/27/2009		6/24/2010	4,148	2,091			2,057		
1,525	X	DIGITAL REALTY TRUST INC	253868103			2/27/2009		10/22/2010	3,567	1,792			1,775		
1,526	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		4/25/2010	1,381	1,429			-48		
1,527	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		5/25/2010	890	921			-31		
1,528	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		6/25/2010	1,658	1,714			-56		
1,529	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		7/25/2010	1,132	1,154			-22		
Totals										36,475,838	0	33,169,819	0	3,306,020	
Securities															
Other sales															

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

Long Term CG Distributions										Amount		Totals					Net Gain or Loss	
Short Term CG Distributions										36,110		Securities					3,306,020	
										2		Other sales					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				
1,530	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		8/25/2010	1,462	1,490				-28				
1,531	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		9/25/2010	2,461	2,508				-47				
1,532	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		9/25/2010	1,846	1,930				-84				
1,533	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		10/25/2010	2,618	2,668				-50				
1,534	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		10/25/2010	1,963	2,053				-90				
1,535	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		11/25/2010	2,886	2,941				-55				
1,536	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		11/25/2010	2,164	2,263				-99				
1,537	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		12/25/2010	2,649	2,699				-50				
1,538	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		7/22/2010	207,561	201,861				5,880				
1,539	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		7/25/2010	1,698	1,757				-59				
1,540	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		3/25/2010	564	575				-11				
1,541	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		4/25/2010	765	779				-14				
1,542	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		5/25/2010	686	699				-13				
1,543	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		6/25/2010	781	796				-15				
1,544	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		12/25/2010	1,987	2,078				-91				
1,545	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		1/25/2011	2,493	2,541				-48				
1,546	X	SMITH INTL INC	832110100			2/5/2010		2/26/2010	3,282	2,428				854				
1,547	X	SMITH INTL INC	832110100			2/5/2010		3/5/2010	6,444	4,552				1,892				
1,548	X	SMITH INTL INC	832110100			2/5/2010		3/19/2010	1,297	910				387				
1,549	X	SMITHFIELD FOODS INC	832248108			2/5/2010		4/5/2010	16,424	11,229				5,195				
1,550	X	SMITHFIELD FOODS INC	832248108			11/19/2009		3/5/2010	4,952	4,278				674				
1,551	X	SMITHFIELD FOODS INC	832248108			11/19/2009		3/19/2010	2,883	2,466				417				
1,552	X	SMITHFIELD FOODS INC	832248108			11/19/2009		5/13/2010	10,143	10,130				13				
1,553	X	SMITHFIELD FOODS INC	832248108			11/19/2009		6/10/2010	3,146	2,795				351				
1,554	X	SMITHFIELD FOODS INC	832248108			11/20/2009		6/10/2010	1,815	1,789				26				
1,555	X	SMITHFIELD FOODS INC	832248108			12/4/2009		6/10/2010	3,630	3,563				67				
1,556	X	SMITHFIELD FOODS INC	832248108			11/19/2009		6/10/2010	1,309	1,315				-6				
1,557	X	SMITHFIELD FOODS INC	832248108			11/20/2009		6/10/2010	5,235	5,205				30				
1,558	X	SMITHFIELD FOODS INC	832248108			12/4/2009		6/11/2010	815	810				5				
1,559	X	SOLUTIA INC	834376501			6/10/2010		9/28/2010	16,818	15,878				940				
1,560	X	DR PEPPER SNAPPLE GROUP	26138E109			11/20/2009		1/22/2010	274	273				1				
1,561	X	DR PEPPER SNAPPLE GROUP	26138E109			11/20/2008		1/22/2010	10,152	5,464				4,688				
1,562	X	DR PEPPER SNAPPLE GROUP	26138E109			11/20/2008		3/19/2010	1,091	443				648				
1,563	X	DR PEPPER SNAPPLE GROUP	26138E109			2/27/2009		3/19/2010	1,455	574				881				
1,564	X	DR PEPPER SNAPPLE GROUP	26138E109			2/27/2009		6/24/2010	7,110	2,726				4,384				
1,565	X	DR PEPPER SNAPPLE GROUP	26138E109			2/27/2009		8/30/2010	6,315	2,439				3,876				
1,566	X	DR PEPPER SNAPPLE GROUP	26138E109			2/27/2009		10/8/2010	13,398	5,595				7,803				
1,567	X	DREYFUS PREM LT TRM HI Y	261980759			12/31/2009		9/23/2010	10,445	10,461				-16				
1,568	X	DREYFUS PREM LT TRM HI Y	261980759			3/31/2010		9/23/2010	32,798	33,000				-202				
1,569	X	DREYFUS PREM LT TRM HI Y	261980759			3/31/2010		9/23/2010	10,253	10,332				-79				
1,570	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		1/25/2011	1,870	1,956				-86				
1,571	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		2/25/2010	690	714				-24				
1,572	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		3/25/2010	1,049	1,085				-36				
1,573	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		4/25/2010	1,839	1,902				-63				
1,574	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		5/25/2010	1,950	2,017				-67				
1,575	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		6/25/2010	439	454				-15				
1,576	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		7/22/2010	207,302	201,443				5,859				
1,577	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		7/25/2010	2,250	2,327				-77				
1,578	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		2/25/2010	6,976	7,343				-367				
1,579	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		3/25/2010	6,084	6,404				-320				
1,580	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		4/25/2010	8,710	9,169				-459				

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

		Amount		Totals										Net Gain or Loss	
		36,110				Gross Sales		Cost, Other Basis and Expenses				Net Gain or Loss			
		2				36,475,839		33,169,819		0		3,306,020			
						0		0				0			

[illegible]

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

		Amount		Totals									
		Long Term CG Distributions		Securities									
		Short Term CG Distributions		Other sales									
		36,110		0									
		2		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	Cost, Other Basis and Expenses	Net Gain or Loss
1,683	X	F5 NETWORKS INC	315616102			2/16/2010		12/13/2010	37,652	14,204			23,448
1,684	X	FIDELITY NATIONAL FINANCIAL	31620R105			10/13/2009		1/29/2010	8,337	10,324			-1,987
1,685	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/13/2009		1/29/2010	261	275			-14
1,686	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/13/2009		3/19/2010	2,774	2,609			165
1,687	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/13/2009		6/10/2010	25,154	25,680			-526
1,688	X	FIFTH THIRD BANCORP	316773100			1/21/2010		3/19/2010	5,698	5,275			423
1,689	X	FIFTH THIRD BANCORP	316773100			1/21/2010		7/16/2010	4,257	4,294			-37
1,690	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		3/19/2010	23,926	13,032			10,894
1,691	X	F5 NETWORKS INC	315616102			3/4/2010		3/19/2010	4,291	4,305			-14
1,692	X	F5 NETWORKS INC	315616102			3/4/2010		7/30/2010	2,591	1,845			746
1,693	X	F5 NETWORKS INC	315616102			2/25/2010		7/30/2010	5,183	3,293			1,890
1,694	X	F5 NETWORKS INC	315616102			2/25/2010		8/30/2010	8,997	5,489			3,508
1,695	X	F5 NETWORKS INC	315616102			2/25/2010		9/28/2010	3,094	1,647			1,447
1,696	X	SOLUTIA INC	834376501			7/13/2010		9/28/2010	7,007	6,471			536
1,697	X	STERIS CORP	859152100			2/19/2010		3/19/2010	2,659	2,532			127
1,698	X	STERIS CORP	859152100			2/18/2010		8/30/2010	582	623			-41
1,699	X	STERIS CORP	859152100			2/18/2010		8/30/2010	2,909	3,132			-223
1,700	X	STERIS CORP	859152100			2/19/2010		8/30/2010	9,018	9,779			-761
1,701	X	STERIS CORP	859152100			2/19/2010		8/30/2010	11,345	12,344			-999
1,702	X	DREYFUS SELECT MANAGER	86271F677			12/30/2009		3/19/2010	1,530	1,414			116
1,703	X	DREYFUS SELECT MANAGER	86271F677			12/10/2009		3/19/2010	79,470	69,114			10,356
1,704	X	DREYFUS PREM STRAT GBL	86271F818			12/31/2009		3/19/2010	9,443	9,144			299
1,705	X	DREYFUS PREM STRAT GBL	86271F818			11/20/2008		3/19/2010	34,557	20,985			13,572
1,706	X	DREYFUS PREM STRAT GBL	86271F818			6/24/2010		9/23/2010	35,000	32,652			2,348
1,707	X	DREYFUS PREM STRAT GBL	86271F818			6/24/2010		12/10/2010	9,555	8,348			1,207
1,708	X	DREYFUS PREM STRAT GBL	86271F818			11/20/2008		12/10/2010	15,445	8,879			6,566
1,709	X	SUPERVALU INC	868536103			1/22/2010		3/19/2010	2,012	1,862			150
1,710	X	SUPERVALU INC	868536103			1/22/2010		7/30/2010	12,819	18,003			-5,184
1,711	X	SUPERVALU INC	868536103			6/24/2010		7/30/2010	5,415	6,015			-600
1,712	X	TD AMERITRADE HLDG CO 4	87236YAB4			3/30/2010		6/11/2010	15,393	15,116			277
1,713	X	TD AMERITRADE HLDG CO 4	87236YAB4			12/14/2009		6/11/2010	10,262	10,066			196
1,714	X	TARGET CORP	87612E106			6/1/2009		3/19/2010	9,580	7,482			2,098
1,715	X	TARGET CORP	87612E106			6/24/2010		8/9/2010	9,586	9,297			289
1,716	X	TARGET CORP	87612E106			6/1/2009		8/9/2010	90,000	70,250			19,750
1,717	X	TARGET CORP	87612E106			6/1/2009		9/23/2010	3,257	2,494			763
1,718	X	TARGET CORP	87612E106			6/1/2009		12/10/2010	5,898	4,157			1,741
1,719	X	TARGET CORP	87612E106			6/10/2009		12/10/2010	26,541	18,263			8,278
1,720	X	TARGET CORP	87612E106			6/10/2009		12/21/2010	8,913	6,068			2,825
1,721	X	TECH DATA CORP	878237106			4/2/2009		3/5/2010	4,188	2,304			1,884
1,722	X	TECH DATA CORP	878237106			4/2/2009		3/19/2010	2,186	1,152			1,034
1,723	X	TECH DATA CORP	878237106			4/2/2009		4/6/2010	21,315	11,290			10,025
1,724	X	TELLABS INC	879664100			4/30/2010		7/30/2010	1,985	2,723			-738
1,725	X	TELLABS INC	879664100			4/29/2010		7/30/2010	613	847			-234
1,726	X	TELLABS INC	879664100			4/30/2010		7/30/2010	6,610	9,109			-2,499
1,727	X	TELLABS INC	879664100			4/29/2010		7/30/2010	1,424	1,976			-552
1,728	X	TELLABS INC	879664100			4/29/2010		7/30/2010	7,002	9,690			-2,688
1,729	X	TEMPLE-INLAND INC	879868107			12/1/2009		1/11/2010	9,785	9,180			585
1,730	X	TEMPLE-INLAND INC	879868107			12/1/2009		1/11/2010	4,069	3,833			236
1,731	X	TEMPLE-INLAND INC	879868107			12/2/2009		1/11/2010	18,105	17,302			803
1,732	X	TEMPLE-INLAND INC	879868107			12/16/2009		1/11/2010	8,748	9,194			-446
1,733	X	TEMPLE-INLAND INC	879868107			12/17/2009		1/11/2010	610	657			-47

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

Amount										Totals		Net Gain or Loss	
36,110										Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss	
2										36,475,839	33,169,819	3,306,020	
Long Term CG Distributions										Securities			
Short Term CG Distributions										Other sales			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Depreciation	Net Gain or Loss
1,734	X	TEMPLE-INLAND INC	879868107			12/17/2009		1/11/2010	814	866			-52
1,735	X	TEMPLE-INLAND INC	879868107			2/18/2010		3/19/2010	1,859	1,736			123
1,736	X	TEMPLE-INLAND INC	879868107			2/18/2010		8/30/2010	22,445	27,393			-4,948
1,737	X	TERRA INDUSTRIES INC	880915103			8/18/2009		2/16/2010	17,047	13,562			3,485
1,738	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		3/19/2010	1,837	1,340			497
1,739	X	DU PONT (E I) DE NEMOURS	263534109			6/24/2010		9/23/2010	896	736			160
1,740	X	DU PONT (E I) DE NEMOURS	263534109			6/24/2010		12/10/2010	485	368			117
1,741	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		12/10/2010	12,620	6,970			5,650
1,742	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		12/21/2010	3,997	2,145			1,852
1,743	X	EM C CORP MASS	268648102			7/29/2009		3/19/2010	7,258	5,984			1,274
1,744	X	EM C CORP MASS	268648102			4/23/2010		9/23/2010	2,276	2,198			78
1,745	X	EM C CORP MASS	268648102			7/29/2009		9/30/2010	234,870	177,523			57,347
1,746	X	EM C CORP MASS	268648102			4/23/2010		9/30/2010	35,525	34,965			560
1,747	X	EM C CORP MASS	268648102			6/24/2010		9/30/2010	8,932	8,285			647
1,748	X	EM C CORP MASS	268648102			7/16/2009		9/30/2010	3,451	2,338			1,113
1,749	X	EM C CORP MASS	268648102			4/23/2010		9/30/2010	34,313	33,766			547
1,750	X	EM C CORP MASS	268648102			7/16/2009		12/10/2010	15,325	9,488			5,837
1,751	X	EM C CORP MASS	268648102			7/16/2009		12/21/2010	4,590	2,750			1,840
1,752	X	ERP OPER LTD PARTNERSH	26884AAQ6			11/19/2008		1/7/2010	20,675	17,638			3,037
1,753	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		6/25/2010	6,922	7,286			-364
1,754	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		7/25/2010	6,195	6,521			-326
1,755	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		8/25/2010	5,918	6,229			-311
1,756	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		9/25/2010	6,616	6,964			-348
1,757	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		10/25/2010	6,899	7,262			-363
1,758	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		10/27/2010	50,850	49,391			1,459
1,759	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		11/25/2010	4,121	4,338			-217
1,760	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		12/25/2010	4,337	4,566			-229
1,761	X	DREYFUS/NEWTON INTERN B	26203E604			12/15/2009		9/23/2010	20,261	20,091			170
1,762	X	DREYFUS/NEWTON INTERN B	26203E604			3/19/2010		9/23/2010	79,095	79,000			95
1,763	X	DREYFUS/NEWTON INTERN B	26203E604			6/24/2010		9/23/2010	50,644	46,032			4,612
1,764	X	DREYFUS/NEWTON INTERN B	26203E604			6/24/2010		12/10/2010	42,000	35,855			6,145
1,765	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		9/15/2010	1,728	1,861			-133
1,766	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		10/15/2010	2,282	2,458			-176
1,767	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		11/15/2010	1,542	1,661			-119
1,768	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		12/15/2010	1,815	1,955			-140
1,769	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		1/15/2011	1,693	1,824			-131
1,770	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	13,460	7,314			6,146
1,771	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	73,941	40,512			33,429
1,772	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	19,174	10,405			8,769
1,773	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	72,821	39,590			33,231
1,774	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	2,041	1,110			931
1,775	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/28/2010	2	1			1
1,776	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		3/19/2010	130	45			85
1,777	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		4/19/2010	2	1			1
1,778	X	FUNBC 2000-C2 A2 7.202%	33736XAX7			2/19/2010		3/17/2010	5,565	5,660			-95
1,779	X	FUNBC 2000-C2 A2 7.202%	33736XAX7			2/19/2010		4/17/2010	12,792	13,012			-220
1,780	X	FUNBC 2000-C2 A2 7.202%	33736XAX7			2/19/2010		5/17/2010	8,603	8,751			-148
1,781	X	FUNBC 2000-C2 A2 7.202%	33736XAX7			2/19/2010		6/17/2010	7,120	7,242			-122
1,782	X	FUNBC 2000-C2 A2 7.202%	33736XAX7			2/19/2010		6/17/2010	6,795	6,912			-117
1,783	X	FUNBC 2000-C2 A2 7.202%	33736XAX7			2/19/2010		8/17/2010	2,088	2,123			-35
1,784	X	FUNBC 2001-C2 A2 6.663%	33736XBZ1			2/9/2010		3/12/2010	141	146			-5
Totals										Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss	
Securities										36,475,839	33,169,819	3,306,020	
Other sales										0	0	0	

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

Totals														
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
36,110														
2														
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales			Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	
1,785	X	FUNBC 2001-C2 A2	6 663%			2/9/2010		4/14/2010	229	237				-8
1,786	X	FUNBC 2001-C2 A2	6 663%			2/24/2010		4/14/2010	262	271				-9
1,787	X	FUNBC 2001-C2 A2	6 663%			2/9/2010		5/14/2010	125	130				-5
1,788	X	FUNBC 2001-C2 A2	6 663%			2/24/2010		5/14/2010	143	148				-5
1,789	X	FUNBC 2001-C2 A2	6 66308%			2/9/2010		6/14/2010	923	958				-35
1,790	X	FUNBC 2001-C2 A2	6 66308%			2/24/2010		6/14/2010	1,055	1,093				-38
1,791	X	FORD MOTOR CO	345370860			11/22/2010		12/10/2010	18,893	18,692				201
1,792	X	FORD MOTOR CO	345370860			11/22/2010		12/21/2010	4,613	4,499				114
1,793	X	FORD MOTOR CO	345370860			12/23/2009		3/19/2010	5,050	4,741				309
1,794	X	FOREST CITY ENTERPRISES	345550107			10/13/2009		9/8/2010	26,728	27,842				-1,114
1,795	X	FOREST CITY ENTERPRISES	345550107			11/16/2009		9/8/2010	7,438	6,663				775
1,796	X	FOREST CITY ENTERPRISES	345550107			11/16/2009		9/8/2010	121	109				12
1,797	X	FOREST CITY ENTERPRISES	345550107			11/16/2009		9/8/2010	8,163	7,316				847
1,798	X	FOREST CITY ENTERPRISES	345550107			11/16/2009		9/8/2010	10,294	8,026				2,268
1,799	X	TERRA INDUSTRIES INC	880915103			8/20/2009		2/18/2010	1,584	1,229				355
1,800	X	TEXTRON INC	883203101			9/2/2009		3/19/2010	2,942	2,270				672
1,801	X	TEXTRON INC	883203101			9/2/2009		3/19/2010	226	156				70
1,802	X	TEXTRON INC	883203101			8/28/2009		3/19/2010	2,037	1,384				653
1,803	X	TEXTRON INC	883203101			6/24/2010		9/23/2010	999	942				57
1,804	X	TEXTRON INC	883203101			8/31/2009		9/29/2010	4,741	3,537				1,204
1,805	X	TEXTRON INC	883203101			8/31/2009		9/29/2010	6,171	4,614				1,557
1,806	X	TEXTRON INC	883203101			8/31/2009		9/30/2010	10,716	7,997				2,719
1,807	X	TEXTRON INC	883203101			8/31/2009		12/10/2010	15,725	11,699				694
1,808	X	TEXTRON INC	883203101			6/24/2010		12/10/2010	5,421	4,016				4,026
1,809	X	TEXTRON INC	883203101			9/2/2009		12/21/2010	5,421	4,016				1,405
1,810	X	TEXTRON INC	883203101			11/6/2009		3/19/2010	7,982	7,178				804
1,811	X	THERMO FISHER SCIENTIFIC	883556102			6/24/2010		9/23/2010	1,931	2,049				-118
1,812	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		12/10/2010	6,886	6,659				227
1,813	X	THERMO FISHER SCIENTIFIC	883556102			6/24/2010		12/10/2010	21,717	18,394				3,323
1,814	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		12/21/2010	8,317	6,730				1,587
1,815	X	THERMO FISHER SCIENTIFIC	883556102			9/18/2009		3/19/2010	2,939	2,733				206
1,816	X	THERMO FISHER SCIENTIFIC	883556102			9/18/2009		9/28/2010	3,203	2,430				773
1,817	X	THORATEC CORPORATION	885175307			9/18/2009		3/19/2010	6,510	6,116				394
1,818	X	TIME WARNER INC	887317303			11/1/2010		3/19/2010	71,041	71,326				-285
1,819	X	TIME WARNER INC	887317303			1/8/2010		7/1/2010	63,909	65,233				-1,324
1,820	X	TIME WARNER INC	887317303			11/1/2010		7/1/2010	4,280	4,695				-415
1,821	X	TIME WARNER INC	887317303			6/24/2010		7/1/2010	27,960	19,536				8,424
1,822	X	TIME WARNER INC	887317303			12/4/2008		7/1/2010	1,551	997				554
1,823	X	TIME WARNER INC	887317303			12/4/2008		9/23/2010	11,740	7,376				4,364
1,824	X	TIME WARNER INC	887317303			12/4/2008		12/10/2010	3,480	2,163				1,287
1,825	X	TIME WARNER INC	887317303			12/4/2008		12/21/2010	53,125	50,050				3,075
1,826	X	TIME WARNER INC	887317AB1			4/8/2009		7/13/2010	19,840	14,136				5,704
1,827	X	TIME WARNER ENTMT CO B 3	88731EAF7			11/19/2008		10/26/2010	38,395	32,050				6,345
1,828	X	TIME WARNER CABLE INC B 2	88732JAS7			4/14/2009		8/20/2010	38,395	32,050				7,384
1,829	X	TIME WARNER CABLE INC B 2	88732JAS7			4/28/2009		8/20/2010	51,193	43,809				3,574
1,830	X	TIME WARNER CABLE INC B 2	88732JAS7			6/3/2009		8/20/2010	31,996	28,422				-94
1,831	X	TITAN INTL INC	88830M102			4/14/2010		6/25/2010	1,209	1,303				-199
1,832	X	TITAN INTL INC	88830M102			4/14/2010		6/25/2010	2,529	2,728				28
1,833	X	TITAN INTL INC	88830M102			4/13/2010		6/25/2010	1,539	1,511				2,823
1,834	X	TITAN INTL INC	88830M102			4/13/2010		10/8/2010	9,840	7,017				466
1,835	X	TITANIUM METALS CORP	888339207			7/13/2010		10/11/2010	21,872	21,406				

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

Totals														
Gross Sales														
Cost, Other Basis and Expenses														
Net Gain or Loss														
36,475,839														
33,169,819														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Securities					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
Long Term CG Distributions									36,475,839		33,169,819		3,306,020	
Short Term CG Distributions									0		0		0	
1,887	X	UNILEVER PLC ADR	904767704			12/14/2009		12/21/2010	7,969	8,036			-67	
1,888	X	UNITED RENTALS INC	911363109			4/9/2010		6/25/2010	6,105	6,273			-168	
1,889	X	UNITED RENTALS INC	911363109			4/9/2010		8/12/2010	16,551	14,638			1,913	
1,890	X	US TREAS-CPI INFLAT 2 375%	912810PS1			5/5/2009		6/11/2010	17,665	15,751			1,914	
1,891	X	UNITED STATES TREAS 4 62%	912810QE1			5/10/2010		6/11/2010	37,450	36,269			1,181	
1,892	X	UNITED STATES TREAS 4 62%	912810QE1			5/10/2010		10/7/2010	139,645	124,350			15,295	
1,893	X	U S TREASURY NOTE 4 375	912810QH4			10/14/2010		11/9/2010	30,760	32,482			-1,722	
1,894	X	U S TREASURY NOTE 4 375	912810QH4			10/14/2010		11/9/2010	30,760	32,468			-1,708	
1,895	X	U S TREASURY NOTE 4 375	912810QH4			10/29/2010		11/9/2010	25,634	26,445			-811	
1,896	X	U S TREASURY NOTE 4 375	912810QH4			11/4/2010		11/9/2010	15,380	15,862			-482	
1,897	X	U S TREASURY NOTE 4 375	912810QH4			10/28/2010		11/18/2010	20,168	21,065			-897	
1,898	X	U S TREASURY NOTE 4 375	912810QH4			11/3/2010		11/18/2010	15,126	15,742			-616	
1,899	X	U S TREASURY NOTE 4 375	912810QH4			11/3/2010		11/18/2010	5,042	5,238			-196	
1,900	X	U S TREASURY NOTE 4 375	912810QH4			11/12/2010		11/18/2010	35,294	35,897			-603	
1,901	X	U S TREASURY NOTE 4 375	912810QH4			11/10/2010		11/18/2010	25,210	25,409			-189	
1,902	X	GAP INC	364760108			7/7/2010		7/7/2010	71,841	73,802			-1,961	
1,903	X	GAP INC	364760108			6/24/2010		7/7/2010	3,895	4,054			-159	
1,904	X	GYMBOREE CORP	403777105			3/5/2010		10/15/2010	30,528	21,248			9,280	
1,905	X	HALLIBURTON CO	406216101			11/20/2008		3/19/2010	3,632	1,669			1,963	
1,906	X	HALLIBURTON CO	406216101			6/24/2010		9/23/2010	632	507			125	
1,907	X	GENERAL ELECTRIC COMP	369604103			11/20/2008		3/19/2010	8,990	6,380			2,610	
1,908	X	HALLIBURTON CO	406216101			6/24/2010		12/10/2010	3,226	2,027			1,199	
1,909	X	HALLIBURTON CO	406216101			11/20/2008		12/10/2010	15,725	5,424			10,301	
1,910	X	HALLIBURTON CO	406216101			11/20/2008		12/21/2010	5,650	1,947			3,703	
1,911	X	HARSCO CORP	415864107			12/23/2009		3/19/2010	3,059	3,309			-250	
1,912	X	HARSCO CORP	415864107			12/22/2009		4/5/2010	11,618	11,401			217	
1,913	X	HARSCO CORP	415864107			12/23/2009		4/5/2010	3,319	3,309			10	
1,914	X	HARSCO CORP	415864107			12/21/2009		4/5/2010	6,307	6,075			232	
1,915	X	UNITED STATES TREASURY 4	912828AP5			12/30/2009		6/10/2010	268,495	267,608			887	
1,916	X	UNITED STATES TREASURY 4	912828AP5			6/12/2009		6/10/2010	53,699	53,346			353	
1,917	X	UNITED STATES TREASURY 4	912828AP5			6/12/2009		6/11/2010	26,853	26,673			180	
1,918	X	GENERAL ELECTRIC COMP	369604103			6/24/2010		9/23/2010	1,632	1,529			103	
1,919	X	GENERAL ELECTRIC COMP	369604103			6/24/2010		12/10/2010	5,118	4,434			684	
1,920	X	UNITED STATES TREASURY 4	912828AP5			8/12/2009		6/11/2010	32,224	31,993			231	
1,921	X	GENERAL ELECTRIC COMP	369604103			11/20/2008		12/10/2010	25,769	18,630			7,139	
1,922	X	GENERAL ELECTRIC COMP	369604103			11/20/2008		12/21/2010	8,950	6,380			2,570	
1,923	X	UNITED STATES TREASURY 4	912828AP5			8/12/2009		6/14/2010	59,020	58,655			365	
1,924	X	UNITED STATES TREASURY 4	912828AP5			6/17/2010		7/1/2010	37,673	37,611			62	
1,925	X	GENERAL ELEC CAP CRP 5 6%	36962G3H5			1/22/2009		6/10/2010	31,682	28,362			3,320	
1,926	X	GENERAL MILLS INC 5 65%	370334BH6			4/23/2010		6/10/2010	44,358	43,496			862	
1,927	X	GENWORTH FINL INC-CL A	37247D106			3/4/2010		3/19/2010	3,385	3,361			24	
1,928	X	UNITED STATES TREASURY 4	912828AP5			6/17/2010		7/6/2010	5,381	5,373			8	
1,929	X	GLOBAL PMTS INC	37940X102			11/20/2008		3/4/2010	19,615	14,438			5,177	
1,930	X	UNITED STATES TREASURY 4	912828AP5			6/17/2010		7/8/2010	5,379	5,373			6	
1,931	X	GLOBAL PMTS INC	37940X102			2/27/2009		3/4/2010	18,762	13,655			5,107	
1,932	X	GOOGLE INC - CL A	38259P508			8/21/2009		3/19/2010	12,878	10,678			2,200	
1,933	X	GOOGLE INC - CL A	38259P508			6/24/2010		9/23/2010	2,591	2,391			200	
1,934	X	GOOGLE INC - CL A	38259P508			6/24/2010		12/10/2010	7,110	5,739			1,371	
1,935	X	GOOGLE INC - CL A	38259P508			8/21/2009		12/10/2010	35,548	27,857			7,691	
1,936	X	GOOGLE INC - CL A	38259P508			8/21/2009		12/21/2010	12,089	9,286			2,803	
1,937	X	GREIF INC CLASS A	397624107			8/30/2010		10/22/2010	1,175	1,146			29	

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

										Amount		Totals		Net Gain or Loss	
										36,110		33,169,819		3,306,020	
										2		0		0	
</															

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										36,475,839		33,169,819		3,306,020	
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	
1,989	X	FHLMC GOLD G05509 6 0%	3128M7N28			12/29/2010		1/15/2011	1,489	1,612				-123	
1,990	X	FHLMC GOLD G05509 6 0%	3128M7N28			12/30/2010		1/15/2011	186	202				-16	
1,991	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		2/15/2010	7,280	7,594				-314	
1,992	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		3/15/2010	11,259	11,744				-485	
1,993	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		4/15/2010	7,995	8,340				-345	
1,994	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		5/15/2010	7,073	7,378				-305	
1,995	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		6/15/2010	5,202	5,426				-224	
1,996	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		7/15/2010	5,226	5,451				-225	
1,997	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		8/15/2010	6,477	6,757				-280	
1,998	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		9/15/2010	8,684	9,058				-374	
1,999	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		10/15/2010	6,141	6,406				-265	
2,000	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		11/15/2010	7,534	7,858				-324	
2,001	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		12/15/2010	7,719	8,052				-333	
2,002	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		1/15/2011	6,442	6,720				-278	
2,003	X	UNITED STATES TREAS 4 25	912828BH2			11/19/2008		6/11/2010	92,879	94,769				-1,890	
2,004	X	UNITED STATES TREAS 4 25	912828BR0			10/9/2009		1/13/2010	10,865	10,905				-40	
2,005	X	UNITED STATES TREAS 4 25	912828BR0			10/22/2009		1/13/2010	16,298	16,334				-36	
2,006	X	UNITED STATES TREAS 4 25	912828BR0			10/22/2009		6/9/2010	5,485	5,445				40	
2,007	X	UNITED STATES TREAS 4 25	912828BR0			9/16/2009		6/9/2010	285,207	282,751				2,456	
2,008	X	UNITED STATES TREAS 4 25	912828BR0			9/16/2009		6/11/2010	87,562	87,000				562	
2,009	X	UNITED STATES TREAS 4 25	912828BR0			10/27/2009		6/11/2010	82,090	81,422				668	
2,010	X	UNITED STATES TREAS 4 25	912828BR0			6/17/2010		8/2/2010	38,777	38,354				423	
2,011	X	U S TREASURY NOTE 3 625	912828DX5			5/14/2010		6/10/2010	45,003	45,127				-124	
2,012	X	U S TREASURY NOTE 4 5%	912828EN6			12/10/2009		3/8/2010	49,596	50,020				-424	
2,013	X	U S TREASURY NOTE 4 5%	912828EN6			12/10/2009		4/28/2010	153,332	155,619				-2,287	
2,014	X	U S TREASURY NOTE 4 5%	912828EN6			12/10/2009		5/5/2010	116,090	116,714				-624	
2,015	X	U S TREASURY NOTE 4 5%	912828EN6			9/18/2009		5/5/2010	33,169	32,779				390	
2,016	X	U S TREASURY NOTE 4 5%	912828EN6			9/18/2009		6/2/2010	100,536	98,336				2,200	
2,017	X	U S TREASURY NOTE 5 125	912828FF2			11/19/2008		1/22/2010	79,157	79,682				-525	
2,018	X	U S TREASURY NOTE 5 125	912828FF2			11/19/2008		5/25/2010	86,830	85,374				1,456	
2,019	X	U S TREASURY NOTE 5 125	912828FF2			11/19/2008		6/2/2010	17,229	17,075				154	
2,020	X	U S TREASURY NOTE 5 125	912828FF2			11/19/2008		6/10/2010	69,014	68,299				715	
2,021	X	U S TREASURY NOTE 5 125	912828FF2			7/9/2009		6/10/2010	57,512	56,895				617	
2,022	X	U S TREASURY NOTE 5 125	912828FF2			7/14/2009		6/10/2010	28,756	28,412				344	
2,023	X	U S TREASURY NOTE 5 125	912828FF2			7/14/2009		6/11/2010	34,509	34,095				414	
2,024	X	UNITED STATES TREAS 4 87	912828F08			11/19/2008		2/4/2010	27,988	28,282				-294	
2,025	X	UNITED STATES TREAS 4 87	912828F08			11/19/2008		5/5/2010	67,378	67,876				-498	
2,026	X	U S TREASURY NOTE 4 625	912828FS4			2/2/2009		1/20/2010	31,882	32,699				-817	
2,027	X	U S TREASURY NOTE 4 625	912828FS4			2/2/2009		2/1/2010	100,952	103,547				-2,595	
2,028	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		4/15/2010	9,150	9,473				-323	
2,029	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		5/15/2010	978	1,013				-35	
2,030	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		6/15/2010	9,544	9,881				-337	
2,031	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		7/15/2010	4,450	4,607				-157	
2,032	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		8/15/2010	7,512	7,777				-265	
2,033	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		9/15/2010	3,728	3,859				-131	
2,034	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		10/15/2010	9,186	9,510				-324	
2,035	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		11/15/2010	6,852	7,094				-242	
2,036	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		12/15/2010	3,125	3,235				-110	
2,037	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		1/15/2011	12,557	13,000				-443	
2,038	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		2/15/2010	936	963				-27	
2,039	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		3/15/2010	4,438	4,566				-128	

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss		
										Gross Sales Price	Cost or Other Basis	Expense of Sale and Cost of Improvements		Valuation Method	Depreciation
										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										36,475,839		33,169,819		3,306,020	
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[illegible]

Line 11 (990-PF) - Other Income

		390,532	218,324	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	FED TAX REFUND	172,208		
2	BNYM FEE REIMBURSEMENT	218,324	218,324	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 18 (990-PF) - Taxes

		211,568	34,368	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	34,368	34,368		
2	EXCISE TAX DUE	70,000			
3	ESTIMATE EXCISE PAYMENTS	107,200			
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Amortization See attached statement	0	0	0	0
2	SHARES EXPENSES	6,785	6,785		
3	INVESTMENT FEES- DIVIDENDS	390	390		
4	INVESTMENT EXPENSES- INTEREST	22,867	22,867		
5					
6					
7					
8					
9					
10					

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

	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1			54,276,025	55,885,514	72,262,380
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	TAX COST BASIS ADJUSTMENT	1	12,152
2	I-SHARES K-1 ADJUSTMENT	2	5,965
3	WASH SALE ADJUSTMENT - CUSIP 912828PC8	3	1,691
4	PURCHASE OF ACCRUED INTEREST C/O FROM PY	4	13,191
5	Total	5	32,999

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

1	OID ADJUSTMENT	1	8,339
2	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	2	4,531
3	LOSS ON PY SALES NOT SETTLED AT YEAR END	3	2,393
4	Total	4	15,263

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

	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
		36,110	2									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold							
1	ADTRAN INC	00738A106		10/8/2010	11/16/2010	1,254	0	1,409	-155		0	-155
2	AETNA INC 575% 6/15/11	00817YAD0		5/13/2009	3/9/2010	94,603	0	94,154	449		0	449
3	AKAMAI TECHNOLOGIES INC	00971T101		8/25/2010	12/21/2010	9,541	0	8,646	895		0	895
4	AKAMAI TECHNOLOGIES INC	00971T101		8/30/2010	12/21/2010	9,039	0	8,371	668		0	668
5	ALBEMARLE CORP	012653101		8/31/2009	3/19/2010	2,118	0	1,609	509		0	509
6	ALBEMARLE CORP	012653101		8/21/2009	3/19/2010	1,695	0	1,281	414		0	414
7	ALBEMARLE CORP	012653101		8/21/2009	7/13/2010	2,955	0	2,242	713		0	713
8	ALBEMARLE CORP	012653101		8/21/2009	8/30/2010	18,846	0	14,936	3,910		0	3,910
9	ALBEMARLE CORP	012653101		8/21/2009	8/30/2010	12,831	0	10,248	2,583		0	2,583
10	ALEXION PHARMACEUTICALS INC	015351109		6/3/2010	11/4/2010	6,431	0	4,800	1,631		0	1,631
11	ALEXION PHARMACEUTICALS INC	015351109		6/4/2010	11/4/2010	17,864	0	13,277	4,587		0	4,587
12	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	4/25/2010	1,586	0	1,648	-62		0	-62
13	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	5/25/2010	3,293	0	3,421	-128		0	-128
14	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	6/25/2010	1,411	0	1,466	-55		0	-55
15	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	7/25/2010	1,387	0	1,441	-54		0	-54
16	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	8/25/2010	1,185	0	1,231	-46		0	-46
17	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	9/25/2010	1,547	0	1,608	-61		0	-61
18	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	10/25/2010	1,549	0	1,609	-60		0	-60
19	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	11/25/2010	1,793	0	1,863	-70		0	-70
20	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	12/25/2010	1,605	0	1,668	-63		0	-63
21	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	1/25/2011	1,672	0	1,737	-65		0	-65
22	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8		5/20/2010	6/25/2010	13,945	0	14,608	-663		0	-663
23	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8		5/20/2010	7/25/2010	6,515	0	6,825	-310		0	-310
24	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8		5/20/2010	8/25/2010	5,066	0	5,307	-241		0	-241
25	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8		5/20/2010	9/25/2010	5,639	0	5,907	-268		0	-268
26	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8		5/20/2010	10/25/2010	5,555	0	5,819	-264		0	-264
27	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8		5/20/2010	11/25/2010	7,934	0	8,311	-377		0	-377
28	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8		5/20/2010	12/25/2010	5,942	0	6,224	-282		0	-282
29	FED NATL MTGE AS 2.625% 12/10/14	31398AB35		12/1/2009	12/10/2010	120,000	0	120,000	0		0	0
30	FED NATL MTG ASSN 2.0% 9/28/12	31398AF2		10/28/2009	6/11/2010	25,098	0	25,075	23		0	23
31	FED NATL MTG ASSN 2.0% 9/28/12	31398AF2		10/28/2009	9/28/2010	135,000	0	135,405	-405		0	-405
32	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	2/25/2010	3,820	0	3,923	-103		0	-103
33	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		5/15/2009	2/25/2010	105	0	109	-4		0	-4
34	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	3/25/2010	3,703	0	3,804	-101		0	-101
35	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		5/15/2009	3/25/2010	101	0	106	-5		0	-5
36	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	4/25/2010	5,049	0	5,186	-137		0	-137
37	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		5/15/2009	4/25/2010	138	0	144	-6		0	-6
38	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/24/2010	4/25/2010	2,144	0	2,280	-136		0	-136
39	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	5/25/2010	4,747	0	4,877	-130		0	-130
40	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		5/15/2009	5/25/2010	130	0	135	-5		0	-5
41	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/24/2010	5/25/2010	2,016	0	2,144	-128		0	-128
42	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	6/17/2010	2,635	0	2,610	25		0	25
43	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	6/25/2010	15,627	0	16,052	-425		0	-425
44	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		5/15/2009	6/25/2010	428	0	446	-18		0	-18
45	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	7/25/2010	5,489	0	5,694	-205		0	-205
46	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	8/25/2010	6,849	0	7,105	-256		0	-256
47	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	9/25/2010	6,741	0	6,992	-251		0	-251
48	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	10/25/2010	6,849	0	7,105	-256		0	-256
49	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	11/1/2010	33,998	0	33,101	897		0	897
50	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	11/25/2010	6,992	0	7,253	-261		0	-261
51	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	12/25/2010	5,195	0	5,390	-195		0	-195
52	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	1/25/2011	6,402	0	6,642	-240		0	-240
53	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	4/25/2010	21,641	0	23,258	-1,617		0	-1,617
54	M D C HOLDINGS INC	552676108		2/27/2009	8/25/2010	2,133	0	2,050	83		0	83
55	M D C HOLDINGS INC	552676108		2/27/2009	10/8/2010	1,114	0	1,025	89		0	89
56	M D C HOLDINGS INC	552676108		2/27/2009	10/8/2010	9,137	0	8,454	683		0	683
57	M D C HOLDINGS INC	552676108		2/27/2009	10/11/2010	1,619	0	1,537	82		0	82

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

		Amount		Totals		36,439,719		0		33,170,088		3,269,631		0		0		3,269,631			
		Long Term CG Distributions		Short Term CG Distributions		Date		Gross Sales Price		Depreciation Allowed		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V as of 12/31/69		Excess of FMV Over Adj Basis		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold																
58	M D C HOLDINGS INC	552676108		11/20/2008	10/11/2010		2,158	0	1,812	346	0	1,812	346	0	1,812	346	0	0	0	0	
59	M D C HOLDINGS INC	552676108		11/20/2008	10/12/2010		1,872	0	1,585	287	0	1,585	287	0	1,585	287	0	0	0	0	
60	M D C HOLDINGS INC	552676108		11/20/2008	10/12/2010		4,273	0	3,624	649	0	3,624	649	0	3,624	649	0	0	0	0	
61	MSCI INC-A	55354G100		8/3/2010	12/21/2010		6,434	0	5,647	787	0	5,647	787	0	5,647	787	0	0	0	0	
62	MSCI INC-A	55354G100		8/2/2010	12/21/2010		10,976	0	9,588	1,388	0	9,588	1,388	0	9,588	1,388	0	0	0	0	
63	MACY'S INC	55616P104		1/29/2010	3/19/2010		2,098	0	1,611	487	0	1,611	487	0	1,611	487	0	0	0	0	
64	MACY'S INC	55616P104		1/29/2010	4/6/2010		4,049	0	2,899	1,150	0	2,899	1,150	0	2,899	1,150	0	0	0	0	
65	MEDTRONIC INC	585055106		11/20/2008	12/21/2010		3,687	0	3,025	662	0	3,025	662	0	3,025	662	0	0	0	0	
66	MERCK & CO INC	58933Y105		3/13/2009	3/19/2010		11,023	0	7,959	3,064	0	7,959	3,064	0	7,959	3,064	0	0	0	0	
67	MERCK & CO INC	58933Y105		3/13/2009	9/20/2010		21,343	0	16,110	5,233	0	16,110	5,233	0	16,110	5,233	0	0	0	0	
68	MERCK & CO INC	58933Y105		6/24/2010	9/20/2010		6,178	0	6,050	128	0	6,050	128	0	6,050	128	0	0	0	0	
69	MERCK & CO INC	58933Y105		3/13/2009	9/20/2010		96,044	0	72,536	23,508	0	72,536	23,508	0	72,536	23,508	0	0	0	0	
70	MERCK & CO INC	58933Y105		3/13/2009	9/23/2010		1,834	0	1,372	462	0	1,372	462	0	1,372	462	0	0	0	0	
71	MERCK & CO INC	58933Y105		3/13/2009	12/10/2010		4,304	0	3,289	1,015	0	3,289	1,015	0	3,289	1,015	0	0	0	0	
72	MERCK & CO INC	58933Y105		11/20/2008	12/10/2010		22,628	0	8,466	14,162	0	8,466	14,162	0	8,466	14,162	0	0	0	0	
73	MERCK & CO INC	58933Y105		11/20/2008	12/21/2010		7,610	0	2,821	4,789	0	2,821	4,789	0	2,821	4,789	0	0	0	0	
74	MLMT 2005-CK1A2FL 0 39401% 11/12/31	59022HMT6		10/20/2010	11/12/2010		3,190	0	3,166	24	0	3,166	24	0	3,166	24	0	0	0	0	
75	MLMT 2005-CK1A2F 0 3784% 11/12/31	59022HMT6		10/20/2010	12/12/2010		3,449	0	3,423	26	0	3,423	26	0	3,423	26	0	0	0	0	
76	MET LIFE GLOB FNDG 7 717% 2/15/19	59156RAT5		3/25/2010	6/11/2010		17,302	0	17,553	251	0	17,553	251	0	17,553	251	0	0	0	0	
77	MET LIFE GLOB FNDG 7 717% 2/15/19	59156RAT5		5/27/2009	6/11/2010		5,767	0	5,234	533	0	5,234	533	0	5,234	533	0	0	0	0	
78	MICROSOFT CORPORATION	594918104		12/21/2010	3/19/2010		12,083	0	12,373	290	0	12,373	290	0	12,373	290	0	0	0	0	
79	MICROSOFT CORPORATION	594918104		12/21/2010	9/23/2010		2,208	0	2,716	508	0	2,716	508	0	2,716	508	0	0	0	0	
80	MICROSOFT CORPORATION	594918104		12/21/2010	12/10/2010		38,549	0	42,553	4,004	0	42,553	4,004	0	42,553	4,004	0	0	0	0	
81	MICROSOFT CORPORATION	594918104		12/21/2010	12/21/2010		11,484	0	12,373	889	0	12,373	889	0	12,373	889	0	0	0	0	
82	MORGAN STANLEY	617446448		5/21/2009	3/19/2010		5,970	0	5,630	340	0	5,630	340	0	5,630	340	0	0	0	0	
83	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		3/24/2010	6/25/2010		6,636	0	7,057	421	0	7,057	421	0	7,057	421	0	0	0	0	
84	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/22/2009	7/25/2010		4,003	0	4,112	109	0	4,112	109	0	4,112	109	0	0	0	0	
85	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	7/25/2010		110	0	114	4	0	114	4	0	114	4	0	0	0	0	
86	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		3/24/2010	7/25/2010		1,645	0	1,749	104	0	1,749	104	0	1,749	104	0	0	0	0	
87	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		12/22/2009	8/25/2010		4,018	0	4,128	110	0	4,128	110	0	4,128	110	0	0	0	0	
88	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	8/25/2010		110	0	115	5	0	115	5	0	115	5	0	0	0	0	
89	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		3/24/2010	8/25/2010		1,651	0	1,756	105	0	1,756	105	0	1,756	105	0	0	0	0	
90	JP MORGAN CHASE & CO 5 125% 9/15/1	46625HBT1		2/17/2010	6/10/2010		79,321	0	76,770	551	0	76,770	551	0	76,770	551	0	0	0	0	
91	JP MORGAN CHASE & CO 5 375% 10/01	46625HGT1		11/19/2008	2/17/2010		151,571	0	141,190	10,381	0	141,190	10,381	0	141,190	10,381	0	0	0	0	
92	JOY GLOBAL INC	481165108		11/5/2009	3/19/2010		7,652	0	7,727	75	0	7,727	75	0	7,727	75	0	0	0	0	
93	JOY GLOBAL INC	481165108		11/5/2009	4/12/2010		5,547	0	4,967	580	0	4,967	580	0	4,967	580	0	0	0	0	
94	JOY GLOBAL INC	481165108		11/5/2009	4/30/2010		5,352	0	4,967	385	0	4,967	385	0	4,967	385	0	0	0	0	
95	JOY GLOBAL INC	481165108		11/19/2009	4/30/2010		7,137	0	6,555	582	0	6,555	582	0	6,555	582	0	0	0	0	
96	JUNIPER NETWORKS INC	48203R104		11/20/2008	1/6/2010		144,494	0	78,469	66,025	0	78,469	66,025	0	78,469	66,025	0	0	0	0	
97	JUNIPER NETWORKS INC	48203R104		11/20/2008	1/6/2010		260	0	141	119	0	141	119	0	141	119	0	0	0	0	
98	KBR INC	48242W106		11/20/2008	3/19/2010		3,389	0	1,603	1,786	0	1,603	1,786	0	1,603	1,786	0	0	0	0	
99	KBR INC	48242W106		10/27/2009	3/19/2010		1,906	0	2,041	135	0	2,041	135	0	2,041	135	0	0	0	0	
100	KBR INC	48242W106		6/24/2010	9/7/2010		4,124	0	3,796	328	0	3,796	328	0	3,796	328	0	0	0	0	
101	KBR INC	48242W106		11/20/2008	9/7/2010		14,021	0	5,791	8,230	0	5,791	8,230	0	5,791	8,230	0	0	0	0	
102	KBR INC	48242W106		12/21/2009	9/8/2010		22,984	0	9,449	13,535	0	9,449	13,535	0	9,449	13,535	0	0	0	0	
103	LAS VEGAS SANDS CORP	517834107		12/21/2009	3/19/2010		2,334	0	1,874	460	0	1,874	460	0	1,874	460	0	0	0	0	
104	LBUS 2000-C5 A2 6 51% 12/15/26	52108HC88		2/21/2009	3/25/2010		27,329	0	20,455	6,874	0	20,455	6,874	0	20,455	6,874	0	0	0	0	
105	LBUS 2000-C5 A2 6 51% 12/15/26	52108HC88		2/10/2010	3/15/2010		400	0	410	10	0	410	10	0	410	10	0	0	0	0	
106	LBUS 2000-C5 A2 6 51% 12/15/26	52108HC88		2/10/2010	4/15/2010		274	0	281	7	0	281	7	0	281	7	0	0	0	0	
107	LBUS 2000-C5 A2 6 51% 12/15/26	52108HC88		2/10/2010	5/15/2010		17,669	0	18,101	432	0	18,101	432	0	18,101	432	0	0	0	0	
108	LBUS 2000-C5 A2 6 51% 12/15/26	52108HC88		2/10/2010	6/15/2010		6,512	0	6,671	159	0	6,671	159	0	6,671	159	0	0	0	0	
109	LBUS 2000-C5 A2 6 51% 12/15/26	52108HC88		2/10/2010	7/15/2010		24,297	0	24,891	594	0	24,891	594	0	24,891	594	0	0	0	0	
110	LBUS 2000-C5 A2 6 51% 12/15/26	52108HC88		2/10/2010	8/15/2010		30,478</														

	3,269,631	
Minus Excess Over Adjusted s or Losses	-26	
	2,224	
	248	
	7,354	
	53,079	
	1,813	
	98	
	-2,114	
	5,346	
	-321	
	58	
	904	
	34,735	
	-87	
	4,343	
	72	
	6,922	
	831	
	17,197	
	100	
	956	
	126	
	136	
	-2,063	
	-1,344	
	-481	
	-397	
	-11	
	-9	
	1,495	
	-36	
	-30	
	-3	
	-4	
	-4	
	-8	
	-8	
	-81	
	-115	
	-82	
	-94	
	-85	
	-100	
	-88	
	1,277	
	1,298	
	-79	
	32	
	8,498	
	2,358	
	25	
	731	
	438	
	-451	
	-2,761	
	-7,532	
	1,068	
	101	

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

	Long Term CG Distributions	Short Term CG Distributions	Amount	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
172 ALPHA NATURAL RESOURCES INC	02076X102		1/22/2010	5/13/2010	19,710	0	20,521	-811	0	0	0	-811
173 AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	1/29/2010	2,398	0	2,047	351	0	0	0	351
174 AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	1/29/2010	2,788	0	2,451	426	0	0	0	426
175 AMERIPRISE FINANCIAL INC	03076C106		6/24/2010	12/10/2010	2,788	0	1,902	886	0	0	0	886
176 AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	12/10/2010	14,497	0	14,984	9,513	0	0	0	9,513
177 AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	1/29/2010	3,352	0	2,865	487	0	0	0	487
178 AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	3/19/2010	3,585	0	2,587	998	0	0	0	998
179 AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	7/13/2010	3,464	0	3,941	-477	0	0	0	-477
180 AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	7/13/2010	8,242	0	9,395	-1,153	0	0	0	-1,153
181 AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	7/13/2010	6,928	0	7,873	-945	0	0	0	-945
182 AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	12/21/2010	5,097	0	1,725	3,372	0	0	0	3,372
183 AMERICAN EAGLE OUTFITTERS INC	NE02553E106		6/24/2009	7/13/2010	4,181	0	4,613	-432	0	0	0	-432
184 AMETEK INC NEW	031100100		1/12/2008	2/19/2010	6,978	0	5,096	1,882	0	0	0	1,882
185 AMERICAN EXPRESS CO	025816109		6/21/2010	9/23/2010	2,563	0	2,549	14	0	0	0	14
186 AMETEK INC NEW	031100100		1/12/2008	3/19/2010	2,352	0	1,699	653	0	0	0	653
187 AMGEN INC	031162100		1/12/2008	2/12/2010	108,196	0	99,346	8,850	0	0	0	8,850
188 AMGEN INC	031162100		1/12/2008	3/19/2010	2,951	0	2,587	364	0	0	0	364
189 AMGEN INC	031162100		1/12/2008	8/10/2010	54,650	0	50,708	3,942	0	0	0	3,942
190 AMGEN INC	031162100		6/24/2010	8/10/2010	1,673	0	1,691	-18	0	0	0	-18
191 AMGEN INC	031162100		4/24/2009	8/10/2010	1,115	0	991	124	0	0	0	124
192 AMGEN INC	031162100		4/24/2009	8/11/2010	143,204	0	131,765	11,439	0	0	0	11,439
193 AMGEN INC	031162100		4/24/2009	8/11/2010	25,841	0	23,423	2,418	0	0	0	2,418
194 AMPHENOL CORP NEW	032095101		1/12/2008	2/5/2010	16,865	0	8,474	8,391	0	0	0	8,391
195 AMERICAN EXPRESS CO	025816109		6/21/2010	12/10/2010	25,432	0	23,365	2,067	0	0	0	2,067
196 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	9/25/2010	4,591	0	4,716	-125	0	0	0	-125
197 AMERICAN EXPRESS CO	025816109		6/21/2010	12/21/2010	6,912	0	6,797	115	0	0	0	115
198 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		5/15/2009	9/25/2010	126	0	131	-5	0	0	0	-5
199 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/24/2010	9/25/2010	1,887	0	2,006	-119	0	0	0	-119
200 AMERICAN GEN 7.5% 8/11/10	026351BC9		1/19/2008	8/11/2010	20,000	0	20,000	0	0	0	0	0
201 AMERICREDIT CORP	03060R101		4/6/2010	7/30/2010	29,875	0	30,611	-736	0	0	0	-736
202 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	10/25/2010	4,704	0	4,832	-128	0	0	0	-128
203 AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	3/19/2010	4,426	0	1,917	2,509	0	0	0	2,509
204 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		5/15/2009	10/25/2010	129	0	134	-5	0	0	0	-5
205 AMERIPRISE FINANCIAL INC	03076C106		6/24/2010	9/23/2010	922	0	761	161	0	0	0	161
206 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/24/2010	10/25/2010	1,933	0	2,056	-123	0	0	0	-123
207 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	11/25/2010	4,607	0	4,733	-126	0	0	0	-126
208 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		5/15/2009	11/25/2010	126	0	131	-5	0	0	0	-5
209 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/24/2010	11/25/2010	1,893	0	2,014	-121	0	0	0	-121
210 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	12/25/2010	4,819	0	4,950	-131	0	0	0	-131
211 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		5/15/2009	12/25/2010	132	0	138	-6	0	0	0	-6
212 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/24/2010	12/25/2010	1,980	0	2,106	-126	0	0	0	-126
213 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	1/25/2011	4,693	0	4,912	-311	0	0	0	-311
214 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	8/25/2010	4,601	0	134	-5	0	0	0	-5
215 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		5/15/2009	1/25/2011	129	0	134	-5	0	0	0	-5
216 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		4/12/2010	8/25/2010	1,695	0	1,843	-148	0	0	0	-148
217 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	9/25/2010	4,600	0	4,912	-312	0	0	0	-312
218 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		4/12/2010	9/25/2010	1,695	0	1,843	-148	0	0	0	-148
219 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	10/25/2010	4,563	0	4,872	-309	0	0	0	-309
220 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		4/12/2010	10/25/2010	1,681	0	1,828	-147	0	0	0	-147
221 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		4/12/2010	10/27/2010	26,763	0	26,399	364	0	0	0	364
222 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	11/25/2010	4,018	0	4,290	-272	0	0	0	-272
223 FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/24/2010	1/25/2011	1,928	0	2,051	-123	0	0	0	-123
224 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	2/25/2010	4,687	0	5,004	-317	0	0	0	-317
225 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		4/12/2010	11/25/2010	888	0	966	-78	0	0	0	-78
226 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	12/25/2010	3,724	0	3,976	-252	0	0	0	-252
227 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		4/12/2010	12/25/2010	833	0	895	-72	0	0	0	-72
228 FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	3/25/2010	5,430	0	5,797	-367	0	0	0	-367

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

	Long Term CG Distributions Short Term CG Distributions	Amount		Kind(s) of Property Sold	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		36,110	2												
229	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8	9/10/2009	4/25/2010	31,204	0	33,318	-2,114	0	0	0	0	0	3,269,631
230	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8	1/29/2010	3/17/2010	333	0	335	-2	0	0	0	0	0	-2,114
231	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8	1/29/2010	4/16/2010	247	0	247	-1	0	0	0	0	0	-2
232	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8	1/29/2010	5/17/2010	264	0	266	-2	0	0	0	0	0	-2
233	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8	9/10/2009	5/25/2010	5,996	0	6,402	-406	0	0	0	0	0	-406
234	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8	4/12/2010	5/25/2010	2,209	0	2,402	-193	0	0	0	0	0	-193
235	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8	1/29/2010	6/16/2010	7,936	0	7,983	-47	0	0	0	0	0	-47
236	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8	1/29/2010	7/16/2010	5,233	0	5,264	-31	0	0	0	0	0	-31
237	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8	9/10/2009	6/25/2010	5,527	0	5,901	-374	0	0	0	0	0	-374
238	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8	1/29/2010	8/16/2010	228	0	229	-1	0	0	0	0	0	-1
239	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8	4/12/2010	6/25/2010	2,036	0	2,214	-178	0	0	0	0	0	-178
240	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8	1/29/2010	9/15/2010	992	0	998	-6	0	0	0	0	0	-6
241	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8	9/10/2009	7/25/2010	4,669	0	4,986	-317	0	0	0	0	0	-317
242	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8	1/29/2010	10/15/2010	244	0	246	-2	0	0	0	0	0	-2
243	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8	1/29/2010	11/15/2010	232	0	233	-1	0	0	0	0	0	-1
244	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8	1/29/2010	12/15/2010	249	0	251	-2	0	0	0	0	0	-2
245	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8	4/12/2010	7/25/2010	1,720	0	1,871	-151	0	0	0	0	0	-151
246	LEAR CORP WII	521865204	521865204	1/6/2010	3/19/2010	3,069	0	2,907	162	0	0	0	0	0	162
247	LEXMARK INTL GROUP INC CL A	529771107	529771107	2/3/2010	3/19/2010	2,430	0	2,259	171	0	0	0	0	0	171
248	LEXMARK INTL GROUP INC CL A	529771107	529771107	2/3/2010	10/8/2010	3,029	0	2,241	788	0	0	0	0	0	788
249	LEXMARK INTL GROUP INC CL A	529771107	529771107	2/3/2010	10/8/2010	25,963	0	19,361	6,602	0	0	0	0	0	6,602
250	LIBERTY PPTY TR	531172104	531172104	2/27/2009	3/19/2010	5,384	0	2,974	2,410	0	0	0	0	0	2,410
251	LIBERTY PPTY TR	531172104	531172104	2/27/2009	6/24/2010	7,081	0	4,252	2,829	0	0	0	0	0	2,829
252	LIBERTY PPTY TR	531172104	531172104	2/27/2009	10/22/2010	10,872	0	5,851	5,021	0	0	0	0	0	5,021
253	LIBERTY PPTY TR	531172104	531172104	11/25/2008	12/3/2010	6,222	0	8,449	12,705	0	0	0	0	0	12,705
254	LIBERTY PPTY TR	531172104	531172104	11/20/2008	12/3/2010	21,154	0	3,278	2,943	0	0	0	0	0	2,943
255	LIBERTY PPTY TR	531172104	531172104	2/27/2009	12/3/2010	5,600	0	3,291	2,309	0	0	0	0	0	2,309
256	MORGAN STANLEY	617446448	617446448	5/21/2009	9/23/2010	501	0	563	-62	0	0	0	0	0	-62
257	HERBAUFEE LTD	G4412G101	G4412G101	5/1/2009	8/30/2010	7,152	0	2,627	4,525	0	0	0	0	0	4,525
258	INVESCO LTD	G491BT108	G491BT108	6/14/2009	1/28/2010	17,017	0	15,381	1,636	0	0	0	0	0	1,636
259	INVESCO LTD	G491BT108	G491BT108	6/14/2009	1/28/2010	3,849	0	3,144	705	0	0	0	0	0	705
260	RENAISSANCE RE HDGS LTD ADR	G7496G103	G7496G103	8/30/2010	10/22/2010	6,057	0	5,689	368	0	0	0	0	0	368
261	RENAISSANCE RE HDGS LTD ADR	G7496G103	G7496G103	8/30/2010	10/22/2010	1,818	0	1,707	111	0	0	0	0	0	111
262	RENAISSANCE RE HDGS LTD ADR	G7496G103	G7496G103	8/30/2010	10/25/2010	7,311	0	6,827	484	0	0	0	0	0	484
263	TYCO INTERNATIONAL LTD	H89128104	H89128104	3/16/2009	3/19/2010	8,386	0	4,478	3,910	0	0	0	0	0	3,910
264	TYCO INTERNATIONAL LTD	H89128104	H89128104	3/16/2009	9/2/2010	91,074	0	46,142	44,932	0	0	0	0	0	44,932
265	TYCO INTERNATIONAL LTD	H89128104	H89128104	3/16/2009	9/2/2010	384	0	195	189	0	0	0	0	0	189
266	TYCO INTERNATIONAL LTD	H89128104	H89128104	6/24/2010	9/2/2010	7,701	0	7,396	305	0	0	0	0	0	305
267	TYCO INTERNATIONAL LTD	H89128104	H89128104	3/16/2009	9/2/2010	22,717	0	11,487	11,230	0	0	0	0	0	11,230
268	TYCO INTERNATIONAL LTD	H89128104	H89128104	3/16/2009	9/23/2010	773	0	389	384	0	0	0	0	0	384
269	TYCO INTERNATIONAL LTD	H89128104	H89128104	3/16/2009	12/10/2010	22,665	0	10,708	11,957	0	0	0	0	0	11,957
270	TYCO INTERNATIONAL LTD	H89128104	H89128104	3/16/2009	12/21/2010	6,256	0	2,920	3,336	0	0	0	0	0	3,336
271	CHECK POINT SOFTWARE TECH ORD	M22465104	M22465104	3/4/2010	3/19/2010	2,051	0	2,000	51	0	0	0	0	0	51
272	KBR INC	48242W106	48242W106	11/20/2008	9/9/2010	24	0	10	14	0	0	0	0	0	14
273	KBR INC	48242W106	48242W106	11/20/2008	9/9/2010	245	0	100	145	0	0	0	0	0	145
274	KBR INC	48242W106	48242W106	11/20/2008	9/10/2010	39,096	0	16,032	23,064	0	0	0	0	0	23,064
275	KBR INC	48242W106	48242W106	11/20/2008	9/13/2010	86,114	0	35,380	50,734	0	0	0	0	0	50,734
276	KBR INC	48242W106	48242W106	11/20/2008	9/13/2010	13,915	0	5,621	8,294	0	0	0	0	0	8,294
277	KBR INC	48242W106	48242W106	11/20/2008	9/13/2010	18,641	0	7,575	11,066	0	0	0	0	0	11,066
278	KANSAS CITY SOUTHERN	485170302	485170302	2/5/2010	3/19/2010	1,765	0	1,491	274	0	0	0	0	0	274
279	KANSAS CITY SOUTHERN	485170302	485170302	3/25/2010	10/22/2010	3,363	0	2,858	505	0	0	0	0	0	505
280	KEYCORP NEW	493267108	493267108	3/4/2010	3/19/2010	4,194	0	3,993	201	0	0	0	0	0	201
281	KEYCORP NEW	493267108	493267108	3/4/2010	7/16/2010	5,139	0	4,777	362	0	0	0	0	0	362
282	KING PHARMACEUTICALS INC	495582108	495582108	7/30/2010	10/15/2010	3,678	0	2,279	1,399	0	0	0	0	0	1,399
283	KING PHARMACEUTICALS INC	495582108	495582108	7/30/2010	10/15/2010	28,714	0	17,626	11,088	0	0	0	0	0	11,088
284	KRAFT FOODS INC	50075NB9	50075NB9	2/4/2010	9/8/2010	128,376	0	119,590	8,786	0	0	0	0	0	8,786
285	KROGER CO	8 05% 2/01/10	501044BX8	11/19/2008	2/1/2010	20,000	0	20,786	-786	0	0	0	0	0	-786

3,631	-186	-971	-592	209	216	-296	-289	-101	083	1,342	672	243	160	260	461	246	308	-253	-44	-7	962	1,376	1,437	802	426	703	1,718	351	208	208
SS	-971	-592	209	216	-296	-289	-101	083	1,342	672	243	160	260	461	246	308	-253	-44	-7	962	1,376	1,437	802	426	703	1,718	351	208	208	
stated	-971	-592	209	216	-296	-289	-101	083	1,342	672	243	160	260	461	246	308	-253	-44	-7	962	1,376	1,437	802	426	703	1,718	351	208	208	
5	-971	-592	209	216	-296	-289	-101	083	1,342	672	243	160	260	461	246	308	-253	-44	-7	962	1,376	1,437	802	426	703	1,718	351	208	208	

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

		Amount											
Long Term CG Distributions		36,110	2										
Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
343	WHIRLPOOL CORP	963320106		8/28/2009	11/22/2010	6,740	0	5,851	889			0	889
344	WHIRLPOOL CORP	963320106		8/28/2009	11/22/2010	50,737	0	43,437	7,300			0	7,300
345	WHIRLPOOL CORP	963320106		8/31/2009	11/22/2010	98,522	0	84,883	13,639			0	13,639
346	WHIRLPOOL CORP	963320106		6/24/2010	11/22/2010	5,338	0	6,641	-1,303			0	-1,303
347	WHIRLPOOL CORP	963320106		8/28/2009	11/22/2010	19,674	0	17,010	2,664			0	2,664
348	WISCONSIN ENERGY CORP	976657106		2/27/2009	3/19/2010	2,035	0	1,601	434			0	434
349	XTO ENERGY INC	98385X106		11/20/2008	3/19/2010	8,921	0	5,087	3,834			0	3,834
350	XTO ENERGY INC	98385X106		11/20/2008	6/11/2010	405,387	0	250,066	155,321			0	155,321
351	XTO ENERGY INC 4 9% 2011/14	98385XAD8		11/19/2008	1/7/2010	32,448	0	27,496	4,952			0	4,952
352	CLIFFS NAT RES INC, COMMON	999Z60257		6/1/2010	6/1/2010	0	0	0	0			0	0
353	ACCENTURE PLC-CL A	G1151C101		11/20/2008	1/6/2010	234,320	0	148,887	85,433			0	85,433
354	ACCENTURE PLC-CL A	G1151C101		11/20/2008	1/6/2010	35,624	0	22,739	12,885			0	12,885
355	HERBALIFE LTD	G4412G101		5/1/2009	3/19/2010	1,703	0	808	895			0	895
356	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	12/10/2010	13,762	0	19,685	-5,923			0	-5,923
357	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	12/21/2010	3,747	0	4,921	-1,174			0	-1,174
358	AMYLIN PHARMACEUTICALS INC	032346108		6/18/2010	12/21/2010	450	0	586	-136			0	-136
359	ANADARKO PETROLEUM CORP	032511107		6/18/2010	9/23/2010	548	0	425	123			0	123
360	ANADARKO PETROLEUM CORP	032511107		6/18/2010	12/10/2010	13,800	0	8,507	5,293			0	5,293
361	ANADARKO PETROLEUM CORP	032511107		6/18/2010	12/21/2010	3,375	0	2,127	1,248			0	1,248
362	ANSYS INC	03662Q105		4/2/2009	3/19/2010	453	0	265	188			0	188
363	ANSYS INC	03662Q105		3/19/2009	3/19/2010	3,627	0	1,944	1,683			0	1,683
364	ANSYS INC	03662Q105		3/19/2009	4/6/2010	5,302	0	2,915	2,387			0	2,387
365	ANSYS INC	03662Q105		3/19/2009	11/12/2010	7,851	0	3,887	3,964			0	3,964
366	APACHE CORP	037411105		11/20/2008	3/19/2010	9,897	0	6,162	3,735			0	3,735
367	APACHE CORP	037411105		6/24/2010	9/23/2010	1,905	0	1,811	94			0	94
368	APACHE CORP	037411105		6/24/2010	12/10/2010	5,742	0	4,528	1,214			0	1,214
369	MCKESSON CORPORATION	58155Q103		1/5/2010	3/19/2010	7,006	0	6,985	21			0	21
370	MANITOWOC COMPANY INC	563571108		4/30/2010	6/25/2010	15,900	0	24,001	-8,101			0	-8,101
371	MANPOWER INC	56418H100		12/9/2008	3/19/2010	3,458	0	2,041	1,417			0	1,417
372	MASSEY ENERGY CORP	576206106		9/3/2009	1/11/2010	2,847	0	1,607	1,240			0	1,240
373	MASSEY ENERGY CORP	576206106		9/3/2009	1/22/2010	29,093	0	18,207	10,886			0	10,886
374	MCKESSON CORPORATION	58155Q103		6/24/2010	9/23/2010	1,746	0	2,046	-300			0	-300
375	MCCORMICK & CO INC COM NON VTG	579780206		6/10/2010	12/21/2010	18,780	0	15,869	2,911			0	2,911
376	MCKESSON CORPORATION	58155Q103		6/24/2010	12/10/2010	10,203	0	10,228	-25			0	-25
377	MCKESSON CORPORATION	58155Q103		1/5/2010	12/10/2010	18,365	0	17,146	1,219			0	1,219
378	MCCORMICK & CO INC COM NON VTG	579780206		6/11/2010	12/21/2010	5,634	0	4,738	896			0	896
379	MCKESSON CORPORATION	58155Q103		1/5/2010	12/21/2010	9,043	0	8,255	788			0	788
380	MEDTRONIC INC	585055106		11/20/2008	3/19/2010	4,020	0	2,722	1,298			0	1,298
381	MEDTRONIC INC	585055106		6/24/2010	9/23/2010	1,001	0	1,120	-119			0	-119
382	MEDTRONIC INC	585055106		6/24/2010	12/10/2010	1,426	0	1,493	-67			0	-67
383	MEDTRONIC INC	585055106		11/20/2008	12/10/2010	11,768	0	9,982	1,786			0	1,786
384	APACHE CORP	037411105		11/20/2008	12/10/2010	31,924	0	17,480	14,444			0	14,444
385	APACHE CORP	037411105		11/20/2008	12/21/2010	11,104	0	5,911	5,193			0	5,193
386	APPLE INC	037833100		6/5/2009	1/21/2010	66,318	0	46,001	20,317			0	20,317
387	APPLE INC	037833100		6/5/2009	1/21/2010	18,769	0	12,993	5,786			0	5,786
388	APPLE INC	037833100		11/20/2008	1/21/2010	150,779	0	58,650	92,129			0	92,129
389	APPLE INC	037833100		11/20/2008	3/19/2010	11,546	0	4,218	7,328			0	7,328
390	APPLE INC	037833100		6/24/2010	9/23/2010	3,782	0	3,518	264			0	264
391	APPLE INC	037833100		6/24/2010	12/10/2010	11,532	0	9,743	1,789			0	1,789
392	APPLE INC	037833100		4/23/2010	12/10/2010	56,057	0	47,357	8,700			0	8,700
393	APPLE INC	037833100		4/23/2010	12/21/2010	19,446	0	16,237	3,209			0	3,209
394	ASHLAND INC	044209104		4/22/2010	7/13/2010	6,795	0	8,493	-1,698			0	-1,698
395	ASHLAND INC	044209104		4/23/2010	7/13/2010	13,590	0	17,395	-3,805			0	-3,805
396	ASHLAND INC	044209104		4/30/2010	7/13/2010	13,105	0	16,810	-3,705			0	-3,705
397	EXCEL MARITIME CARRIERS LTD	V3267N107		9/18/2009	2/5/2010	8,815	0	12,296	-3,481			0	-3,481
398	EXCEL MARITIME CARRIERS LTD	V3267N107		9/18/2009	2/5/2010	5,871	0	8,148	-2,277			0	-2,277
399	ROYAL CARIBBEAN CRUISES LTD	V7780T103		3/5/2010	3/19/2010	4,052	0	3,896	156			0	156

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

Long Term CG Distributions										Amount						
Short Term CG Distributions										36,110	2					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Totals	36,439,719	0	33,170,088	3,269,631	0	0	0	0	3,269,631
400	ROYAL CARIBBEAN CRUISES LTD	V77807103		4/29/2010	8/30/2010	3,715			0	5,565	-1,850		0			-1,850
401	ROYAL CARIBBEAN CRUISES LTD	V77807103		4/30/2010	8/30/2010	1,981			0	2,939	-958		0			-958
402	AVNET INC	053807103		11/17/2009	8/25/2010	160			0	195	-35		0			-35
403	AVNET INC	053807103		11/17/2009	8/25/2010	1,141			0	1,394	-253		0			-253
404	AVNET INC	053807103		11/18/2009	8/25/2010	228			0	281	-53		0			-53
405	AVNET INC	053807103		11/18/2009	8/25/2010	12,549			0	15,394	-2,845		0			-2,845
406	AVNET INC	053807103		11/19/2009	8/25/2010	297			0	362	-65		0			-65
407	AVNET INC	053807103		11/19/2009	8/25/2010	10,453			0	12,792	-2,339		0			-2,339
408	AVNET INC	053807103		11/19/2009	8/26/2010	2,515			0	3,059	-544		0			-544
409	BNY MELLON SMALL/MID CAP FUND-M	05569M442		12/30/2009	3/19/2010	6,063			0	5,762	301		0			301
410	BNY MELLON SMALL/MID CAP FUND-M	05569M442		12/15/2009	3/19/2010	149,937			0	137,506	12,431		0			12,431
411	BNY MELLON SMALL/MID CAP FUND-M	05569M442		12/15/2009	12/10/2010	10,000			0	7,556	2,444		0			2,444
412	BNY MELLON SMALL/MID CAP FUND-M	05569M442		2/26/2009	3/19/2010	62,000			0	39,516	22,484		0			22,484
413	ATLAS ENERGY INC	049298102		3/4/2010	3/19/2010	3,275			0	3,468	-193		0			-193
414	ATLAS ENERGY INC	049298102		2/26/2010	4/20/2010	8,045			0	7,216	829		0			829
415	ATLAS ENERGY INC	049298102		3/4/2010	4/20/2010	5,119			0	4,855	264		0			264
416	ATLAS ENERGY INC	049298102		2/24/2010	4/20/2010	2,194			0	1,933	261		0			261
417	ATLAS ENERGY INC	049298102		2/24/2010	4/21/2010	14,200			0	12,884	1,316		0			1,316
418	AMPHENOL CORP NEW	032095101		2/27/2009	2/5/2010	5,366			0	3,620	1,746		0			1,746
419	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	9/23/2010	1,273			0	1,181	92		0			92
420	AUTOLIV INC	052800109		7/31/2009	1/6/2010	6,313			0	4,998	1,315		0			1,315
421	AUTOLIV INC	052800109		7/30/2009	1/7/2010	13,665			0	10,761	2,904		0			2,904
422	AUTOLIV INC	052800109		7/31/2009	1/7/2010	9,257			0	7,497	1,760		0			1,760
423	AUTOLIV INC	052800109		10/13/2009	1/7/2010	2,204			0	1,723	481		0			481
424	AUTOLIV INC	052800109		6/10/2009	3/19/2010	3,897			0	2,513	1,384		0			1,384
425	AUTOLIV INC	052800109		5/29/2009	9/20/2010	616			0	275	341		0			341
426	AUTOLIV INC	052800109		6/10/2009	9/20/2010	93,042			0	47,433	45,609		0			45,609
427	AUTOLIV INC	052800109		6/24/2010	9/20/2010	4,929			0	3,962	967		0			967
428	AUTOLIV INC	052800109		5/29/2009	9/20/2010	12,323			0	5,492	6,831		0			6,831
429	AUTOLIV INC	052800109		5/29/2009	9/23/2010	3,072			0	1,373	1,699		0			1,699
430	AUTOLIV INC	052800109		5/29/2009	12/10/2010	20,913			0	7,414	13,499		0			13,499
431	AUTOLIV INC	052800109		5/29/2009	12/21/2010	5,684			0	1,922	3,762		0			3,762
432	AVNET INC	053807103		11/18/2009	3/19/2010	3,463			0	3,374	89		0			89
433	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	1/25/2011	4,128			0	4,407	-279		0			-279
434	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		4/12/2010	1/25/2011	912			0	992	-80		0			-80
435	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	2/25/2010	2,714			0	2,808	-94		0			-94
436	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	3/25/2010	165			0	171	-6		0			-6
437	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	4/25/2010	3,023			0	3,129	-106		0			-106
438	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	5/25/2010	12,925			0	13,377	-452		0			-452
439	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	6/25/2010	2,120			0	2,194	-74		0			-74
440	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	7/25/2010	1,656			0	1,714	-58		0			-58
441	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	8/25/2010	1,093			0	1,131	-38		0			-38
442	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	9/25/2010	1,091			0	1,129	-38		0			-38
443	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	10/25/2010	1,849			0	1,914	-65		0			-65
444	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	11/25/2010	2,334			0	2,416	-82		0			-82
445	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	12/25/2010	1,824			0	1,887	-63		0			-63
446	FNMA POOL # 831812 6% 9/1/36	31407JDR0		1/22/2009	1/25/2011	5,118			0	5,297	-179		0			-179
447	FNMA POOL # 888279 4.5% 10/1/36	31410F2L8		1/21/2009	4/25/2010	623			0	634	-11		0			-11
448	FNMA POOL # 888279 4.5% 10/1/36	31410F2L8		1/21/2009	5/25/2010	637			0	648	-11		0			-11
449	FNMA POOL # 888279 4.5% 10/1/36	31410F2L8		1/21/2009	6/25/2010	476			0	485	-9		0			-9
450	FNMA POOL # 888279 4.5% 10/1/36	31410F2L8		1/21/2009	7/25/2010	1,451			0	1,476	-25		0			-25
451	FNMA POOL # 888279 4.5% 10/1/36	31410F2L8		1/21/2009	8/25/2010	1,106			0	1,126	-20		0			-20
452	FNMA POOL # 888279 4.5% 10/1/36	31410F2L8		1/21/2009	9/25/2010	1,824			0	1,856	-32		0			-32
453	FNMA POOL # 888279 4.5% 10/1/36	31410F2L8		1/21/2009	10/25/2010	1,885			0	1,918	-33		0			-33
454	FNMA POOL # 888279 4.5% 10/1/36	31410F2L8		1/21/2009	11/25/2010	1,969			0	2,004	-35		0			-35
455	FNMA POOL # 888279 4.5% 10/1/36	31410F2L8		1/21/2009	12/25/2010	2,495			0	2,539	-44		0			-44
456	FNMA POOL # 888279 4.5% 10/1/36	31410F2L8		1/21/2009	1/25/2011	1,880			0	1,913	-33		0			-33

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

	Long Term CG Distributions	Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			36,110	2									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
628	BIOVAIL CORP INTL	09067J109		1/8/2010	3/19/2010	3,328	0	3,117	211			0	211
629	BIOVAIL CORP INTL	09067J109		1/8/2010	6/3/2010	3,126	0	3,117	9			0	9
630	BIOVAIL CORP INTL	09067J109		1/7/2010	6/4/2010	7,307	0	7,563	-256			0	-256
631	BIOVAIL CORP INTL	09067J109		1/8/2010	6/4/2010	3,400	0	3,563	-163			0	-163
632	BIOVAIL CORP INTL	09067J109		1/7/2010	6/4/2010	1,417	0	1,483	-66			0	-66
633	BIOVAIL CORP INTL	09067J109		1/8/2010	6/4/2010	4,239	0	4,453	-214			0	-214
634	BIOVAIL CORP INTL	09067J109		1/7/2010	6/7/2010	994	0	1,038	-44			0	-44
635	BIOVAIL CORP INTL	09067J109		1/7/2010	6/7/2010	2,969	0	3,114	-145			0	-145
636	BIOVAIL CORP INTL	09067J109		1/7/2010	6/7/2010	566	0	592	-26			0	-26
637	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	10/25/2010	3,677	0	3,745	-68			0	-68
638	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	11/9/2010	27,912	0	27,170	742			0	742
639	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	11/25/2010	1,422	0	1,449	-27			0	-27
640	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	2/25/2010	1,586	0	1,597	-11			0	-11
641	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	3/25/2010	847	0	853	-6			0	-6
642	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	4/25/2010	907	0	914	-7			0	-7
643	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	5/25/2010	1,007	0	1,014	-7			0	-7
644	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	6/17/2010	112,728	0	110,197	2,531			0	2,531
645	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	6/25/2010	1,498	0	1,508	-10			0	-10
646	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	7/25/2010	1,168	0	1,176	-8			0	-8
647	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	8/25/2010	2,298	0	2,313	-15			0	-15
648	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	9/25/2010	4,027	0	4,054	-27			0	-27
649	FNMA POOL # 89572 5 5% 6/01/38	31410KJR6		7/9/2010	11/25/2010	606	0	653	-47			0	-47
650	FNMA POOL # 89572 5 5% 6/01/38	31410KJR6		7/9/2010	12/25/2010	608	0	656	-48			0	-48
651	FNMA POOL # 89572 5 5% 6/01/38	31410KJR6		7/9/2010	1/25/2011	581	0	626	-45			0	-45
652	FNMA POOL # 899572 5 5% 8/01/37	31410WQC5		3/10/2009	2/25/2010	3,226	0	3,383	-157			0	-157
653	FNMA POOL # 899572 5 5% 8/01/37	31410WQC5		3/10/2009	3/25/2010	2,902	0	3,043	-141			0	-141
654	FNMA POOL # 899572 5 5% 8/01/37	31410WQC5		3/10/2009	4/25/2010	20,838	0	21,854	-1,016			0	-1,016
655	FNMA POOL # 899572 5 5% 8/01/37	31410WQC5		3/10/2009	5/25/2010	2,113	0	2,216	-103			0	-103
656	FNMA POOL # 899572 5 5% 8/01/37	31410WQC5		3/10/2009	6/25/2010	2,662	0	2,792	-130			0	-130
657	NEWS CORP INC	65248E203		11/20/2008	12/10/2010	27,404	0	9,997	17,407			0	17,407
658	NEWS CORP INC	65248E203		11/20/2008	12/21/2010	9,367	0	3,472	5,895			0	5,895
659	NEXTERA ENERGY INC	65339F101		8/24/2010	9/23/2010	3,249	0	3,283	-34			0	-34
660	NEXTERA ENERGY INC	65339F101		8/24/2010	12/10/2010	16,070	0	16,962	-892			0	-892
661	NEXTERA ENERGY INC	65339F101		8/24/2010	12/21/2010	4,604	0	4,924	-320			0	-320
662	NORDSTROM INC	655664100		8/9/2010	9/23/2010	712	0	700	12			0	12
663	NORDSTROM INC	655664100		8/9/2010	12/10/2010	19,416	0	16,092	3,324			0	3,324
664	NORDSTROM INC	655664100		8/9/2010	12/21/2010	6,026	0	4,898	1,128			0	1,128
665	NORFOLK SOUTHERN CORP	655844108		11/4/2009	3/19/2010	4,425	0	3,988	437			0	437
666	NORFOLK SOUTHERN CORP	655844108		6/24/2010	9/23/2010	1,171	0	1,136	35			0	35
667	NORFOLK SOUTHERN CORP	655844108		6/24/2010	12/10/2010	3,127	0	2,839	288			0	288
668	NORFOLK SOUTHERN CORP	655844108		11/4/2009	12/10/2010	20,641	0	16,450	4,191			0	4,191
669	NORFOLK SOUTHERN CORP	655844108		11/4/2009	12/21/2010	6,268	0	4,985	1,283			0	1,283
670	NORTHEAST UTILITIES	664397106		2/26/2009	3/19/2010	1,090	0	887	203			0	203
671	NORTHEAST UTILITIES	664397106		2/27/2009	3/19/2010	1,090	0	883	207			0	207
672	NORTHEAST UTILITIES	664397106		2/27/2009	5/13/2010	4,843	0	3,975	868			0	868
673	NV ENERGY INC	67073Y106		11/25/2008	3/19/2010	2,866	0	2,266	600			0	600
674	NV ENERGY INC	67073Y106		2/27/2009	8/25/2010	2,854	0	2,143	711			0	711
675	NV ENERGY INC	67073Y106		11/25/2008	8/25/2010	5,110	0	3,870	1,240			0	1,240
676	NV ENERGY INC	67073Y106		2/27/2009	8/25/2010	6,065	0	4,939	1,667			0	1,667
677	NV ENERGY INC	67073Y106		2/27/2009	8/26/2010	4,016	0	2,982	1,034			0	1,034
678	NV ENERGY INC	67073Y106		2/27/2009	8/26/2010	377	0	280	97			0	97
679	NV ENERGY INC	67073Y106		2/27/2009	8/27/2010	10,124	0	7,455	2,669			0	2,669
680	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	3/19/2010	4,916	0	3,332	1,584			0	1,584
681	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	9/23/2010	2,233	0	2,533	-300			0	-300
682	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	12/10/2010	49,226	0	44,755	4,471			0	4,471
683	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	12/21/2010	14,518	0	12,667	1,851			0	1,851
684	OLD REPUBLIC INTL CORP	680223104		11/21/2008	3/4/2010	20,386	0	13,403	6,983			0	6,983

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

	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		36,110	2									
Kind(s) of Property Sold	CUSIP #	Date Acquired	Date Sold									
685 OLD REPUBLIC INTL CORP	680223104	2/27/2009	3/4/2010		10,766	0	8,699	2,067	0	0	0	3,269,631
686 OMNICARE INC	681904108	9/14/2009	3/19/2010		3,486	0	2,888	598	0	0	0	2,067
687 OMNICARE INC	681904108	12/17/2008	5/24/2010		19,563	0	19,066	497	0	0	0	598
688 OMNICARE INC	681904108	9/14/2009	5/24/2010		1,712	0	1,685	27	0	0	0	497
689 OMNICARE INC	681904108	11/10/2009	5/24/2010		6,113	0	5,803	310	0	0	0	27
690 OMNICARE INC	681904108	9/8/2010	12/21/2010		19,691	0	17,365	2,326	0	0	0	310
691 OMNICARE INC	681904108	9/9/2010	12/21/2010		8,405	0	7,514	891	0	0	0	310
692 OMNICARE INC	681904108	11/5/2010	12/21/2010		5,763	0	6,155	-392	0	0	0	2,326
693 OMNICOM GROUP INC	681919106	11/20/2008	3/19/2010		5,082	0	2,940	2,142	0	0	0	891
694 OMNICOM GROUP INC	681919106	6/24/2010	9/23/2010		782	0	730	52	0	0	0	-392
695 OMNICOM GROUP INC	681919106	6/24/2010	12/10/2010		6,990	0	5,472	1,518	0	0	0	2,142
696 OMNICOM GROUP INC	681919106	11/20/2008	12/10/2010		12,582	0	6,107	6,475	0	0	0	52
697 OMNICOM GROUP INC	681919106	11/20/2008	12/21/2010		5,602	0	2,714	2,888	0	0	0	1,518
698 ON SEMICONDUCTOR CORP	682189105	2/27/2009	3/19/2010		2,875	0	1,358	1,517	0	0	0	6,475
699 ON SEMICONDUCTOR CORP	682189105	12/10/2008	6/14/2010		21,738	0	11,655	10,083	0	0	0	2,888
700 ON SEMICONDUCTOR CORP	682189105	2/27/2009	6/14/2010		3,038	0	1,651	1,387	0	0	0	1,517
701 ONEOK INC	682680103	3/4/2010	3/19/2010		2,762	0	2,810	-48	0	0	0	10,083
702 CARTER'S INC	146229109	5/5/2010	8/25/2010		1,168	0	1,663	-495	0	0	0	1,387
703 CARTER'S INC	146229109	5/5/2010	8/25/2010		5,605	0	7,969	-2,364	0	0	0	-48
704 CARTER'S INC	146229109	6/3/2010	8/25/2010		2,335	0	3,142	-807	0	0	0	-495
705 CARTER'S INC	146229109	5/5/2010	8/25/2010		8,435	0	11,975	-3,540	0	0	0	-2,364
706 CATERPILLAR INC	149123101	6/16/2010	9/23/2010		770	0	643	127	0	0	0	-807
707 CATERPILLAR INC	149123101	6/16/2010	12/10/2010		22,452	0	16,087	6,365	0	0	0	-3,540
708 CATERPILLAR FIN SERV 4 75% 2/17/15	149123101	6/16/2010	12/21/2010		6,617	0	4,504	2,113	0	0	0	127
709 CATERPILLAR INC	149123101	11/19/2008	1/7/2010		31,763	0	26,998	4,765	0	0	0	6,365
710 CEPHALON INC	156708109	11/20/2009	1/27/2010		1,304	0	1,194	110	0	0	0	2,113
711 CEPHALON INC	156708109	6/10/2009	1/27/2010		2,608	0	2,320	288	0	0	0	4,765
712 CEPHALON INC	156708109	6/10/2009	2/18/2010		12,074	0	10,441	1,633	0	0	0	110
713 CEPHALON INC	156708109	6/24/2009	2/18/2010		4,695	0	3,976	719	0	0	0	288
714 CEPHALON INC	156708109	7/13/2009	2/18/2010		15,428	0	12,346	3,082	0	0	0	1,633
715 CERNER CORP	156782104	1/22/2010	3/19/2010		5,305	0	5,034	271	0	0	0	719
716 CERNER CORP	156782104	1/22/2010	4/30/2010		38,773	0	37,766	1,017	0	0	0	3,082
717 CMSC 2000-3 A2 7 319% 10/15/32	161505GM8	3/12/2010	4/15/2010		15,321	0	15,573	-252	0	0	0	271
718 CMSC 2000-3 A2 7 319% 10/15/32	161505GM8	3/24/2010	4/15/2010		15,321	0	15,533	-212	0	0	0	1,017
719 CMSC 2000-3 A2 7 319% 10/15/32	161505GM8	3/12/2010	4/15/2010		15,486	0	15,736	-250	0	0	0	-252
720 CMSC 2000-3 A2 7 319% 10/15/32	161505GM8	3/24/2010	4/15/2010		12,193	0	12,362	-169	0	0	0	-212
721 CMSC 2000-3 A2 7 319% 10/15/32	161505GM8	4/5/2010	4/15/2010		2,032	0	2,062	-30	0	0	0	-250
722 CMSC 2000-3 A2 7 319% 10/15/32	161505GM8	4/9/2010	4/15/2010		5,419	0	5,494	-75	0	0	0	-169
723 CMSC 2000-3 A2 7 319% 10/15/32	161505GM8	3/12/2010	5/15/2010		10,501	0	10,671	-170	0	0	0	-30
724 ONEOK INC	682680103	3/4/2010	8/30/2010		19,532	0	21,077	-1,545	0	0	0	-75
725 ORACLE CORP	68389X105	11/20/2008	3/19/2010		7,512	0	4,659	2,853	0	0	0	-170
726 ORACLE CORP	68389X105	6/24/2010	9/23/2010		1,915	0	1,574	341	0	0	0	-1,545
727 ORACLE CORP	68389X105	9/30/2010	12/10/2010		45,447	0	41,124	4,323	0	0	0	-1,545
728 ORACLE CORP	68389X105	9/30/2010	12/21/2010		13,979	0	11,904	2,075	0	0	0	2,853
729 OSHKOSH CORPORATION	688239201	7/29/2009	2/2/2010		8,575	0	5,803	2,772	0	0	0	341
730 OSHKOSH CORPORATION	688239201	7/29/2009	2/2/2010		13,533	0	8,969	4,564	0	0	0	4,323
731 OSHKOSH CORPORATION	688239201	7/29/2009	2/2/2010		11,758	0	8,177	3,581	0	0	0	2,075
732 PALM INC	696643105	4/2/2009	2/25/2010		10,410	0	13,961	-3,551	0	0	0	2,772
733 PARKER HANNIFIN CORP	701094104	5/14/2009	1/22/2010		4,694	0	3,470	1,224	0	0	0	4,564
734 PARKER HANNIFIN CORP	701094104	5/14/2009	3/19/2010		1,959	0	1,301	658	0	0	0	3,581
735 PARKER HANNIFIN CORP	701094104	12/24/2008	3/19/2010		3,918	0	2,362	1,556	0	0	0	-3,551
736 PARKER HANNIFIN CORP	701094104	5/14/2009	4/12/2010		14,548	0	9,110	5,438	0	0	0	1,224
737 PARKER HANNIFIN CORP	701094104	6/24/2009	4/12/2010		3,464	0	2,082	1,382	0	0	0	658
738 FNMA POOL # 949294 6 0% 10/01/37	31413MC70	1/22/2009	5/25/2010		4,666	0	4,830	-164	0	0	0	1,556
739 FNMA POOL # 949294 6 0% 10/01/37	31413MC70	1/22/2009	6/25/2010		599	0	620	-21	0	0	0	5,438
740 FNMA POOL # 949294 6 0% 10/01/37	31413MC70	1/22/2009	7/25/2010		530	0	548	-18	0	0	0	1,382
741 FNMA POOL # 949294 6 0% 10/01/37	31413MC70	1/22/2009	8/25/2010		909	0	941	-32	0	0	0	-164

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
						Long Term CG Distributions	Short Term CG Distributions								
						36,110	2								
742	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		1/22/2009	9/25/2010			397	0	411	-14			0	-14
743	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		1/22/2009	10/25/2010			910	0	942	-32			0	-32
744	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		1/22/2009	11/25/2010			452	0	468	-16			0	-16
745	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		1/22/2009	12/25/2010			674	0	698	-24			0	-24
746	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		1/22/2009	1/25/2011			37	0	38	-1			0	-1
747	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	2/25/2010			2,904	0	2,988	-84			0	-84
748	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	3/25/2010			5,906	0	6,079	-173			0	-173
749	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	4/25/2010			9,374	0	9,648	-274			0	-274
750	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	5/25/2010			3,399	0	3,498	-99			0	-99
751	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/24/2010	5/15/2010			10,501	0	10,647	-146			0	-146
752	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/5/2010	5/15/2010			1,750	0	1,776	-26			0	-26
753	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/9/2010	5/15/2010			4,667	0	4,732	-65			0	-65
754	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/12/2010	6/15/2010			31,312	0	31,818	-506			0	-506
755	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/24/2010	6/15/2010			31,312	0	31,745	-433			0	-433
756	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/5/2010	6/15/2010			5,219	0	5,295	-76			0	-76
757	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/9/2010	6/15/2010			13,917	0	14,109	-192			0	-192
758	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/24/2010	7/16/2010			25,266	0	25,673	-407			0	-407
759	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/5/2010	7/16/2010			25,266	0	25,615	-349			0	-349
760	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/5/2010	7/16/2010			4,211	0	4,273	-62			0	-62
761	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/9/2010	7/16/2010			11,229	0	11,385	-156			0	-156
762	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/12/2010	8/16/2010			44,591	0	45,310	-719			0	-719
763	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/24/2010	8/16/2010			24,772	0	25,115	-343			0	-343
764	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/5/2010	8/16/2010			3,858	0	3,914	-56			0	-56
765	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/9/2010	8/16/2010			10,287	0	10,429	-142			0	-142
766	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/12/2010	9/15/2010			16,943	0	17,216	-273			0	-273
767	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		3/24/2010	9/15/2010			9,412	0	9,543	-131			0	-131
768	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/5/2010	9/15/2010			1,466	0	1,487	-21			0	-21
769	CMSC 2000-3 A2 7.319% 10/15/32	161505GM8		4/9/2010	9/15/2010			3,909	0	3,963	-54			0	-54
770	CHILDRENS PLACE	168905107		9/9/2009	1/7/2010			13,642	0	10,755	2,887			0	2,887
771	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	10/25/2010			3,501	0	3,525	-24			0	-24
772	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	11/25/2010			4,398	0	4,428	-30			0	-30
773	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	12/25/2010			4,037	0	4,085	-28			0	-28
774	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		9/1/2009	1/25/2011			5,149	0	5,184	-35			0	-35
775	FNMA POOL # 930924 4.5% 4/1/2039	31412PG96		12/22/2010	1/25/2011			271	0	278	-7			0	-7
776	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	4/25/2010			114	0	116	-2			0	-2
777	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	5/25/2010			112	0	113	-1			0	-1
778	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	6/17/2010			71,155	0	69,935	1,220			0	1,220
779	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	6/25/2010			345	0	349	-4			0	-4
780	FNMA POOL # 938578 6.0% 9/01/36	31412YFT4		1/22/2009	2/25/2010			373	0	388	-15			0	-15
781	FNMA POOL # 938578 6.0% 9/01/36	31412YFT4		1/22/2009	3/25/2010			820	0	853	-33			0	-33
782	FNMA POOL # 938578 6.0% 9/01/36	31412YFT4		1/22/2009	4/25/2010			1,809	0	1,880	-71			0	-71
783	FNMA POOL # 938578 6.0% 9/01/36	31412YFT4		1/22/2009	5/25/2010			5,542	0	5,761	-219			0	-219
784	FNMA POOL # 938578 6.0% 9/01/36	31412YFT4		1/22/2009	6/25/2010			308	0	320	-12			0	-12
785	FNMA POOL # 938578 6.0% 9/01/36	31412YFT4		1/22/2009	7/25/2010			324	0	337	-13			0	-13
786	FNMA POOL # 938578 6.0% 9/01/36	31412YFT4		1/22/2009	8/25/2010			1,104	0	1,148	-44			0	-44
787	FNMA POOL # 938578 6.0% 9/01/36	31412YFT4		1/22/2009	9/25/2010			1,023	0	1,064	-41			0	-41
788	FNMA POOL # 938578 6.0% 9/01/36	31412YFT4		1/22/2009	10/25/2010			626	0	651	-25			0	-25
789	FNMA POOL # 938578 6.0% 9/01/36	31412YFT4		1/22/2009	10/27/2010			47,776	0	45,609	2,167			0	2,167
790	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		1/22/2009	2/25/2010			52	0	54	-2			0	-2
791	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		1/22/2009	3/25/2010			1,584	0	1,640	-56			0	-56
792	FNMA POOL # 949294 6.0% 10/01/37	31413MC70		1/22/2009	4/25/2010			3,358	0	3,476	-118			0	-118
793	PARKER HANFIFIN CORP	701094104		12/24/2008	6/18/2010			8,543	0	5,512	3,031			0	3,031
794	PARKER HANFIFIN CORP	701094104		12/23/2008	6/18/2010			79,329	0	50,585	28,744			0	28,744
795	PARKER HANFIFIN CORP	701094104		12/23/2008	6/21/2010			155,458	0	98,058	57,400			0	57,400
796	PATTERSON-UTTI ENERGY INC	703481101		1/11/2010	3/5/2010			3,196	0	3,736	-540			0	-540
797	PATTERSON-UTTI ENERGY INC	703481101		1/1/2010	3/5/2010			5,022	0	5,855	-843			0	-843
798	PATTERSON-UTTI ENERGY INC	703481101		1/1/2010	3/19/2010			1,929	0	2,488	-559			0	-559

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

		Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Long Term CG Distributions	Short Term CG Distributions											
			36,110	2			Totals	36,439,719	0	33,170,088	3,269,631	0	0	0	3,269,631
799	PATTERSON-UTI ENERGY INC	703481101			1/1/2010	3/26/2010	2,557	0	3,377	-820				0	-820
800	PATTERSON-UTI ENERGY INC	703481101			1/1/2010	3/26/2010	5,382	0	7,030	-1,648				0	-1,648
801	PATTERSON-UTI ENERGY INC	703481101			1/1/2010	3/26/2010	12,245	0	15,843	-3,598				0	-3,598
802	PATTERSON-UTI ENERGY INC	703481101			7/30/2010	9/28/2010	23,138	0	23,334	-196				0	-196
803	PEMEX PROJ FDC MASTR 9.125% 10/13/70845TAB7				1/1/19/2008	10/13/2010	20,000	0	20,791	-791				0	-791
804	PEPSICO INC	713448108			1/1/20/2008	3/19/2010	7,319	0	5,650	1,669				0	1,669
805	PEPSICO INC	713448108			6/24/2010	9/23/2010	1,979	0	1,890	89				0	89
806	PEPSICO INC	713448108			6/24/2010	12/10/2010	5,187	0	5,039	148				0	148
807	PEPSICO INC	713448108			1/1/20/2008	12/10/2010	25,936	0	20,546	5,390				0	5,390
808	PEPSICO INC	713448108			1/1/20/2008	12/21/2010	9,152	0	7,191	1,961				0	1,961
809	CHUBB CORP	171232101			6/24/2010	9/23/2010	1,135	0	1,040	95				0	95
810	CHUBB CORP	171232101			6/24/2010	12/10/2010	4,126	0	3,641	485				0	485
811	CHUBB CORP	171232101			1/1/20/2008	12/10/2010	15,916	0	11,575	4,341				0	4,341
812	CHUBB CORP	171232101			1/1/20/2008	12/21/2010	5,323	0	3,858	1,465				0	1,465
813	CIMAREX ENERGY CO	171798101			5/5/2010	10/11/2010	8,314	0	7,533	781				0	781
814	CIMAREX ENERGY CO	171798101			5/5/2010	10/11/2010	9,825	0	8,860	965				0	965
815	CIMAREX ENERGY CO	171798101			5/5/2010	10/22/2010	12,327	0	11,587	740				0	740
816	CIMAREX ENERGY CO	171798101			5/5/2010	10/22/2010	1,450	0	1,363	87				0	87
817	CIMAREX ENERGY CO	171798101			5/5/2010	10/25/2010	6,505	0	6,134	371				0	371
818	CISCO SYSTEMS INC	17275R102			1/1/20/2008	3/3/2010	81,441	0	48,479	32,962				0	32,962
819	CISCO SYSTEMS INC	17275R102			1/1/20/2008	3/3/2010	41,554	0	24,752	16,802				0	16,802
820	CISCO SYSTEMS INC	17275R102			1/1/20/2008	3/19/2010	10,464	0	5,858	4,606				0	4,606
821	CISCO SYSTEMS INC	17275R102			6/24/2010	9/23/2010	1,951	0	2,056	-105				0	-105
822	CISCO SYSTEMS INC	17275R102			6/24/2010	11/12/2010	3,905	0	4,342	-437				0	-437
823	CISCO SYSTEMS INC	17275R102			1/1/20/2008	11/12/2010	69,886	0	49,797	20,089				0	20,089
824	CISCO SYSTEMS INC	17275R102			1/1/20/2008	11/12/2010	97,396	0	69,862	27,534				0	27,534
825	CISCO SYSTEMS INC	17275R102			1/1/20/2008	12/10/2010	17,899	0	13,328	4,571				0	4,571
826	CISCO SYSTEMS INC	17275R102			1/1/20/2008	12/21/2010	4,885	0	3,662	1,223				0	1,223
827	CITIGROUP INC	172967CK5			1/1/19/2008	6/10/2010	25,192	0	23,065	2,127				0	2,127
828	CLIFFS NATS RES INC	18683K101			9/18/2009	2/26/2010	1,685	0	1,029	656				0	656
829	CHIPOTLE MEXICAN GRILL INC -CL A	169656105			8/30/2010	11/12/2010	17,463	0	10,952	6,511				0	6,511
830	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0			5/20/2009	6/25/2010	5,767	0	5,936	-169				0	-169
831	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0			5/20/2009	7/25/2010	9,654	0	9,936	-282				0	-282
832	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0			5/20/2009	8/25/2010	6,098	0	6,271	-179				0	-179
833	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0			5/20/2009	9/25/2010	7,500	0	7,719	-219				0	-219
834	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0			5/20/2009	10/25/2010	7,936	0	8,168	-232				0	-232
835	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0			5/20/2009	11/25/2010	12,639	0	13,008	-369				0	-369
836	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0			5/20/2009	12/25/2010	5,979	0	6,154	-175				0	-175
837	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0			5/20/2009	1/25/2011	3,069	0	3,159	-90				0	-90
838	FNMA POOL # 975116 5% 5/1/2038	31414SYM9			9/23/2009	2/3/2010	270,363	0	266,805	3,558				0	3,558
839	FNMA POOL # 975116 5% 5/1/2038	31414SYM9			9/23/2009	2/25/2010	3,216	0	3,298	-82				0	-82
840	FNMA POOL # 981644 4.5% 6/01/23	31415B8M0			10/14/2009	2/25/2010	641	0	666	-25				0	-25
841	CONOCOPHILLIPS	20825C104			1/1/20/2008	12/21/2010	9,329	0	5,897	3,432				0	3,432
842	CONOCO FUNDING	20825UAB0			1/1/19/2008	6/10/2010	48,028	0	46,669	1,359				0	1,359
843	CONSECO INC	208464883			3/5/2010	3/19/2010	2,101	0	1,995	106				0	106
844	COUNTRYWIDE FINL CORP 4.5% 6/15/	22238HAG5			1/1/19/2008	6/15/2010	50,000	0	50,000	0				0	0
845	CREE INC	225447101			6/14/2010	12/21/2010	4,654	0	4,658	-4				0	-4
846	CREE INC	225447101			7/30/2010	12/21/2010	5,986	0	6,344	-358				0	-358
847	CREE INC	225447101			6/14/2010	12/21/2010	12,638	0	12,644	-6				0	-6
848	CSFB 2005-C4 A2 5.017% 8/15/38	225458N20			1/29/2010	5/15/2010	25,726	0	25,905	-179				0	-179
849	CSFB 2005-C4 A2 5.017% 8/15/38	225458N20			4/12/2010	5/15/2010	66,153	0	66,256	-103				0	-103
850	CSFB 2005-C4 A2 5.017% 8/15/38	225458N20			1/29/2010	6/15/2010	2,073	0	2,087	-14				0	-14
851	CSFB 2005-C4 A2 5.017% 8/15/38	225458N20			4/12/2010	6/15/2010	5,339	0	5,339	-9				0	-9
852	CSFB 2005-C4 A2 5.017% 8/15/38	225458N20			1/29/2010	7/15/2010	249	0	251	-2				0	-2
853	CSFB 2005-C4 A2 5.017% 8/15/38	225458N20			4/12/2010	7/15/2010	640	0	641	-1				0	-1
854	CSFB 2005-C4 A2 5.017% 8/15/38	225458N20			1/29/2010	8/15/2010	146	0	147	-1				0	-1
855	CSFB 2005-C4 A2 5.017% 8/15/38	225458N20			4/12/2010	8/15/2010	375	0	375	0				0	0

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

		Long Term CG Distributions		Short Term CG Distributions		Amount		Totals										36,439,719		0		33,170,088		3,269,631		0		0		3,269,631	
		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																
856	CSFB 2005-C4 A2	5.017% 8/15/38	225458N20	-	4/29/2010	9/15/2010		6,151	0	6,194	-43			0	-43																
857	CSFB 2005-C4 A2	5.017% 8/15/38	225458N20	-	4/12/2010	9/15/2010		15,841	0	15,841	-24			0	-24																
858	CSFB 2005-C4 A2	5.017% 8/15/38	225458N20	-	1/29/2010	10/15/2010		548	0	551	-3			0	-3																
859	CSFB 2005-C4 A2	5.017% 8/15/38	225458N20	-	1/29/2010	10/15/2010		1,408	0	1,410	-2			0	-2																
860	CSFB 2005-C4 A2	5.017% 8/15/38	225458N20	-	1/29/2010	11/18/2010		108	0	109	-1			0	-1																
861	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	4/25/2010		4,776	0	4,966	-190			0	-190																
862	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	5/25/2010		1,649	0	1,714	-65			0	-65																
863	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	6/15/2010		84,149	0	83,336	813			0	813																
864	PLAINS EXPLORATION & PR-WI	726505100		-	7/23/2009	3/4/2010		1,017	0	943	74			0	74																
865	PLAINS EXPLORATION & PR-WI	726505100		-	7/23/2009	3/19/2010		2,990	0	3,144	-154			0	-154																
866	PLAINS EXPLORATION & PR-WI	726505100		-	7/23/2009	5/5/2010		21,320	0	24,208	-2,888			0	-2,888																
867	PLAINS EXPLORATION & PR-WI	726505100		-	12/4/2009	5/5/2010		6,368	0	6,052	316			0	316																
868	PLAINS EXPLORATION & PR-WI	726505100		-	12/7/2009	5/5/2010		2,492	0	2,404	88			0	88																
869	PRAXAIR INC	74005P104		-	11/20/2008	3/19/2010		5,731	0	3,615	2,116			0	2,116																
870	PRAXAIR INC	74005P104		-	6/24/2010	9/23/2010		877	0	798	79			0	79																
871	PRAXAIR INC	74005P104		-	6/24/2010	12/10/2010		5,601	0	4,766	815			0	815																
872	PRAXAIR INC	74005P104		-	11/20/2008	12/10/2010		12,135	0	6,714	5,421			0	5,421																
873	PRAXAIR INC	74005P104		-	11/20/2008	12/10/2010		5,758	0	3,099	2,659			0	2,659																
874	PRICE T ROWE GROUP INC	74144T108		-	12/17/2009	3/19/2010		1,649	0	1,554	95			0	95																
875	PRICE T ROWE GROUP INC	74144T108		-	12/17/2009	4/6/2010		22,908	0	21,238	1,670			0	1,670																
876	PRICELINE COM INC	741503403		-	11/21/2008	12/1/2010		4,323	0	1,186	3,137			0	3,137																
877	PRICELINE COM INC	741503403		-	11/21/2008	3/19/2010		2,875	0	678	2,197			0	2,197																
878	PRICELINE COM INC	741503403		-	11/21/2008	5/7/2010		28,343	0	7,002	21,341			0	21,341																
879	PRICELINE COM INC	741503403		-	7/13/2010	8/30/2010		9,332	0	6,903	2,429			0	2,429																
880	PRICELINE COM INC	741503403		-	7/13/2010	10/8/2010		6,371	0	4,099	2,272			0	2,272																
881	PRICELINE COM INC	741503403		-	7/13/2010	11/12/2010		20,372	0	10,571	9,801			0	9,801																
882	PRIDE INTL INC DEL	74153Q102		-	7/29/2009	11/12/2010		5,004	0	3,586	1,418			0	1,418																
883	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	6/25/2010		3,866	0	4,020	-154			0	-154																
884	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	7/25/2010		1,468	0	1,527	-59			0	-59																
885	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	8/25/2010		1,562	0	1,624	-62			0	-62																
886	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	9/25/2010		2,771	0	2,882	-111			0	-111																
887	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	10/25/2010		1,189	0	1,237	-48			0	-48																
888	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	11/25/2010		2,412	0	2,508	-96			0	-96																
889	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	12/25/2010		2,878	0	2,932	-114			0	-114																
890	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	11/10/2009	1/25/2011		1,760	0	1,830	-70			0	-70																
891	FNMA POOL # AA7694	4.5% 7/01/24	31416RRQ8	-	6/11/2009	2/25/2010		1,041	0	1,015	26			0	26																
892	FNMA POOL # AA8389	4.5% 6/01/39	31416SKB6	-	6/11/2009	3/25/2010		978	0	955	23			0	23																
893	FNMA POOL # AA8389	4.5% 6/01/39	31416SKB6	-	6/11/2009	4/25/2010		315	0	308	7			0	7																
894	FNMA POOL # AA8389	4.5% 6/01/39	31416SKB6	-	6/11/2009	5/25/2010		374	0	366	8			0	8																
895	FNMA POOL # 981644	4.5% 6/01/23	31415BBM0	-	10/14/2009	3/25/2010		626	0	650	-24			0	-24																
896	FNMA POOL # 981644	4.5% 6/01/23	31415BBM0	-	10/14/2009	4/25/2010		2,157	0	2,239	-82			0	-82																
897	FNMA POOL # 981644	4.5% 6/01/23	31415BBM0	-	10/14/2009	5/25/2010		3,934	0	4,085	-151			0	-151																
898	FNMA POOL # 981644	4.5% 6/01/23	31415BBM0	-	10/14/2009	6/25/2010		3,733	0	3,876	-143			0	-143																
899	FNMA POOL # 981644	4.5% 6/01/23	31415BBM0	-	10/14/2009	7/25/2010		773	0	803	-30			0	-30																
900	FNMA POOL # 981644	4.5% 6/01/23	31415BBM0	-	10/14/2009	8/25/2010		6,048	0	6,281	-233			0	-233																
901	FNMA POOL # 981644	4.5% 6/01/23	31415BBM0	-	10/14/2009	9/25/2010		8,032	0	8,341	-309			0	-309																
902	FNMA POOL # 981644	4.5% 6/01/23	31415BBM0	-	10/14/2009	10/25/2010		2,580	0	2,678	-99			0	-99																
903	FNMA POOL # 981644	4.5% 6/01/23	31415BBM0	-	10/14/2009	11/25/2010		2,208	0	2,253	-45			0	-45																
904	FNMA POOL # 981644	4.5% 6/01/23	31415BBM0	-	10/14/2009	12/25/2010		5,710	0	5,929	-219			0	-219																
905	FNMA POOL # 981644	4.5% 7/01/23	31415RVF8	-	2/11/2010	3/25/2010		2,464	0	2,558	-94			0	-94																
906	FNMA POOL # 981644	4.5% 7/01/23	31415RVF8	-	2/11/2010	4/25/2010		5,004	0	5,285	-281			0	-281																
907	FNMA POOL # 981644	4.5% 7/01/23	31415RVF8	-	2/11/2010	5/25/2010		4,518	0	4,772	-254			0	-254																
908	FNMA POOL # 981644	4.5% 7/01/23	31415RVF8	-	2/11/2010	6/25/2010		4,951	0	5,229	-278			0	-278																
909	FNMA POOL # 981644	4.5% 7/01/23	31415RVF8	-	2/11/2010	7/25/2010		3,738	0	3,948	-210			0	-210																
910	FNMA POOL # 981644	4.5% 7/01/23	31415RVF8	-	2/11/2010	8/25/2010		4,009	0	4,235	-226			0	-226																
911	FNMA POOL # 981644	4.5% 7/01/23	31415RVF8	-	2/11/2010	9/25/2010		4,476	0	4,727	-251			0	-251																
912	FNMA POOL # 981644	4.5% 7/01/23	31415RVF8	-	2/11/2010	10/25/2010		5,127	0	5,415	-288			0	-288																

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	Long Term CG Distributions	Short Term CG Distributions	Amount		Kind(s) of Property Sold	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
			36,110	2													
913	FNMA POOL # 987214	5.0%	7/01/23	31415RVF8		2/1/2010	10/25/2010		5,949	0	6,284	-335				-335	3,269,631
914	FNMA POOL # 987214	5.0%	7/01/23	31415RVF8		2/1/2010	11/12/2010		86,442	0	85,694	748				748	
915	FNMA POOL # 987214	5.0%	7/01/23	31415RVF8		2/1/2010	11/25/2010		7,060	0	7,457	-397				-397	
916	FNMA POOL # 995230	6.5%	1/01/39	31416BST6		4/26/2010	6/25/2010		3,441	0	3,719	-278				-278	
917	FNMA POOL # 995230	6.5%	1/01/39	31416BST6		4/26/2010	7/25/2010		2,770	0	2,993	-223				-223	
918	FNMA POOL # 995230	6.5%	1/01/39	31416BST6		4/26/2010	8/25/2010		3,485	0	3,766	-281				-281	
919	FNMA POOL # 995230	6.5%	1/01/39	31416BST6		4/26/2010	9/25/2010		2,878	0	3,110	-232				-232	
920	FNMA POOL # 995230	6.5%	1/01/39	31416BST6		4/26/2010	10/25/2010		2,974	0	3,213	-239				-239	
921	FNMA POOL # 995230	6.5%	1/01/39	31416BST6		4/26/2010	10/27/2010		96,058	0	94,272	1,786				1,786	
922	FNMA POOL # AA7694	4.5%	7/01/24	31416RRQ8		11/10/2009	2/25/2010		3,894	0	4,049	-155				-155	
923	FNMA POOL # AA7694	4.5%	7/01/24	31416RRQ8		11/10/2009	3/25/2010		1,000	0	1,040	-40				-40	
924	PHILIP MORRIS INTERNAT-WI			718172109		11/20/2008	12/10/2010		27,149	0	17,413	9,736				9,736	
925	PHILIP MORRIS INTERNAT-WI			718172109		11/20/2008	12/21/2010		9,923	0	6,435	3,488				3,488	
926	PLAINS EXPLORATION & PR-WI			726505100		7/23/2009	1/11/2010		3,219	0	3,144	75				75	
927	PLAINS EXPLORATION & PR-WI			726505100		1/29/2010	3/4/2010		7,796	0	7,715	81				81	
928	PETROHAWK ENERGY CORP			716495106		2/27/2009	3/19/2010		602	0	526	76				76	
929	PETROHAWK ENERGY CORP			716495106		11/21/2008	3/19/2010		1,804	0	1,218	586				586	
930	PETROHAWK ENERGY CORP			716495106		11/21/2008	6/24/2010		5,551	0	3,924	1,627				1,627	
931	PETROHAWK ENERGY CORP			716495106		11/21/2008	6/24/2010		15,850	0	11,230	4,620				4,620	
932	PFIZER INC			717081103		7/7/2009	3/19/2010		12,536	0	10,880	1,656				1,656	
933	PFIZER INC			717081103		7/7/2009	9/23/2010		1,198	0	1,029	169				169	
934	PFIZER INC			717081103		7/7/2009	12/10/2010		44,931	0	39,020	5,911				5,911	
935	PFIZER INC			717081103		7/7/2009	12/10/2010		440	0	382	58				58	
936	PFIZER INC			717081103		7/7/2009	12/21/2010		11,885	0	10,061	1,824				1,824	
937	PFIZER INC			717081103		7/7/2009	12/21/2010		1,475	0	1,247	228				228	
938	PHARMACEUTICAL PROD DEV INC			717124101		12/18/2009	1/22/2010		13,534	0	13,093	441				441	
939	PHARMACEUTICAL PROD DEV INC			717124101		12/18/2009	12/7/2010		19,849	0	18,962	887				887	
940	PHILIP MORRIS INTERNAT-WI			718172109		11/20/2008	3/19/2010		7,867	0	5,678	2,189				2,189	
941	PHILIP MORRIS INTERNAT-WI			718172109		6/24/2010	9/23/2010		2,217	0	1,849	368				368	
942	PHILIP MORRIS INTERNAT-WI			718172109		6/24/2010	12/10/2010		5,902	0	4,623	1,279				1,279	
943	CHIPOTLE MEXICAN GRILL INC-CL A			169656105		10/8/2010	11/12/2010		4,784	0	3,540	1,244				1,244	
944	CHIPOTLE MEXICAN GRILL INC-CL A			169656105		6/24/2010	11/12/2010		2,392	0	1,469	923				923	
945	CHIPOTLE MEXICAN GRILL INC-CL A			169656105		6/24/2010	12/3/2010		11,980	0	7,491	4,489				4,489	
946	CHUBB CORP			71232101		11/20/2008	3/19/2010		4,589	0	3,858	731				731	
947	PRIDE INTL INC DEL			74153Q102		7/29/2009	1/11/2010		10,638	0	7,649	2,989				2,989	
948	PRIDE INTL INC DEL			74153Q102		10/22/2010	12/3/2010		3,870	0	3,727	143				143	
949	PRIDE INTL INC DEL			74153Q102		9/28/2010	12/3/2010		4,193	0	3,855	338				338	
950	PRIDE INTL INC DEL			74153Q102		7/13/2010	12/21/2010		9,385	0	7,468	1,917				1,917	
951	PRIDE INTL INC DEL			74153Q102		7/13/2010	12/21/2010		594	0	472	122				122	
952	PRIDE INTL INC DEL			74153Q102		7/14/2010	12/21/2010		5,506	0	4,339	1,167				1,167	
953	PRIDE INTL INC DEL			74153Q102		7/14/2010	12/21/2010		1,721	0	1,351	370				370	
954	PRIDE INTL INC DEL			74153Q102		9/28/2010	12/21/2010		19,082	0	18,090	992				992	
955	PROCTER & GAMBLE CO			742718109		11/20/2008	3/19/2010		8,930	0	8,519	411				411	
956	PROCTER & GAMBLE CO			742718109		6/24/2010	9/23/2010		1,844	0	1,838	6				6	
957	PROCTER & GAMBLE CO			742718109		6/24/2010	12/10/2010		3,156	0	3,054	92				92	
958	PROCTER & GAMBLE CO			742718109		11/20/2008	12/10/2010		20,829	0	20,081	748				748	
959	PROCTER & GAMBLE CO			742718109		11/20/2008	12/21/2010		7,116	0	6,694	422				422	
960	PRUDENTIAL FINL INC 4.75% 9/17/15			744320BLJ3		1/13/2010	6/11/2010		25,461	0	26,008	-547				-547	
961	PMCF 2001-ROCK A2			74438WAB2		2/24/2010	4/10/2010		252	0	262	-10				-10	
962	PMCF 2001-ROCK A2			74438WAB2		2/24/2010	5/10/2010		4,095	0	4,253	-158				-158	
963	PMCF 2001-ROCK A2 6.605% 5/10/34			74438WAB2		2/24/2010	6/10/2010		251	0	261	-10				-10	
964	PMCF 2001-ROCK A2 6.605% 5/10/34			74438WAB2		2/24/2010	7/10/2010		3,184	0	3,307	-123				-123	
965	PMCF 2001-ROCK A2 6.605% 5/10/34			74438WAB2		2/24/2010	8/10/2010		26,601	0	27,628	-1,027				-1,027	
966	PMCF 2001-ROCK A2 6.605% 5/10/34			74438WAB2		2/24/2010	9/10/2010		6,068	0	6,303	-235				-235	
967	PMCF 2001-ROCK A2 6.605% 5/10/34			74438WAB2		2/24/2010	10/10/2010		13,138	0	13,646	-508				-508	
968	COMERICA INC			200340107		1/21/2010	7/16/2010		6,148	0	6,032	116				116	
969	COMERICA INC			200340107		9/9/2010	9/23/2010		719	0	749	-30				-30	

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	Long Term CG Distributions	Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			36,110	2									
970	COMERICA INC		200340107		9/9/2010	12/10/2010	19,637	0	17,969	1,668		0	3,269,631
971	COMERICA INC		200340107		9/9/2010	12/21/2010	5,958	0	5,241	717		0	1,668
972	COMM 2000-C1 A2	7 416% 8/15/33	20046PAB4		2/12/2010	3/15/2010	3,558	0	3,574	-16		0	717
973	COMM 2000-C1 A2	7 41135% 8/15/33	20046PAB4		2/12/2010	4/15/2010	21,833	0	21,935	-102		0	-102
974	COMM 2000-C1 A2	7 416% 8/15/33	20046PAB4		2/12/2010	5/15/2010	5,530	0	5,556	-26		0	-26
975	COMMSCOPE INC		203372107		4/29/2009	2/23/2010	27,221	0	26,892	329		0	329
976	COMPLETE PRODUCTION SERVICES		20453E109		12/17/2009	3/5/2010	6,184	0	4,806	1,378		0	1,378
977	COMPLETE PRODUCTION SERVICES		20453E109		12/17/2009	3/19/2010	2,400	0	2,403	-3		0	-3
978	COMPLETE PRODUCTION SERVICES		20453E109		12/17/2009	7/13/2010	3,180	0	2,403	777		0	777
979	COMPLETE PRODUCTION SERVICES		20453E109		12/1/2009	7/13/2010	2,544	0	1,704	840		0	840
980	COMPLETE PRODUCTION SERVICES		20453E109		12/1/2009	7/30/2010	1,577	0	862	693		0	693
981	COMPLETE PRODUCTION SERVICES		20453E109		11/30/2009	7/30/2010	15,907	0	8,628	7,279		0	7,279
982	COMPLETE PRODUCTION SERVICES		20453E109		9/9/2010	11/12/2010	4,513	0	3,134	1,379		0	1,379
983	COMPLETE PRODUCTION SERVICES		20453E109		9/9/2010	11/12/2010	1,692	0	1,165	527		0	527
984	COMPLETE PRODUCTION SERVICES		20453E109		9/8/2010	11/12/2010	2,257	0	1,517	740		0	740
985	CONAGRA FOODS INC	7 875% 9/15/11	205887AW2		11/19/2008	9/15/2010	2,000	0	2,031	-31		0	-31
986	CONOCOPHILLIPS		20825C104		11/20/2008	3/19/2010	5,710	0	4,633	1,077		0	1,077
987	CONOCOPHILLIPS		20825C104		6/24/2010	9/23/2010	1,673	0	1,570	103		0	103
988	CONOCOPHILLIPS		20825C104		6/24/2010	12/10/2010	5,804	0	4,710	1,094		0	1,094
989	CONOCOPHILLIPS		20825C104		11/20/2008	12/10/2010	25,796	0	16,848	8,948		0	8,948
990	FNMA POOL # AA8389	4 5% 6/01/39	31416SKB6		6/11/2009	6/25/2010	381	0	372	9		0	9
991	FNMA POOL # AA8389	4 5% 6/01/39	31416SKB6		6/11/2009	7/25/2010	357	0	350	7		0	7
992	FNMA POOL # AA8389	4 5% 6/01/39	31416SKB6		6/11/2009	8/25/2010	1,166	0	1,142	24		0	24
993	FNMA POOL # AA8389	4 5% 6/01/39	31416SKB6		6/11/2009	9/25/2010	501	0	491	10		0	10
994	FNMA POOL # AA8389	4 5% 6/01/39	31416SKB6		6/11/2009	10/25/2010	951	0	933	18		0	18
995	FNMA POOL # AA8389	4 5% 6/01/39	31416SKB6		6/11/2009	11/25/2010	1,669	0	1,639	30		0	30
996	FNMA POOL # AA8389	4 5% 6/01/39	31416SKB6		6/11/2009	12/25/2010	1,083	0	1,063	20		0	20
997	FNMA POOL # AA8389	4 5% 6/01/39	31416SKB6		6/11/2009	1/25/2011	2,663	0	2,616	47		0	47
998	FNMA POOL # AC1520	4% 9/1/2024	31417KVN4		10/14/2009	2/25/2010	485	0	492	-7		0	-7
999	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	3/25/2010	502	0	510	-8		0	-8
1,000	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	4/25/2010	1,107	0	1,124	-17		0	-17
1,001	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	5/25/2010	651	0	660	-9		0	-9
1,002	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	6/25/2010	492	0	499	-7		0	-7
1,003	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	7/25/2010	2,400	0	2,437	-37		0	-37
1,004	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	8/25/2010	607	0	617	-10		0	-10
1,005	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	9/25/2010	923	0	937	-14		0	-14
1,006	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	10/25/2010	1,402	0	1,424	-22		0	-22
1,007	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	11/25/2010	501	0	508	-7		0	-7
1,008	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	12/25/2010	615	0	624	-9		0	-9
1,009	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	1/25/2011	1,174	0	1,191	-17		0	-17
1,010	PMCF 2001-ROCK A2	6 605% 5/10/34	74438WA82		2/24/2010	11/10/2010	17,177	0	17,841	-664		0	-664
1,011	PMCF 2001-ROCK A2	6 605% 5/10/34	74438WA82		2/24/2010	12/10/2010	21,914	0	22,760	-846		0	-846
1,012	PUBLIC SVC ENTERPRISE GROUP INC		744573106		1/5/2010	3/19/2010	8,351	0	9,080	-729		0	-729
1,013	PUBLIC SVC ENTERPRISE GROUP INC		744573106		1/5/2010	9/23/2010	2,276	0	2,354	-78		0	-78
1,014	PUBLIC SVC ENTERPRISE GROUP INC		744573106		1/5/2010	12/10/2010	34,798	0	37,666	-2,868		0	-2,868
1,015	PUBLIC SVC ENTERPRISE GROUP INC		744573106		1/5/2010	12/21/2010	10,273	0	11,098	-825		0	-825
1,016	QUALCOMM INC		747525103		1/6/2010	3/19/2010	9,952	0	11,098	-2,062		0	-2,062
1,017	QUALCOMM INC		747525103		1/6/2010	4/23/2010	170,802	0	216,735	-45,933		0	-45,933
1,018	QUALCOMM INC		747525103		1/6/2010	9/23/2010	1,304	0	1,442	-138		0	-138
1,019	QUALCOMM INC		747525103		1/6/2010	12/10/2010	33,064	0	32,198	866		0	866
1,020	QUALCOMM INC		747525103		1/6/2010	12/21/2010	9,986	0	9,611	375		0	375
1,021	QUEST SOFTWARE INC		74834T103		12/29/2009	3/19/2010	2,862	0	2,962	-100		0	-100
1,022	QUEST SOFTWARE INC		74834T103		12/29/2009	8/30/2010	5,762	0	4,998	764		0	764
1,023	RPC INC		749660106		8/27/2010	11/12/2010	2,600	0	1,702	898		0	898
1,024	RPC INC		749660106		10/22/2010	11/12/2010	4,419	0	3,931	488		0	488
1,025	RPC INC		749660106		10/25/2010	11/12/2010	1,560	0	1,415	145		0	145
1,026	RPC INC		749660106		8/26/2010	11/12/2010	4,139	0	2,718	1,441		0	1,441

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
		Long Term CG Distributions	Short Term CG Distributions											
		36,110	2				36,439,719	0	33,170,088	3,269,631	0	0	0	3,269,631
1,027	RANGE RESOURCES CORP	75281A109			12/17/2009	1/11/2010	6,209	0	5,895	324			0	324
1,028	RANGE RESOURCES CORP	75281A109			12/17/2009	2/24/2010	15,596	0	15,202	394			0	394
1,029	RAYMOND JAMES FINL INC	754730109			9/23/2009	3/19/2010	3,371	0	3,056	313			0	313
1,030	RAYMOND JAMES FINL INC	754730109			6/10/2010	10/11/2010	4,897	0	4,984	-87			0	-87
1,031	RAYONIER INC REIT	754907103			11/21/2008	3/19/2010	3,606	0	2,345	1,261			0	1,261
1,032	RAYONIER INC REIT	754907103			11/21/2008	6/24/2010	3,663	0	2,345	1,318			0	1,318
1,033	RAYONIER INC REIT	754907103			11/21/2008	10/22/2010	4,620	0	2,620	2,000			0	2,000
1,034	RAYTHEON CO	755111507			11/20/2008	3/19/2010	3,981	0	3,243	738			0	738
1,035	RAYTHEON CO	755111507			6/24/2010	9/23/2010	455	0	514	-59			0	-59
1,036	RAYTHEON CO	755111507			6/24/2010	12/10/2010	4,092	0	4,624	-532			0	-532
1,037	RAYTHEON CO	755111507			11/20/2008	12/10/2010	5,911	0	6,023	-112			0	-112
1,038	RAYTHEON CO	755111507			11/20/2008	12/21/2010	3,141	0	3,243	-102			0	-102
1,039	REGAL ENTMT GROUP	758766109			11/4/2009	3/19/2010	2,430	0	1,777	653			0	653
1,040	REGAL ENTMT GROUP	758766109			11/3/2009	4/5/2010	4,155	0	2,919	1,236			0	1,236
1,041	REGAL ENTMT GROUP	758766109			11/4/2009	4/5/2010	8,852	0	6,221	2,631			0	2,631
1,042	CLIFFS NATS RES INC	18683K101			9/29/2009	2/26/2010	7,302	0	4,320	2,982			0	2,982
1,043	CLIFFS NATS RES INC	18683K101			9/29/2009	3/19/2010	3,762	0	1,994	1,768			0	1,768
1,044	CLIFFS NATS RES INC	18683K101			9/29/2009	4/5/2010	5,970	0	2,658	3,312			0	3,312
1,045	CLIFFS NATS RES INC	18683K101			9/29/2009	4/12/2010	14,769	0	6,646	8,123			0	8,123
1,046	COACH INC	189754104			6/26/2009	1/29/2010	11,588	0	8,940	2,648			0	2,648
1,047	COACH INC	189754104			6/26/2009	2/17/2010	22,311	0	16,797	5,514			0	5,514
1,048	COCA COLA ENTERPRISES INC	191219104			11/20/2008	3/19/2010	4,820	0	1,347	3,473			0	3,473
1,049	COCA COLA ENTERPRISES INC	191219104			11/20/2008	5/6/2010	270,877	0	78,372	192,505			0	192,505
1,050	COCA COLA ENTERPRISES 8 5% 2011	191219104			11/19/2008	6/10/2010	22,272	0	21,706	566			0	566
1,051	COCA COLA ENTERPRISES 7 125% 8/01/17	191219104			11/19/2008	1/11/2010	29,473	0	25,378	4,095			0	4,095
1,052	COGNIZANT TECHNOLOGY SOLUTIONS	192446102			4/29/2009	3/19/2010	3,070	0	1,474	1,596			0	1,596
1,053	COGNIZANT TECHNOLOGY SOLUTIONS	192446102			4/29/2009	8/30/2010	6,953	0	2,948	4,005			0	4,005
1,054	COGNIZANT TECHNOLOGY SOLUTIONS	192446102			4/29/2009	9/28/2010	6,414	0	2,456	3,958			0	3,958
1,055	COGNIZANT TECHNOLOGY SOLUTIONS	192446102			4/29/2009	11/8/2010	10,087	0	3,922	6,165			0	6,165
1,056	COGNIZANT TECHNOLOGY SOLUTIONS	192446102			4/29/2009	11/8/2010	3,152	0	1,228	1,924			0	1,924
1,057	COGNIZANT TECHNOLOGY SOLUTIONS	192446102			4/29/2009	11/8/2010	13,239	0	5,154	8,085			0	8,085
1,058	COMCAST CORP 6.5% 1/15/17	20030NAP6			11/19/2008	1/11/2010	38,974	0	33,214	5,760			0	5,760
1,059	COMERICA INC	200340107			1/21/2010	3/19/2010	4,541	0	4,258	283			0	283
1,060	CHILDRENS PLACE	168905107			9/9/2009	1/7/2010	11,582	0	9,142	2,440			0	2,440
1,061	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/9/2010	7/14/2010	1,862	0	1,932	-70			0	-70
1,062	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/24/2010	7/14/2010	2,128	0	2,206	-78			0	-78
1,063	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/9/2010	7/14/2010	3,988	0	4,137	-149			0	-149
1,064	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/24/2010	7/14/2010	4,557	0	4,723	-166			0	-166
1,065	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/9/2010	9/14/2010	2,249	0	2,334	-85			0	-85
1,066	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/24/2010	9/14/2010	2,571	0	2,664	-93			0	-93
1,067	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/9/2010	10/15/2010	3,806	0	3,949	-143			0	-143
1,068	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/24/2010	10/15/2010	4,350	0	4,508	-158			0	-158
1,069	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/9/2010	11/15/2010	8,346	0	8,659	-313			0	-313
1,070	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/24/2010	11/15/2010	9,539	0	9,885	-346			0	-346
1,071	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/9/2010	12/15/2010	3,110	0	3,226	-116			0	-116
1,072	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XBZ1			2/24/2010	12/15/2010	3,554	0	3,683	-129			0	-129
1,073	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3			7/9/2010	9/15/2010	2,578	0	2,755	-177			0	-177
1,074	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3			4/14/2010	10/15/2010	1,168	0	1,238	-70			0	-70
1,075	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3			4/26/2010	10/15/2010	467	0	493	-26			0	-26
1,076	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3			7/9/2010	10/15/2010	2,726	0	2,913	-187			0	-187
1,077	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3			4/14/2010	11/11/2010	28,507	0	28,415	92			0	92
1,078	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3			7/9/2010	11/11/2010	66,517	0	66,849	-332			0	-332
1,079	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3			4/26/2010	11/11/2010	11,403	0	11,319	84			0	84
1,080	FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3			4/14/2010	11/15/2010	1,278	0	1,355	-77			0	-77
1,081	HARSCO CORP	415864107			12/18/2009	6/14/2010	5,488	0	6,577	-1,089			0	-1,089
1,082	HARSCO CORP	415864107			12/21/2009	6/14/2010	1,307	0	1,599	-292			0	-292
1,083	HARTFORD FINL SVCS GROUP INC	416515104			8/28/2009	3/19/2010	1,905	0	1,678	227			0	227

9,631	546	345	220	611	613	193	737	2,115	132	1	-259	-453	-85	-31	-509	-823	-122	-234	-462	-315	-314	-455	889	433	789	-980	-980	-869	-528	-640	-528	-387	-650	-173	909	1,614	2,263	-5
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Long Term CG Distributions	Short Term CG Distributions	Amount	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,141	FHLMC GOLD POOL A90393 5 0%	12/01/312938NJ8					3/6/2010	5/15/2010	125		130	-5			0	-5
1,142	FHLMC GOLD POOL A90393 5 0%	12/01/312938NJ8					3/6/2010	6/15/2010	127		132	-5			0	-5
1,143	FHLMC GOLD POOL A90393 5 0%	12/01/312938NJ8					3/6/2010	7/15/2010	123		128	-5			0	-5
1,144	FHLMC GOLD POOL A90393 5 0%	12/01/312938NJ8					3/6/2010	8/15/2010	126		131	-5			0	-5
1,145	FHLMC GOLD POOL A90393 5 0%	12/01/312938NJ8					3/6/2010	9/15/2010	959		988	-39			0	-39
1,146	FHLMC GOLD POOL A90393 5 0%	12/01/312938NJ8					3/6/2010	10/15/2010	3158		3288	-130			0	-130
1,147	FHLMC GOLD POOL A90393 5 0%	12/01/312938NJ8					3/6/2010	11/15/2010	1575		1640	-65			0	-65
1,148	HOMIE DEPT INC	437076102					9/11/2009	5/20/2010	63,776		52,848	10,928			0	10,928
1,149	HOMIE DEPT INC	437076102					9/11/2009	5/20/2010	94,177		78,219	15,958			0	15,958
1,150	HOMIE DEPT INC	437076102					9/11/2009	5/20/2010	20,157		16,647	3,510			0	3,510
1,151	HOMIE DEPT INC	437076102					9/11/2009	5/27/2010	28,145		22,379	5,766			0	5,766
1,152	HOMIE DEPT INC	437076102					9/11/2009	5/27/2010	30,548		24,212	6,336			0	6,336
1,153	HOMIE DEPT INC	437076102					9/11/2009	5/27/2010	73,452		58,020	15,432			0	15,432
1,154	HOMIE DEPT INC	437076102					11/20/2008	5/27/2010	37,069		20,651	16,418			0	16,418
1,155	HOMIE DEPT INC	437076102					6/24/2010	9/23/2010	930		901	29			0	29
1,156	HOMIE DEPT INC	437076102					6/24/2010	12/10/2010	2,060		1,802	258			0	258
1,157	HOMIE DEPT INC	437076102					11/20/2008	12/10/2010	13,389		7,457	5,932			0	5,932
1,158	HOMIE DEPT INC	437076102					11/20/2008	12/21/2010	4,571		2,486	2,085			0	2,085
1,159	HAROT 2006-3 A4	5 11% 4/15/12	43812RAD0				4/17/2009	2/15/2010	7,330		7,520	-190			0	-190
1,160	HAROT 2006-3 A4	5 11% 4/15/12	43812RAD0				4/17/2009	2/15/2010	7,083		7,266	-183			0	-183
1,161	HAROT 2006-3 A4	5 11% 4/15/12	43812RAD0				4/17/2009	3/15/2010	6,816		6,992	-176			0	-176
1,162	HAROT 2006-3 A4	5 11% 4/15/12	43812RAD0				4/17/2009	4/15/2010	7,391		7,583	-192			0	-192
1,163	HAROT 2006-3 A4	5 11% 4/15/12	43812RAD0				4/17/2009	5/15/2010	6,668		6,841	-173			0	-173
1,164	HAROT 2006-3 A4	5 11% 4/15/12	43812RAD0				4/17/2009	6/15/2010	63,490		65,136	-1,646			0	-1,646
1,165	HONEYWELL INTL INC	438516106					11/20/2008	3/19/2010	5,305		2,905	2,400			0	2,400
1,166	HONEYWELL INTL INC	438516106					6/24/2010	9/23/2010	1,311		1,242	69			0	69
1,167	HONEYWELL INTL INC	438516106					6/24/2010	12/10/2010	4,168		3,311	857			0	857
1,168	HONEYWELL INTL INC	438516106					11/20/2008	12/10/2010	20,840		9,684	11,156			0	11,156
1,169	HONEYWELL INTL INC	438516106					11/20/2008	12/21/2010	6,941		3,147	3,794			0	3,794
1,170	HOSPIRA INC	441060100					11/20/2008	3/19/2010	7,394		3,501	3,893			0	3,893
1,171	HOSPIRA INC	441060100					6/24/2010	9/23/2010	1,669		1,729	-60			0	-60
1,172	HOSPIRA INC	441060100					6/24/2010	12/10/2010	3,383		3,457	-74			0	-74
1,173	HOSPIRA INC	441060100					11/20/2008	12/10/2010	18,605		8,887	9,718			0	9,718
1,174	HOSPIRA INC	441060100					11/20/2008	12/21/2010	6,847		3,232	3,615			0	3,615
1,175	HOST HOTELS & RESORTS INC	44107P104					12/23/2009	3/19/2010	5,716		4,995	721			0	721
1,176	HOST HOTELS & RESORTS INC	44107P104					12/22/2009	4/5/2010	1,659		1,156	503			0	503
1,177	HOST HOTELS & RESORTS INC	44107P104					12/23/2009	4/5/2010	1,042		826	216			0	216
1,178	HOST HOTELS & RESORTS INC	44107P104					4/24/2009	4/5/2010	3,752		2,016	1,736			0	1,736
1,179	HOST HOTELS & RESORTS INC	44107P104					4/24/2009	10/22/2010	19,236		9,597	9,639			0	9,639
1,180	HOUSEHOLD FIN CO	8 0% 7/15/10	441812GMD				11/19/2008	7/15/2010	35,000		35,068	-68			0	-68
1,181	HUMAN GENOME SCIENCES INC	444903108					2/12/2010	3/19/2010	8,878		8,412	466			0	466
1,182	HUMAN GENOME SCIENCES INC	444903108					2/12/2010	9/23/2010	1,161		1,160	1			0	1
1,183	HUMAN GENOME SCIENCES INC	444903108					4/30/2010	11/5/2010	3,616		3,979	-363			0	-363
1,184	HUMAN GENOME SCIENCES INC	444903108					4/30/2010	11/5/2010	17,854		19,896	-2,042			0	-2,042
1,185	HUMAN GENOME SCIENCES INC	444903108					2/12/2010	12/10/2010	17,823		21,464	-3,641			0	-3,641
1,186	HUMAN GENOME SCIENCES INC	444903108					2/12/2010	12/21/2010	5,073		6,091	-1,018			0	-1,018
1,187	HUNT J B TRANSPORT SERVICES INC	445658107					11/5/2009	3/19/2010	3,271		2,911	360			0	360
1,188	HUNT J B TRANSPORT SERVICES INC	445658107					2/27/2009	12/31/2010	19,561		10,349	9,212			0	9,212
1,189	HUNT J B TRANSPORT SERVICES INC	445658107					11/5/2009	12/31/2010	14,084		11,643	2,441			0	2,441
1,190	HUNTINGTON BANCSHARES INC	446150104					1/28/2010	3/19/2010	5,972		5,707	265			0	265
1,191	HUNTINGTON BANCSHARES INC	446150104					1/28/2010	7/16/2010	5,869		5,202	667			0	667
1,192	UNITED STATES TREASURY 1 125% 12/15/91	912828MB3					2/24/2010	5/10/2010	74,842		74,631	211			0	211
1,193	U S TREASURY NOTE 3 625% 2/15/20	912828MP2					4/14/2010	6/11/2010	102,921		98,118	4,803			0	4,803
1,194	U S TREASURY NOTE 3 625% 2/15/20	912828MP2					5/10/2010	6/11/2010	36,023		35,254	769			0	769
1,195	U S TREASURY NOTE 3 625% 2/15/20	912828MP2					4/8/2010	6/11/2010	97,775		93,082	4,693			0	4,693
1,196	U S TREASURY NOTE 4 625% 2/29/12	912828GK0					12/11/2008	2/12/2010	37,655		38,899	-1,244			0	-1,244
1,197	U S TREASURY NOTE 4 625% 2/29/12	912828GK0					12/11/2008	3/12/2010	91,059		94,470	-3,411			0	-3,411

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses					
Totals						36,439,719	0	33,170,088	3,269,631	0	0	0	3,269,631					
Amount						36,110	2											
Long Term CG Distributions																		
Short Term CG Distributions																		
1,198	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		12/11/2008	4/19/2010	21,372	0	22,228	-856			0	-856					
1,199	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		2/26/2009	4/19/2010	16,029	0	16,376	-347			0	-347					
1,200	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		4/23/2009	4/19/2010	37,401	0	38,294	-893			0	-893					
1,201	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		9/25/2009	4/19/2010	10,686	0	10,829	-143			0	-143					
1,202	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		9/25/2009	5/13/2010	48,109	0	48,730	-621			0	-621					
1,203	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		9/25/2009	5/20/2010	48,159	0	48,730	-571			0	-571					
1,204	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		9/18/2009	5/20/2010	37,457	0	37,832	-375			0	-375					
1,205	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		9/18/2009	5/24/2010	112,346	0	113,495	-1,149			0	-1,149					
1,206	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		9/18/2009	6/8/2010	26,714	0	27,023	-309			0	-309					
1,207	U S TREASURY NOTE 4.625% 2/29/12	912828GK0		9/18/2009	6/9/2010	171,012	0	172,944	-1,932			0	-1,932					
1,208	U S TREASURY NOTE 4.5% 4/30/12	912828GQ7		3/24/2010	4/8/2010	160,482	0	160,606	-124			0	-124					
1,209	U S TREASURY NOTE 4.5% 5/15/10	912828GR5		4/27/2010	5/11/2010	242,056	0	242,502	-446			0	-446					
1,210	U S TREASURY INFL IN 1.375% 7/15/18	912828JE1		5/5/2009	6/11/2010	15,484	0	14,661	823			0	823					
1,211	U S TREASURY NOTE 2.75% 2/15/19	912828KD1		9/21/2010	9/28/2010	104,203	0	102,547	1,656			0	1,656					
1,212	UNITED STATES TREAS 1.375% 3/15/19	912828KG4		12/23/2009	1/20/2010	90,773	0	90,601	172			0	172					
1,213	U S TREASURY NOTE 3.125% 5/15/19	912828KQ2		8/20/2010	9/8/2010	120,579	0	121,689	-1,110			0	-1,110					
1,214	U S TREASURY NOTE 3.25% 5/31/16	912828KW9		6/24/2009	2/4/2010	71,627	0	69,661	1,966			0	1,966					
1,215	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	6/15/2010	5,389	0	5,746	-357			0	-357					
1,216	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	6/17/2010	152,072	0	148,929	3,143			0	3,143					
1,217	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	7/15/2010	2,519	0	2,686	-167			0	-167					
1,218	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	8/15/2010	1,851	0	1,974	-123			0	-123					
1,219	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	9/15/2010	2,086	0	2,225	-139			0	-139					
1,220	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	10/15/2010	1,983	0	2,114	-131			0	-131					
1,221	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	11/15/2010	2,048	0	2,184	-136			0	-136					
1,222	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	12/15/2010	1,600	0	1,706	-106			0	-106					
1,223	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	1/15/2011	1,318	0	1,405	-87			0	-87					
1,224	FHLMC GOLD G05669 6.5% 4/12/39	3128M7T22		9/10/2009	2/15/2010	5,335	0	5,682	-347			0	-347					
1,225	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	3/15/2010	28,484	0	30,338	-1,854			0	-1,854					
1,226	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	4/15/2010	7,010	0	7,466	-456			0	-456					
1,227	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	5/15/2010	6,435	0	6,854	-419			0	-419					
1,228	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	6/15/2010	8,817	0	9,391	-574			0	-574					
1,229	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	7/15/2010	6,278	0	6,687	-409			0	-409					
1,230	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	8/15/2010	7,079	0	7,540	-461			0	-461					
1,231	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	9/15/2010	5,523	0	5,882	-359			0	-359					
1,232	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	10/15/2010	5,197	0	5,536	-339			0	-339					
1,233	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	11/15/2010	4,570	0	4,867	-297			0	-297					
1,234	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	12/15/2010	5,870	0	6,252	-382			0	-382					
1,235	FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	1/15/2011	4,572	0	4,870	-298			0	-298					
1,236	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	5/15/2010	4,388	0	4,651	-263			0	-263					
1,237	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	6/15/2010	114,310	0	113,706	604			0	604					
1,238	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	6/15/2010	3,815	0	4,044	-229			0	-229					
1,239	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/26/2010	6/15/2010	352	0	372	-20			0	-20					
1,240	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/26/2010	7/15/2010	972	0	1,030	-58			0	-58					
1,241	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/26/2010	7/15/2010	389	0	410	-21			0	-21					
1,242	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	8/15/2010	852	0	903	-51			0	-51					
1,243	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/26/2010	8/15/2010	341	0	360	-19			0	-19					
1,244	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		7/9/2010	8/15/2010	1,987	0	2,124	-137			0	-137					
1,245	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	9/15/2010	1,105	0	1,171	-66			0	-66					
1,246	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/26/2010	9/15/2010	442	0	467	-25			0	-25					
1,247	U S TREASURY NOTE 3.25% 5/31/16	912828KW9		10/7/2009	2/4/2010	20,465	0	20,652	-187			0	-187					
1,248	U S TREASURY NOTE 1.5% 7/15/12	912828LB4		3/11/2010	5/10/2010	55,683	0	55,479	204			0	204					
1,249	U S TREASURY NOTE 1.5% 7/15/12	912828LB4		3/23/2010	5/10/2010	116,428	0	115,926	502			0	502					
1,250	U S TREASURY NOTE 2.375% 9/30/14	912828LQ1		7/29/2010	8/2/2010	36,531	0	36,419	112			0	112					
1,251	U S TREASURY NOTE 1.375% 10/15/19	912828LR9		10/28/2009	1/20/2010	35,070	0	34,932	138			0	138					
1,252	U S TREASURY NOTE 1.375% 10/15/19	912828LR9		12/30/2009	1/20/2010	70,139	0	69,738	401			0	401					
1,253	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/26/2010	11/15/2010	511	0	540	-29			0	-29					
1,254	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		7/9/2010	11/15/2010	2,982	0	3,187	-205			0	-205					

[illegible]

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

	Long Term CG Distributions	Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			36,110	2									
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold									
1.312 U S TREASURY NOTE 2.625% 8/15/20	912828NT3		8/24/2010	11/9/2010	79,728	0	80,969	-1,241					3,269,631
1.313 U S TREASURY NOTE 2.625% 8/15/20	912828NT3		10/26/2010	11/9/2010	24,915	0	25,014	-99					-1,241
1.314 U S TREASURY NOTE 0.375% 9/30/12	912828NX4		9/28/2010	12/8/2010	34,852	0	34,964	-112					-99
1.315 U S TREASURY NOTE 0.375% 9/30/12	912828NX4		9/28/2010	12/8/2010	29,878	0	29,970	-92					-112
1.316 FHLMC GOLD POOL A90393 5.0% 12/01/13	312938NJ8		3/8/2010	12/15/2010	1,573	0	1,637	-64					-92
1.317 FHLMC GOLD POOL A90393 5.0% 12/01/13	312938NJ8		3/8/2010	1/15/2011	1,555	0	1,619	-64					-64
1.318 FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	9/15/2010	1,164	0	1,236	-72					-72
1.319 FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	10/15/2010	4,068	0	4,321	-253					-253
1.320 FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	11/15/2010	4,171	0	4,431	-260					-260
1.321 FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	12/15/2010	4,933	0	5,240	-307					-307
1.322 FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	1/15/2011	6,017	0	6,391	-374					-374
1.323 FHLMC GOLD A92988 5.0% 7/01/40	312941J99		7/22/2010	9/15/2010	2,622	0	2,784	-162					-162
1.324 FHLMC GOLD A92988 5.0% 7/01/40	312941J99		7/22/2010	10/15/2010	3,699	0	3,927	-228					-228
1.325 FHLMC GOLD A92988 5.0% 7/01/40	312941J99		7/22/2010	11/15/2010	3,798	0	4,033	-235					-235
1.326 FHLMC GOLD A92988 5.0% 7/01/40	312941J99		7/22/2010	12/15/2010	7,506	0	7,971	-465					-465
1.327 FHLMC GOLD A92988 5.0% 7/01/40	312941J99		7/22/2010	1/15/2011	8,516	0	9,043	-527					-527
1.328 FHLMC GOLD A93010 4.5% 7/01/40	312941KX4		7/19/2010	9/15/2010	337	0	349	-12					-12
1.329 FHLMC GOLD A93010 4.5% 7/01/40	312941KX4		7/19/2010	10/15/2010	243	0	252	-9					-9
1.330 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	2/25/2010	2,338	0	2,430	-92					-92
1.331 FHLMC GOLD A93010 4.5% 7/01/40	312941KX4		7/19/2010	11/15/2010	1,135	0	1,177	-42					-42
1.332 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	3/25/2010	1,827	0	1,899	-72					-72
1.333 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	4/25/2010	2,001	0	2,080	-79					-79
1.334 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	5/25/2010	8,035	0	8,351	-316					-316
1.335 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	6/25/2010	3,563	0	3,703	-140					-140
1.336 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	7/25/2010	2,550	0	2,650	-100					-100
1.337 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	8/25/2010	2,248	0	2,336	-88					-88
1.338 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	9/25/2010	3,277	0	3,252	-25					-25
1.339 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	10/25/2010	3,277	0	3,406	-129					-129
1.340 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	11/25/2010	4,205	0	4,370	-165					-165
1.341 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	12/25/2010	3,057	0	3,178	-121					-121
1.342 FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	1/25/2011	2,986	0	3,104	-118					-118
1.343 FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	2/25/2010	1,431	0	1,487	-56					-56
1.344 FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	3/25/2010	1,166	0	1,211	-45					-45
1.345 FHLMC GOLD A93010 4.5% 7/01/40	312941KX4		7/19/2010	12/15/2010	2,589	0	2,685	-96					-96
1.346 HUNTINGTON BANCSHARES INC	446150104		1/28/2010	9/8/2010	4,507	0	3,990	517					517
1.347 FHLMC GOLD A93010 4.5% 7/01/40	312941KX4		7/19/2010	1/15/2011	1,342	0	1,392	-50					-50
1.348 ICON PUB LTD CO	45103T107		1/28/2010	3/19/2010	5,525	0	5,588	-63					-63
1.349 ICON PUB LTD CO	45103T107		1/28/2010	7/16/2010	5,881	0	5,988	-107					-107
1.350 FED AGRI MTGE CORP 2.1% 8/10/12	31315PMD8		7/29/2009	12/8/2010	127,446	0	125,000	2,446					2,446
1.351 FED FARM CREDIT BANK 3.0% 9/22/14	31331GL80		8/18/2009	7/29/2010	95,318	0	89,862	5,456					5,456
1.352 ICON PUB LTD CO	45103T107		1/27/2010	7/30/2010	2,764	0	2,999	-235					-235
1.353 ICON PUB LTD CO	45103T107		1/27/2010	7/30/2010	3,455	0	3,760	-305					-305
1.354 ICON PUB LTD CO	45103T107		1/28/2010	7/30/2010	7,602	0	8,382	-780					-780
1.355 FED FARM CREDIT BANK 3.0% 9/22/14	31331GL80		8/18/2009	7/29/2010	47,659	0	44,931	2,728					2,728
1.356 ICON PUB LTD CO	45103T107		1/28/2010	7/30/2010	3,686	0	4,060	-374					-374
1.357 ICON PUB LTD CO	45103T107		1/28/2010	7/30/2010	3,228	0	3,556	-328					-328
1.358 IDEX CORP	45167R104		12/18/2009	2/19/2010	3,140	0	3,180	-40					-40
1.359 FED FARM CREDIT BANK 3.0% 9/22/14	31331GL80		8/18/2009	7/29/2010	21,182	0	19,989	1,193					1,193
1.360 FED FARM CREDIT BANK 3.0% 9/22/14	31331GL80		8/18/2009	7/29/2010	26,477	0	24,989	1,488					1,488
1.361 FED HOME LOAN BANK 3.625% 10/18/13	3133XSAE8		3/19/2010	6/9/2010	42,650	0	42,211	439					439
1.362 FEDERAL NATL MTG ASSN 5.25% 3/05/13	31359MSU3		6/30/2009	3/5/2010	250,000	0	257,398	-7,398					-7,398
1.363 FEDERAL NATL MTG AS 4.375% 7/11/13	31359MPF4		9/30/2009	6/9/2010	37,942	0	67,420	-29,478					-29,478
1.364 FEDERAL NATL MTG AS 4.375% 7/11/13	31359MSL8		9/30/2009	6/10/2010	37,942	0	37,886	56					56
1.365 IDEX CORP	45167R104		2/27/2009	2/19/2010	5,652	0	5,522	1,130					1,130
1.366 IDEX CORP	45167R104		2/27/2009	3/19/2010	1,936	0	1,174	762					762
1.367 INFORMATICA CORP	45666Q102		8/16/2010	9/23/2010	2,949	0	2,519	430					430
1.368 INFORMATICA CORP	45666Q102		8/16/2010	12/10/2010	14,153	0	10,076	4,077					4,077

36,439,719	33,170,088	3,269,631	0	0	0	0	0	0	0	3,269,631
Gross Sales Price	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	Gain Minus Excess of FMV Over Adjusted Basis or Losses				
12,542	7,928	4,614			0	4,614				
1,974	1,900	74			0					
32,206	21,324	10,882			0					
4,955	4,561	394			0					
2,890	1,606	1,284			0					
11,483	6,422	5,061			0					
14,821	14,978	-157			0					
4,938	4,993	-55			0					
14,011	14,011	0			0					
18,682	18,959	-277			0					
364,298	369,862	-5,564			0					
10,006	9,988	18			0					
69,970	69,918	52			0					
179,360	179,789	-429			0					
44,856	44,853	3			0					
49,533	49,651	-118			0					
29,736	29,790	-54			0					
24,668	24,659	9			0					
7,948	7,421	527			0					
2,332	1,979	353			0					
7,665	4,900	2,765			0					
16,285	16,927	-642			0					
1,714	1,010	704			0					
1,143	673	470			0					
10,788	6,398	4,390			0					
3,974	2,330	1,644			0					
2,858	1,664	1,194			0					
572	268	304			0					
18,956	15,089	3,867			0					
14,570	11,846	2,724			0					
4,071	2,834	1,237			0					
1,827	2,128	-301			0					
365	424	-59			0					
1,278	1,694	-416			0					
894	1,196	-302			0					
631	847	-216			0					
11,204	13,401	-2,197			0					
6,365	7,766	-1,401			0					
1,789	2,114	-325			0					
5,316	6,217	-901			0					
6,739	3,903	2,836			0					
1,855	1,821	34			0					
41,497	37,336	4,161			0					
11,933	10,668	1,265			0					
79,474	69,230	10,244			0					
2,085	2,219	-134			0					
8,787	10,459	-1,672			0					
6,359	7,607	-1,248			0					
2,650	3,170	-520			0					
7,419	7,926	-507			0					
29,793	27,012	2,781			0					
22,918	21,644	1,274			0					
20,298	18,254	2,044			0					
3,035	2,780	255			0					
4,879	4,240	639			0					
4,567	4,250	317			0					
4,731	3,795	936			0					

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

		Amount		Totals		36,439,719		0		33,170,088		3,269,631		0		0		3,269,631	
		36,110		2															
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
1,426		VALE SA-SP ADR	91912E105		11/20/2008	12/10/2010	20,374	0	5,424	14,850			0	14,850					
1,427		URBAN OUTFITTERS INC	917047102		9/9/2009	3/19/2010	3,932	0	3,339	563			0	563					
1,428		VALE SA-SP ADR	91912E105		11/20/2008	12/21/2010	7,232	0	1,898	5,334			0	5,334					
1,429		VEECO INSTRS INC DEL	922417100		1/21/2010	3/19/2010	2,294	0	2,183	111			0	111					
1,430		VEECO INSTRS INC DEL	922417100		1/21/2010	6/14/2010	22,563	0	22,198	365			0	365					
1,431		VEECO INSTRS INC DEL	922417100		3/4/2010	6/14/2010	6,658	0	6,335	323			0	323					
1,432		VERTEX PHARMACEUTICALS INC	92532F100		3/31/2009	1/7/2010	8,861	0	6,093	2,768			0	2,768					
1,433		VERTEX PHARMACEUTICALS INC	92532F100		3/5/2009	1/8/2010	41,028	0	28,245	12,783			0	12,783					
1,434		VERTEX PHARMACEUTICALS INC	92532F100		3/6/2009	1/8/2010	69,058	0	47,411	21,647			0	21,647					
1,435		VERTEX PHARMACEUTICALS INC	92532F100		11/20/2008	1/8/2010	12,187	0	6,647	5,540			0	5,540					
1,436		VERTEX PHARMACEUTICALS INC	92532F100		3/5/2009	1/8/2010	407	0	280	127			0	127					
1,437		VERTEX PHARMACEUTICALS INC	92532F100		11/20/2008	1/11/2010	16,311	0	8,863	7,448			0	7,448					
1,438		AGCO CORP	001084102		10/27/2009	4/30/2010	8,203	0	6,621	1,582			0	1,582					
1,439		AGCO CORP	001084102		10/27/2009	5/3/2010	8,458	0	6,909	1,549			0	1,549					
1,440		AGCO CORP	001084102		10/27/2009	5/3/2010	12,370	0	10,075	2,295			0	2,295					
1,441		AEP TEXAS CENTRAL TRA 5 17% 1/01/2011	200110AAD6		6/2/2010	9/21/2010	122,288	0	117,403	4,885			0	4,885					
1,442		URBAN OUTFITTERS INC	917047102		9/9/2009	5/5/2010	7,986	0	6,375	1,611			0	1,611					
1,443		URBAN OUTFITTERS INC	917047102		9/9/2009	10/8/2010	19,044	0	18,518	526			0	526					
1,444		VALE SA-SP ADR	91912E105		11/20/2008	3/19/2010	6,516	0	1,989	4,527			0	4,527					
1,445		VALE SA-SP ADR	91912E105		6/24/2010	9/23/2010	1,171	0	1,084	87			0	87					
1,446		AOL INC	00184X105		12/4/2008	1/4/2010	14,906	0	10,120	4,786			0	4,786					
1,447		AT & T INC	00206R102		11/20/2008	3/19/2010	8,100	0	7,553	547			0	547					
1,448		AT & T INC	00206R102		6/24/2010	9/23/2010	2,005	0	1,761	244			0	244					
1,449		AT & T INC	00206R102		6/24/2010	12/10/2010	3,178	0	2,768	410			0	410					
1,450		AT & T INC	00206R102		11/20/2008	12/10/2010	28,312	0	23,877	4,435			0	4,435					
1,451		AT & T INC	00206R102		11/20/2008	12/21/2010	9,293	0	7,797	1,496			0	1,496					
1,452		AT&T INC 5 8% 2/15/19	002451AA0		10/28/2009	6/10/2010	49,574	0	48,326	1,248			0	1,248					
1,453		AXA FINL INC 7 75% 8/01/10	002451AA0		2/18/2009	8/1/2010	80,000	0	80,346	-346			0	-346					
1,454		ABERCROMBIE & FITCH CO CL A	002896207		4/5/2010	8/30/2010	6,308	0	8,647	-2,339			0	-2,339					
1,455		ADTRAN INC	00738A106		10/8/2010	11/12/2010	10,519	0	11,628	-1,109			0	-1,109					
1,456		AGCO CORP	001084102		10/27/2009	1/22/2010	4,522	0	4,030	492			0	492					
1,457		AGCO CORP	001084102		10/27/2009	3/19/2010	3,793	0	3,166	627			0	627					
1,458		ADTRAN INC	00738A106		10/8/2010	11/12/2010	2,546	0	2,819	-273			0	-273					
1,459		ADTRAN INC	00738A106		10/8/2010	11/15/2010	961	0	1,057	-96			0	-96					
1,460		ADTRAN INC	00738A106		10/8/2010	11/15/2010	11,130	0	12,332	-1,202			0	-1,202					
1,461		DIGITAL REALTY TRUST INC	253868103		11/20/2008	10/25/2010	25,536	0	8,966	16,570			0	16,570					
1,462		DIGITAL REALTY TRUST INC	253868103		2/27/2009	10/25/2010	12,471	0	6,273	6,198			0	6,198					
1,463		DONALDSON CO INC	257651109		8/11/2010	12/3/2010	7,374	0	5,770	1,604			0	1,604					
1,464		DONALDSON CO INC	257651109		6/25/2010	12/3/2010	567	0	435	132			0	132					
1,465		FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	3/25/2010	246	0	257	-11			0	-11					
1,466		FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	4/25/2010	778	0	810	-32			0	-32					
1,467		FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	5/25/2010	3,662	0	3,815	-153			0	-153					
1,468		FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	6/25/2010	1,968	0	2,050	-82			0	-82					
1,469		FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	7/22/2010	200,446	0	196,150	4,296			0	4,296					
1,470		FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	7/25/2010	1,386	0	1,444	-58			0	-58					
1,471		FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	2/25/2010	985	0	1,019	-34			0	-34					
1,472		FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	3/25/2010	708	0	732	-24			0	-24					
1,473		SBA COMMUNICATIONS CORP	78388J106		2/27/2009	3/19/2010	2,126	0	1,248	878			0	878					
1,474		CSFB 2005-C4 A2 5 017% 8/15/38	225458N20		4/12/2010	11/18/2010	278	0	278	0			0	0					
1,475		REGAL ENTMT GROUP	758766109		11/5/2009	4/5/2010	9,936	0	6,956	2,980			0	2,980					
1,476		CULLEN FROST BANKERS INC	229899109		11/20/2008	1/14/2010	6,676	0	6,092	584			0	584					
1,477		CULLEN FROST BANKERS INC	229899109		2/27/2009	1/14/2010	19,515	0	16,672	2,843			0	2,843					
1,478		CULLEN FROST BANKERS INC	229899109		6/24/2009	1/14/2010	5,649	0	4,981	668			0	668					
1,479		CUMMINS INC	231021106		5/1/2009	3/19/2010	5,259	0	3,072	2,187			0	2,187					
1,480		CUMMINS INC	231021106		2/26/2010	3/19/2010	584	0	568	16			0	16					
1,481		REGAL ENTMT GROUP	758766109		11/6/2009	4/5/2010	4,155	0	2,870	1,285			0	1,285					
1,482		CUMMINS INC	231021106		5/1/2009	9/7/2010	32,417	0	13,655	18,762			0	18,762					

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

Long Term CG Distributions		Amount		Totals		36,439,719		0		33,170,088		3,269,631		0		0		0		3,269,631	
		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses								
Kind(s) of Property Sold	1,483 REINSURANCE GROUP OF AMERICA	759351604		11/21/2008	3/19/2010	3,550	0	2,099	1,451			0	1,451								
	1,484 REINSURANCE GROUP OF AMERICA	759351604		11/21/2008	12/3/2010	11,776	0	6,898	4,878			0	4,878								
	1,485 CUMMINS INC	231021106		6/24/2010	9/7/2010	4,782	0	4,267	515			0	515								
	1,486 REINSURANCE GROUP OF AMERICA	759351604		2/27/2009	12/3/2010	22,529	0	11,923	10,606			0	10,606								
	1,487 CUMMINS INC	231021106		5/1/2009	9/7/2010	32,417	0	13,653	18,764			0	18,764								
	1,488 CUMMINS INC	231021106		6/24/2010	9/7/2010	81	0	72	9			0	9								
	1,489 ROPER INDUSTRIES INC	776696106		11/25/2008	1/21/2010	1,061	0	818	243			0	243								
	1,490 CUMMINS INC	231021106		5/1/2009	9/23/2010	3,531	0	1,365	2,166			0	2,166								
	1,491 CUMMINS INC	231021106		5/1/2009	12/10/2010	32,262	0	10,513	21,749			0	21,749								
	1,492 ROPER INDUSTRIES INC	776696106		2/27/2009	1/21/2010	1,061	0	843	218			0	218								
	1,493 ROPER INDUSTRIES INC	776696106		11/21/2008	1/21/2010	4,244	0	2,902	1,342			0	1,342								
	1,494 ROPER INDUSTRIES INC	776696106		11/21/2008	3/19/2010	1,145	0	725	420			0	420								
	1,495 ROPER INDUSTRIES INC	776696106		11/21/2008	10/8/2010	4,659	0	2,539	2,120			0	2,120								
	1,496 CUMMINS INC	231021106		5/1/2009	12/21/2010	9,796	0	3,004	6,792			0	6,792								
	1,497 CYTEC INDS INC	232820100		9/28/2010	12/21/2010	29,120	0	30,258	-1,138			0	-1,138								
	1,498 CYTEC INDS INC	232820100		10/11/2010	12/21/2010	6,471	0	7,099	-628			0	-628								
	1,499 ROVI CORP	779376102		6/24/2009	3/19/2010	3,698	0	2,234	1,464			0	1,464								
	1,500 ROVI CORP	779376102		6/24/2009	11/12/2010	9,365	0	4,021	5,344			0	5,344								
	1,501 DAIMLERCHRYSLER NORTH 6.5% 11/1/2008	233835AW7		11/19/2008	6/10/2010	27,694	0	20,905	6,789			0	6,789								
	1,502 DANAHER CORP	235851102		11/20/2008	3/19/2010	1,540	0	1,020	520			0	520								
	1,503 DANAHER CORP	235851102		6/24/2010	9/23/2010	810	0	783	27			0	27								
	1,504 DANAHER CORP	235851102		6/24/2010	12/10/2010	1,835	0	1,567	268			0	268								
	1,505 DANAHER CORP	235851102		11/20/2008	12/10/2010	12,387	0	6,882	5,505			0	5,505								
	1,506 DANAHER CORP	235851102		11/20/2008	12/21/2010	4,255	0	2,294	1,961			0	1,961								
	1,507 DARDEN RESTAURANTS INC	237194105		3/5/2010	3/19/2010	5,261	0	4,917	344			0	344								
	1,508 DARDEN RESTAURANTS INC	237194105		2/27/2009	3/25/2010	2,234	0	1,352	882			0	882								
	1,509 DARDEN RESTAURANTS INC	237194105		1/22/2010	3/25/2010	4,915	0	4,005	910			0	910								
	1,510 DARDEN RESTAURANTS INC	237194105		3/5/2010	3/25/2010	5,361	0	4,917	444			0	444								
	1,511 DARDEN RESTAURANTS INC	237194105		2/26/2009	3/25/2010	2,234	0	1,320	914			0	914								
	1,512 DARDEN RESTAURANTS INC	237194105		2/26/2009	8/30/2010	4,987	0	3,167	1,820			0	1,820								
	1,513 DARDEN RESTAURANTS INC	237194105		11/20/2008	6/30/2010	6,649	0	2,189	4,460			0	4,460								
1,514 DAVITA INC	23918K108		11/25/2008	3/19/2010	633	0	480	153			0	153									
1,515 DAVITA INC	23918K108		6/24/2009	3/19/2010	1,900	0	1,418	482			0	482									
1,516 DAVITA INC	23918K108		6/24/2009	10/27/2010	4,957	0	3,307	1,650			0	1,650									
1,517 DAVITA INC	23918K108		11/20/2008	10/27/2010	7,081	0	4,284	2,797			0	2,797									
1,518 DAVITA INC	23918K108		11/20/2008	11/15/2010	17,339	0	10,282	7,057			0	7,057									
1,519 DEERE JOHN CAP CORP NT 7.0% 3/15/2008	244217BG9		2/12/2009	12/1/2010	75,576	0	76,245	-669			0	-669									
1,520 DEUTSCHE TEL FIN DEUTE 8.5% 6/15/2005	25156PAB9		11/19/2008	6/15/2010	25,000	0	25,786	-786			0	-786									
1,521 DIGITAL REALTY TRUST INC	253868103		7/13/2009	3/19/2010	4,418	0	2,849	1,569			0	1,569									
1,522 DIGITAL REALTY TRUST INC	253868103		6/24/2009	3/19/2010	552	0	331	221			0	221									
1,523 DIGITAL REALTY TRUST INC	253868103		6/24/2009	6/24/2010	5,333	0	2,977	2,356			0	2,356									
1,524 DIGITAL REALTY TRUST INC	253868103		2/27/2009	6/24/2010	4,148	0	2,091	2,057			0	2,057									
1,525 DIGITAL REALTY TRUST INC	253868103		2/27/2009	10/22/2010	3,567	0	1,792	1,775			0	1,775									
1,526 FNMA POOL # AC5401 5.0% 10/01/39	31417SAB6		10/9/2009	4/25/2010	1,381	0	1,428	-48			0	-48									
1,527 FNMA POOL # AC5401 5.0% 10/01/39	31417SAB6		10/9/2009	5/25/2010	890	0	921	-31			0	-31									
1,528 FNMA POOL # AC5401 5.0% 10/01/39	31417SAB6		10/9/2009	6/25/2010	1,658	0	1,714	-56			0	-56									
1,529 FNMA POOL # AC8596 4.0% 10/01/25	31417VRS4		2/11/2010	7/25/2010	1,132	0	1,154	-22			0	-22									
1,530 FNMA POOL # AC8596 4.0% 10/01/25	31417VRS4		2/11/2010	8/25/2010	1,462	0	1,490	-28			0	-28									
1,531 FNMA POOL # AC8596 4.0% 10/01/25	31417VRS4		2/11/2010	9/25/2010	2,461	0	2,508	-47			0	-47									
1,532 FNMA POOL # AC8596 4.0% 10/01/25	31417VRS4		8/2/2010	9/25/2010	1,846	0	1,930	-84			0	-84									
1,533 FNMA POOL # AC8596 4.0% 10/01/25	31417VRS4		2/11/2010	10/25/2010	2,618	0	2,668	-50			0	-50									
1,534 FNMA POOL # AC8596 4.0% 10/01/25	31417VRS4		8/2/2010	10/25/2010	1,963	0	2,053	-90			0	-90									
1,535 FNMA POOL # AC8596 4.0% 10/01/25	31417VRS4		2/11/2010	11/25/2010	2,886	0	2,941	-55			0	-55									
1,536 FNMA POOL # AC8596 4.0% 10/01/25	31417VRS4		8/2/2010	11/25/2010	2,164	0	2,263	-99			0	-99									
1,537 FNMA POOL # AC8596 4.0% 10/01/25	31417VRS4		2/11/2010	12/25/2010	2,649	0	2,699	-50			0	-50									
1,538 FNMA POOL # AC5401 5.0% 10/01/39	31417SAB6		10/9/2009	7/22/2010	207,681	0	201,681	5,880			0	5,880									
1,539 FNMA POOL # AC5401 5.0% 10/01/39	31417SAB6		10/9/2009	7/25/2010	1,698	0	1,757	-59			0	-59									

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

	Long Term CG Distributions	Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			36,110	2									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
1.540	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	3/25/2010	564	0	575	-11			0	-11
1.541	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	4/25/2010	765	0	779	-14			0	-14
1.542	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	5/25/2010	686	0	699	-13			0	-13
1.543	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	6/25/2010	781	0	796	-15			0	-15
1.544	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		8/2/2010	12/25/2010	1,987	0	2,078	-91			0	-91
1.545	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	1/25/2011	2,493	0	2,541	-48			0	-48
1.546	SMITH INTL INC	832110100		2/5/2010	2/26/2010	3,282	0	2,428	854			0	854
1.547	SMITH INTL INC	832110100		2/5/2010	3/5/2010	6,444	0	4,552	1,892			0	1,892
1.548	SMITH INTL INC	832110100		2/5/2010	3/19/2010	1,297	0	910	387			0	387
1.549	SMITHFIELD FOODS INC	832110100		2/5/2010	4/5/2010	16,424	0	11,229	5,195			0	5,195
1.550	SMITHFIELD FOODS INC	832248108		11/19/2009	3/5/2010	4,952	0	4,278	674			0	674
1.551	SMITHFIELD FOODS INC	832248108		11/19/2009	3/19/2010	2,883	0	2,466	417			0	417
1.552	SMITHFIELD FOODS INC	832248108		11/19/2009	6/10/2010	10,143	0	10,130	13			0	13
1.553	SMITHFIELD FOODS INC	832248108		11/19/2009	5/13/2010	3,146	0	2,795	351			0	351
1.554	SMITHFIELD FOODS INC	832248108		11/20/2009	6/10/2010	1,815	0	1,789	26			0	26
1.555	SMITHFIELD FOODS INC	832248108		12/4/2009	6/10/2010	3,630	0	3,563	67			0	67
1.556	SMITHFIELD FOODS INC	832248108		11/19/2009	6/10/2010	1,309	0	1,315	-6			0	-6
1.557	SMITHFIELD FOODS INC	832248108		11/20/2009	6/10/2010	5,235	0	5,205	30			0	30
1.558	SMITHFIELD FOODS INC	832248108		12/4/2009	6/11/2010	815	0	810	5			0	5
1.559	SOLUTIA INC	834376501		6/10/2010	9/28/2010	16,818	0	15,878	940			0	940
1.560	DR PEPPER SNAPPLE GROUP-WI	26138E109		11/20/2009	1/22/2010	274	0	273	1			0	1
1.561	DR PEPPER SNAPPLE GROUP-WI	26138E109		11/20/2008	1/22/2010	10,152	0	5,464	4,688			0	4,688
1.562	DR PEPPER SNAPPLE GROUP-WI	26138E109		11/20/2008	3/19/2010	1,091	0	443	648			0	648
1.563	DR PEPPER SNAPPLE GROUP-WI	26138E109		2/27/2009	3/19/2010	1,455	0	574	881			0	881
1.564	DR PEPPER SNAPPLE GROUP-WI	26138E109		2/27/2009	6/24/2010	7,110	0	2,726	4,384			0	4,384
1.565	DR PEPPER SNAPPLE GROUP-WI	26138E109		2/27/2009	8/30/2010	6,315	0	2,439	3,876			0	3,876
1.566	DR PEPPER SNAPPLE GROUP-WI	26138E109		2/27/2009	10/8/2010	13,398	0	5,595	7,803			0	7,803
1.567	DREYFUS PREM LT TRM HI YLD-I	261980759		12/31/2009	9/23/2010	10,445	0	10,461	-16			0	-16
1.568	DREYFUS PREM LT TRM HI YLD-I	261980759		3/19/2010	9/23/2010	32,798	0	33,000	-202			0	-202
1.569	DREYFUS PREM LT TRM HI YLD-I	261980759		3/31/2010	9/23/2010	10,253	0	10,332	-79			0	-79
1.570	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		8/2/2010	1/25/2011	1,870	0	1,956	-86			0	-86
1.571	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	2/25/2010	690	0	714	-24			0	-24
1.572	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	3/25/2010	1,049	0	1,085	-36			0	-36
1.573	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	4/25/2010	1,839	0	1,902	-63			0	-63
1.574	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	5/25/2010	1,950	0	2,017	-67			0	-67
1.575	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	6/25/2010	439	0	454	-15			0	-15
1.576	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	7/22/2010	207,302	0	201,443	5,859			0	5,859
1.577	FNMA POOL # MA0259 5 0% 12/01/39	31417YJD0		10/9/2009	7/25/2010	2,250	0	2,327	-77			0	-77
1.578	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	2/25/2010	6,976	0	7,343	-367			0	-367
1.579	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	3/25/2010	6,084	0	6,404	-320			0	-320
1.580	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	4/25/2010	8,710	0	9,169	-459			0	-459
1.581	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	5/25/2010	19,548	0	20,577	-1,029			0	-1,029
1.582	SBA COMMUNICATIONS CORP	78388J106		12/5/2008	3/19/2010	1,063	0	467	596			0	596
1.583	SVB FINANCIAL GROUP	78486Q101		1/21/2010	1/28/2010	3,955	0	4,266	-311			0	-311
1.584	SVB FINANCIAL GROUP	78486Q101		7/29/2009	1/28/2010	2,197	0	1,810	387			0	387
1.585	SVB FINANCIAL GROUP	78486Q101		1/21/2010	1/28/2010	5,729	0	6,162	-433			0	-433
1.586	SVB FINANCIAL GROUP	78486Q101		7/29/2009	1/29/2010	444	0	362	82			0	82
1.587	SVB FINANCIAL GROUP	78486Q101		7/29/2009	1/29/2010	4,377	0	3,620	757			0	757
1.588	SVB FINANCIAL GROUP	78486Q101		7/29/2009	2/1/2010	3,055	0	2,534	521			0	521
1.589	SVB FINANCIAL GROUP	78486Q101		7/29/2009	2/18/2010	17,561	0	15,202	2,359			0	2,359
1.590	SVB FINANCIAL GROUP	78486Q101		7/29/2009	2/18/2010	9,198	0	7,951	1,247			0	1,247
1.591	SALIX PHARMACEUTICALS LTD	795435106		3/26/2010	10/8/2010	20,914	0	19,455	1,459			0	1,459
1.592	SCHWAB CHARLES CORP NEW	808513105		11/20/2008	3/19/2010	2,810	0	2,219	591			0	591
1.593	SCHWAB CHARLES CORP NEW	808513105		11/20/2008	9/23/2010	545	0	592	-47			0	-47
1.594	SCHWAB CHARLES CORP NEW	808513105		11/20/2008	12/10/2010	9,136	0	8,136	1,000			0	1,000
1.595	SCHWAB CHARLES CORP NEW	808513105		11/20/2008	12/21/2010	2,707	0	2,367	340			0	340
1.596	SEMPRA ENERGY	816851109		11/20/2008	1/6/2010	219,963	0	163,175	56,788			0	56,788

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	36,110	2											
1.597	SEMPRA ENERGY	816851109		11/20/2008	16/20/10		145,549	0	107,765	37,784			0	37,784
1.598	SEMPRA ENERGY	816851109		11/20/2008	17/20/10		50,577	0	37,798	12,779			0	12,779
1.599	SEMPRA ENERGY	816851109		11/20/2008	17/20/10		34,493	0	25,775	8,718			0	8,718
1.600	SEMPRA ENERGY	816851109		11/20/2008	3/19/2010		51	0	40	11			0	11
1.601	SILICON LABORATORIES INC	826919102		8/28/2009	3/19/2010		2,830	0	2,693	137			0	137
1.602	SILICON LABORATORIES INC	826919102		8/28/2009	8/25/2010		10,800	0	12,487	-1,687			0	-1,687
1.603	SILICON LABORATORIES INC	826919102		8/28/2009	8/25/2010		3,087	0	3,591	-504			0	-504
1.604	SILICON LABORATORIES INC	826919102		8/28/2009	8/25/2010		7,718	0	8,920	-1,202			0	-1,202
1.605	SMON PROPERTY GROUP LP 5.75% 12/01/2010	828807BP1		11/19/2008	6/10/2010		32,131	0	25,117	7,014			0	7,014
1.606	SMON PROPERTY GROUP LP 5.75% 5/01/10	828807BBS		3/10/2009	1/20/2010		60,812	0	68,000	12,812			0	12,812
1.607	TERRA INDUSTRIES INC	880915103		8/21/2009	2/16/2010		3,653	0	2,930	723			0	723
1.608	TERRA INDUSTRIES INC	880915103		8/20/2009	2/16/2010		2,435	0	1,926	509			0	509
1.609	TERRA INDUSTRIES INC	880915103		8/19/2009	2/18/2010		18,941	0	13,936	5,005			0	5,005
1.610	EQT CORP	26884L109		11/12/2010	12/21/2010		8,100	0	7,431	669			0	669
1.611	EDWARDS LIFESCIENCES CORP	28176E108		12/18/2009	3/19/2010		988	0	848	150			0	150
1.612	EDWARDS LIFESCIENCES CORP	28176E108		12/18/2009	9/8/2010		6,625	0	4,666	1,959			0	1,959
1.613	EXSPORTFINANS A/S 5.5% 5/25/16	282645AQ3		11/19/2008	6/10/2010		33,496	0	33,278	218			0	218
1.614	EMERSON ELECTRIC CO 5.25% 10/15/10	291011TAX2		11/19/2008	6/10/2010		33,023	0	28,168	4,861			0	4,861
1.615	ENERGEN CORP	29265N108		6/24/2009	3/4/2010		25,943	0	22,006	3,937			0	3,937
1.616	ENERGEN CORP	29265N108		6/24/2009	3/4/2010		6,486	0	5,480	1,006			0	1,006
1.617	ENERGIZER HLDGS INC	29266R108		12/22/2009	3/19/2010		3,126	0	3,100	26			0	26
1.618	ENERGIZER HLDGS INC	29266R108		11/15/2010	12/10/2010		15,574	0	15,607	-33			0	-33
1.619	ENERGIZER HLDGS INC	29266R108		11/15/2010	12/21/2010		3,757	0	3,547	210			0	210
1.620	EQUINIX INC	29444U502		10/12/2009	5/5/2010		3,478	0	3,261	217			0	217
1.621	EQUINIX INC	29444U502		10/27/2009	5/5/2010		2,662	0	2,590	72			0	72
1.622	EQUINIX INC	29444U502		10/27/2009	5/5/2010		30,564	0	28,009	2,555			0	2,555
1.623	EXELON CORP	30161N101		11/20/2008	8/24/2010		5,800	0	6,058	-258			0	-258
1.624	EXELON CORP	30161N101		11/20/2008	8/24/2010		222,400	0	258,072	-35,672			0	-35,672
1.625	EXELON CORP	30161N101		8/24/2010	8/24/2010		6,425	0	6,262	163			0	163
1.626	EXELON CORP	30161N101		11/20/2008	8/24/2010		15,597	0	18,081	-2,484			0	-2,484
1.627	EXELON CORP	30161N101		11/20/2008	8/24/2010		7,011	0	8,108	-1,097			0	-1,097
1.628	EXTERAN HOLDINGS INC	30225X103		6/10/2010	8/25/2010		9,299	0	11,510	-2,211			0	-2,211
1.629	EXTERAN HOLDINGS INC	30225X103		6/10/2010	8/25/2010		11,729	0	14,513	-2,784			0	-2,784
1.630	EXXON MOBIL CORP	30231G102		11/20/2008	9/23/2010		14,645	0	15,203	-558			0	-558
1.631	EXXON MOBIL CORP	30231G102		11/20/2008	9/23/2010		3,068	0	3,455	-387			0	-387
1.632	EXXON MOBIL CORP	30231G102		11/20/2008	12/10/2010		54,651	0	52,521	2,130			0	2,130
1.633	EXXON MOBIL CORP	30231G102		11/20/2008	12/21/2010		15,943	0	15,203	740			0	740
1.634	FMC TECHNOLOGIES INC	30249U101		12/17/2009	2/5/2010		19,242	0	20,625	-1,383			0	-1,383
1.635	FHLMC GOLD G30459 5% 5/1/2029	3128CUQL3		10/16/2009	2/15/2010		871	0	917	-46			0	-46
1.636	ENDO PHARMACEUTICALS HLDGS INC	29264F205		9/28/2010	12/21/2010		31,288	0	30,233	1,055			0	1,055
1.637	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	1/25/2011		3,652	0	3,844	-192			0	-192
1.638	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	12/25/2010		3,075	0	3,281	-206			0	-206
1.639	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	6/25/2010		4,488	0	4,789	-301			0	-301
1.640	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	7/25/2010		3,543	0	3,780	-237			0	-237
1.641	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	1/25/2011		2,812	0	3,000	-188			0	-188
1.642	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	8/25/2010		3,793	0	4,047	-254			0	-254
1.643	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	1/25/2011		1,685	0	1,733	-48			0	-48
1.644	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	6/25/2010		492	0	497	-5			0	-5
1.645	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	9/25/2010		3,316	0	3,538	-222			0	-222
1.646	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	10/25/2010		3,507	0	3,741	-234			0	-234
1.647	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	7/25/2010		1,132	0	1,144	-12			0	-12
1.648	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		4/26/2010	8/25/2010		2,368	0	2,394	-26			0	-26
1.649	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	11/25/2010		2,833	0	3,023	-190			0	-190
1.650	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	9/25/2010		4,056	0	4,099	-43			0	-43
1.651	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	10/25/2010		5,821	0	5,883	-62			0	-62
1.652	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	11/25/2010		8,194	0	8,282	-88			0	-88
1.653	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	12/25/2010		6,377	0	6,446	-69			0	-69

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	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		36,110	2									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold							
1.654	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	1/25/2011	5,527	0	5,586	-59		0	3,269,631
1.655	FEDEX CORP	31428X106		11/20/2008	3/19/2010	6,358	0	4,065	2,293		0	2,293
1.656	FEDEX CORP	31428X106		11/20/2008	6/16/2010	224,108	0	164,943	59,165		0	59,165
1.657	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	3/15/2010	1,799	0	1,854	-95		0	-95
1.658	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	4/15/2010	1,065	0	1,121	-56		0	-56
1.659	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	5/15/2010	661	0	696	-35		0	-35
1.660	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	6/15/2010	1,964	0	2,057	-103		0	-103
1.661	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	7/15/2010	795	0	836	-41		0	-41
1.662	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	8/15/2010	2,481	0	2,611	-130		0	-130
1.663	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	9/15/2010	2,038	0	2,145	-107		0	-107
1.664	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	10/15/2010	1,277	0	1,344	-67		0	-67
1.665	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	11/15/2010	3,755	0	3,952	-197		0	-197
1.666	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	12/15/2010	1,862	0	1,959	-97		0	-97
1.667	FHLMC GOLD G30459 5.0% 5/01/29 3128CUQL3			10/16/2009	1/15/2011	2,072	0	2,181	-109		0	-109
1.668	DREYFUS PREM LT TRM HI YLD-I 261980759			4/30/2010	9/23/2010	10,031	0	10,278	-248		0	-248
1.669	DREYFUS PREM LT TRM HI YLD-I 261980759			1/29/2010	9/23/2010	6,473	0	6,443	30		0	30
1.670	DREYFUS PREM LT TRM HI YLD-I 261980759			1/29/2010	12/10/2010	4,682	0	4,589	93		0	93
1.671	DREYFUS PREM LT TRM HI YLD-I 261980759			2/26/2010	12/10/2010	10,090	0	9,783	307		0	307
1.672	DREYFUS PREM LT TRM HI YLD-I 261980759			7/30/2010	12/10/2010	10,886	0	10,621	265		0	265
1.673	DREYFUS PREM LT TRM HI YLD-I 261980759			9/30/2010	12/10/2010	9,433	0	9,347	86		0	86
1.674	DREYFUS PREM LT TRM HI YLD-I 261980759			10/29/2010	12/10/2010	9,288	0	9,387	-99		0	-99
1.675	DREYFUS PREM LT TRM HI YLD-I 261980759			11/30/2010	12/10/2010	9,161	0	9,078	83		0	83
1.676	DREYFUS PREM LT TRM HI YLD-I 261980759			8/31/2010	12/10/2010	10,460	0	10,126	334		0	334
1.677	DREYFUS PR GL R/E SEC FD CL I 261986582			12/29/2009	3/19/2010	37,000	0	35,949	1,051		0	1,051
1.678	DREYFUS PR GL R/E SEC FD CL I 261986582			12/29/2009	9/23/2010	37,416	0	34,399	3,017		0	3,017
1.679	DREYFUS PR GL R/E SEC FD CL I 261986582			3/31/2010	9/23/2010	7,274	0	6,872	402		0	402
1.680	DREYFUS PR GL R/E SEC FD CL I 261986582			11/24/2008	9/23/2010	85,311	0	52,731	32,580		0	32,580
1.681	DREYFUS OPPORTUNISTIC SMALL CAP 26200C403			12/10/2009	3/19/2010	102,000	0	86,412	15,588		0	15,588
1.682	F5 NETWORKS INC	315616102		2/16/2010	9/28/2010	9,798	0	5,054	4,744		0	4,744
1.683	F5 NETWORKS INC	315616102		2/16/2010	12/13/2010	37,652	0	14,204	23,448		0	23,448
1.684	FIDELITY NATIONAL FINANCIAL INC	31620R105		10/13/2009	1/29/2010	8,337	0	10,324	-1,987		0	-1,987
1.685	FIDELITY NATIONAL FINANCIAL INC	31620R105		7/13/2009	1/29/2010	261	0	275	-14		0	-14
1.686	FIDELITY NATIONAL FINANCIAL INC	31620R105		7/13/2009	3/19/2010	2,774	0	2,609	165		0	165
1.687	FIDELITY NATIONAL FINANCIAL INC	31620R105		7/13/2009	6/10/2010	25,154	0	25,680	-526		0	-526
1.688	FIFTH THIRD BANCORP	316773100		1/21/2010	7/16/2010	5,698	0	5,275	423		0	423
1.689	FIFTH THIRD BANCORP	316773100		1/21/2010	7/16/2010	4,257	0	4,294	-37		0	-37
1.690	FIRST HORIZON NATIONAL CORP	320517105		1/21/2010	3/19/2010	23,926	0	13,032	10,894		0	10,894
1.691	F5 NETWORKS INC	315616102		3/4/2010	7/30/2010	4,291	0	4,305	-14		0	-14
1.692	F5 NETWORKS INC	315616102		3/4/2010	7/30/2010	2,591	0	1,845	746		0	746
1.693	F5 NETWORKS INC	315616102		2/25/2010	7/30/2010	5,183	0	3,293	1,890		0	1,890
1.694	F5 NETWORKS INC	315616102		2/25/2010	8/30/2010	8,997	0	5,489	3,508		0	3,508
1.695	F5 NETWORKS INC	315616102		2/25/2010	9/28/2010	3,094	0	1,647	1,447		0	1,447
1.696	SOLUTIA INC	834376501		7/13/2010	9/28/2010	7,007	0	6,471	536		0	536
1.697	STERIS CORP	859152100		2/19/2010	3/19/2010	2,659	0	2,532	127		0	127
1.698	STERIS CORP	859152100		2/18/2010	8/30/2010	582	0	623	-41		0	-41
1.699	STERIS CORP	859152100		2/18/2010	8/30/2010	2,909	0	3,132	-223		0	-223
1.700	STERIS CORP	859152100		2/19/2010	8/30/2010	9,018	0	9,779	-761		0	-761
1.701	STERIS CORP	859152100		2/19/2010	8/30/2010	11,345	0	12,344	-999		0	-999
1.702	DREYFUS SELECT MANAGERS S/C VL-86271F677			12/30/2009	3/19/2010	1,530	0	1,414	116		0	116
1.703	DREYFUS SELECT MANAGERS S/C VL-86271F677			12/10/2009	3/19/2010	79,470	0	69,114	10,356		0	10,356
1.704	DREYFUS PREM STRAT GBLB ST-I 86271F818			12/31/2009	3/19/2010	9,443	0	9,144	299		0	299
1.705	DREYFUS PREM STRAT GBLB ST-I 86271F818			11/20/2008	3/19/2010	34,557	0	20,985	13,572		0	13,572
1.706	DREYFUS PREM STRAT GBLB ST-I 86271F818			6/24/2010	9/23/2010	35,000	0	32,652	2,348		0	2,348
1.707	DREYFUS PREM STRAT GBLB ST-I 86271F818			6/24/2010	12/10/2010	9,555	0	8,348	1,207		0	1,207
1.708	DREYFUS PREM STRAT GBLB ST-I 86271F818			11/20/2008	12/10/2010	15,445	0	8,879	6,566		0	6,566
1.709	SUPERVALU INC	868536103		1/22/2010	3/19/2010	2,012	0	1,862	150		0	150
1.710	SUPERVALU INC	868536103		1/22/2010	7/30/2010	12,819	0	18,003	-5,184		0	-5,184

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

		Amount		Totals		36,439,719		0		33,170,088		3,269,631		0		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses		3,269,631	
Long Term CG Distributions				36,110																	
Short Term CG Distributions				2																	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis									
1,711	SUPERVALU INC	868536103		6/24/2010	7/30/2010	5,415	0	6,015	-600			0									
1,712	TD AMERITRADE HLDG CO 4 15% 12/01/187236YAB4	87236YAB4		3/30/2010	6/11/2010	15,393	0	15,116	277			0									
1,713	TD AMERITRADE HLDG CO 4 15% 12/01/187236YAB4	87236YAB4		12/14/2009	6/11/2010	10,262	0	10,066	196			0									
1,714	TARGET CORP	87612E106		6/1/2009	3/19/2010	9,580	0	7,482	2,098			0									
1,715	TARGET CORP	87612E106		6/24/2010	8/9/2010	9,586	0	9,297	289			0									
1,716	TARGET CORP	87612E106		6/1/2009	8/9/2010	90,000	0	70,250	19,750			0									
1,717	TARGET CORP	87612E106		6/1/2009	9/23/2010	3,257	0	2,494	763			0									
1,718	TARGET CORP	87612E106		6/1/2009	12/10/2010	5,898	0	4,157	1,741			0									
1,719	TARGET CORP	87612E106		6/10/2009	12/10/2010	26,541	0	18,263	8,278			0									
1,720	TARGET CORP	87612E106		6/10/2009	12/21/2010	8,913	0	6,088	2,825			0									
1,721	TECH DATA CORP	878237106		4/2/2009	3/5/2010	4,188	0	2,304	1,884			0									
1,722	TECH DATA CORP	878237106		4/2/2009	3/19/2010	2,186	0	1,152	1,034			0									
1,723	TECH DATA CORP	878237106		4/2/2009	4/6/2010	21,315	0	11,290	10,025			0									
1,724	TELLABS INC	879664100		4/30/2010	7/30/2010	1,985	0	2,723	-738			0									
1,725	TELLABS INC	879664100		4/29/2010	7/30/2010	613	0	847	-234			0									
1,726	TELLABS INC	879664100		4/30/2010	7/30/2010	6,610	0	9,109	-2,499			0									
1,727	TELLABS INC	879664100		4/29/2010	7/30/2010	1,424	0	1,976	-552			0									
1,728	TELLABS INC	879664100		4/29/2010	7/30/2010	7,002	0	9,690	-2,688			0									
1,729	TEMPLE-INLAND INC	879868107		12/1/2009	1/11/2010	9,765	0	9,180	585			0									
1,730	TEMPLE-INLAND INC	879868107		12/1/2009	1/11/2010	4,069	0	3,833	236			0									
1,731	TEMPLE-INLAND INC	879868107		12/2/2009	1/11/2010	18,105	0	17,302	803			0									
1,732	TEMPLE-INLAND INC	879868107		12/16/2009	1/11/2010	8,748	0	9,194	-446			0									
1,733	TEMPLE-INLAND INC	879868107		12/17/2009	1/11/2010	610	0	657	-47			0									
1,734	TEMPLE-INLAND INC	879868107		12/17/2009	1/11/2010	814	0	866	-52			0									
1,735	TEMPLE-INLAND INC	879868107		2/18/2010	3/19/2010	1,859	0	1,736	123			0									
1,736	TEMPLE-INLAND INC	879868107		2/18/2010	8/30/2010	22,445	0	27,393	-4,948			0									
1,737	TERRA INDUSTRIES INC	880915103		8/18/2009	2/16/2010	17,047	0	13,562	3,485			0									
1,738	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	3/19/2010	1,837	0	1,340	497			0									
1,739	DU PONT (E I) DE NEMOURS	263534109		6/24/2010	9/23/2010	896	0	736	160			0									
1,740	DU PONT (E I) DE NEMOURS	263534109		6/24/2010	12/10/2010	485	0	368	117			0									
1,741	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	12/10/2010	12,620	0	6,970	5,650			0									
1,742	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	12/21/2010	3,997	0	2,145	1,852			0									
1,743	E M C CORP MASS	268648102		7/29/2009	3/19/2010	7,258	0	5,984	1,274			0									
1,744	E M C CORP MASS	268648102		4/23/2010	9/23/2010	2,276	0	2,198	78			0									
1,745	E M C CORP MASS	268648102		7/29/2009	9/30/2010	234,870	0	177,523	57,347			0									
1,746	E M C CORP MASS	268648102		4/23/2010	9/30/2010	35,525	0	34,965	560			0									
1,747	E M C CORP MASS	268648102		6/24/2010	9/30/2010	8,932	0	8,285	647			0									
1,748	E M C CORP MASS	268648102		7/16/2009	9/30/2010	3,451	0	2,338	1,113			0									
1,749	E M C CORP MASS	268648102		4/23/2010	9/30/2010	34,313	0	33,766	547			0									
1,750	E M C CORP MASS	268648102		7/16/2009	12/10/2010	15,325	0	9,488	5,837			0									
1,751	E M C CORP MASS	268648102		7/16/2009	12/21/2010	4,590	0	2,750	1,840			0									
1,752	ERP OPER LTD PARTNERSH 5 2% 4/01/26884AAQ6	26884AAQ6		11/19/2008	1/7/2010	20,675	0	17,638	3,037			0									
1,753	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	6/25/2010	6,922	0	7,286	-364			0									
1,754	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	7/25/2010	6,195	0	6,521	-326			0									
1,755	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	8/25/2010	5,918	0	6,229	-311			0									
1,756	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	9/25/2010	6,616	0	6,964	-348			0									
1,757	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	10/25/2010	6,899	0	7,262	-363			0									
1,758	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	10/27/2010	50,850	0	49,391	1,459			0									
1,759	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	11/25/2010	4,121	0	4,338	-217			0									
1,760	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	12/25/2010	4,337	0	4,566	-229			0									
1,761	DREYFUSNEWTON INTERN EQTY-I	26203E604		12/15/2009	9/23/2010	20,261	0	20,091	170			0									
1,762	DREYFUSNEWTON INTERN EQTY-I	26203E604		3/19/2010	9/23/2010	79,095	0	79,000	95			0									
1,763	DREYFUSNEWTON INTERN EQTY-I	26203E604		6/24/2010	9/23/2010	50,644	0	46,032	4,612			0									
1,764	DREYFUSNEWTON INTERN EQTY-I	26203E604		6/24/2010	12/10/2010	42,000	0	35,855	6,145			0									
1,765	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/12/2010	9/15/2010	1,728	0	1,861	-133			0									
1,766	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/12/2010	10/15/2010	2,282	0	2,458	-176			0									
1,767	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		11/15/2010	11/15/2010	1,542	0	1,661	-119			0									

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

Long Term CG Distributions										Amount							
Short Term CG Distributions										36,110	2						
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	0	3,269,631	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,768	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		7/21/2010	12/15/2010	1,815	0	1,955	-140			0					-140
1,769	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		7/21/2010	1/15/2011	1,693	0					-131					-131
1,770	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	13,460	0	7,314	6,146			0					6,146
1,771	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	73,941	0	40,512	33,429			0					33,429
1,772	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	19,174	0	10,405	8,769			0					8,769
1,773	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	72,821	0	39,590	33,231			0					33,231
1,774	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	2,041	0	1,110	931			0					931
1,775	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/28/2010	2	0	1	1			0					1
1,776	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	3/19/2010	130	0	45	85			0					85
1,777	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	4/19/2010	2	0	1	1			0					1
1,778	FUNBC 2000-C2 A2 7.202% 10/15/32	33736XAX7		2/19/2010	3/17/2010	5,565	0	5,660	-95			0					-95
1,779	FUNBC 2000-C2 A2 7.202% 10/15/32	33736XAX7		2/19/2010	4/17/2010	12,792	0	13,012	-220			0					-220
1,780	FUNBC 2000-C2 A2 7.202% 10/15/32	33736XAX7		2/19/2010	5/17/2010	8,603	0	8,751	-148			0					-148
1,781	FUNBC 2000-C2 A2 7.202% 10/15/32	33736XAX7		2/19/2010	6/17/2010	7,120	0	7,242	-122			0					-122
1,782	FUNBC 2000-C2 A2 7.202% 10/15/32	33736XAX7		2/19/2010	6/17/2010	6,795	0	6,912	-117			0					-117
1,783	FUNBC 2000-C2 A2 7.202% 10/15/32	33736XAX7		2/19/2010	8/17/2010	2,088	0	2,123	-35			0					-35
1,784	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	3/12/2010	141	0	146	-5			0					-5
1,785	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	4/14/2010	229	0	237	-8			0					-8
1,786	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/24/2010	4/14/2010	262	0	271	-9			0					-9
1,787	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	5/14/2010	125	0	130	-5			0					-5
1,788	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/24/2010	5/14/2010	143	0	148	-5			0					-5
1,789	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	6/14/2010	923	0	958	-35			0					-35
1,790	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/24/2010	6/14/2010	1,055	0	1,093	-38			0					-38
1,791	FORD MOTOR CO	345370860		11/22/2010	12/10/2010	18,893	0	18,692	201			0					201
1,792	FORD MOTOR CO	345370860		11/22/2010	12/21/2010	4,613	0	4,499	114			0					114
1,793	FORD MOTOR CO	345370860		11/22/2010	12/21/2010	475	0	462	13			0					13
1,794	FOREST CITY ENTERPRISES INC CL A	345550107		12/23/2009	3/19/2010	5,050	0	4,741	309			0					309
1,795	FOREST CITY ENTERPRISES INC CL A	345550107		10/13/2009	9/8/2010	26,728	0	27,842	-1,114			0					-1,114
1,796	FOREST CITY ENTERPRISES INC CL A	345550107		11/16/2009	9/8/2010	7,438	0	6,663	775			0					775
1,797	FOREST CITY ENTERPRISES INC CL A	345550107		11/16/2009	9/8/2010	121	0	109	12			0					12
1,798	FOREST CITY ENTERPRISES INC CL A	345550107		11/16/2009	9/8/2010	8,163	0	7,316	847			0					847
1,799	TERRA INDUSTRIES INC	880915103		8/20/2009	2/18/2010	10,294	0	8,026	2,268			0					2,268
1,800	TEXTRON INC	883203101		9/2/2009	3/19/2010	1,584	0	1,229	355			0					355
1,801	TEXTRON INC	883203101		9/2/2009	3/19/2010	2,942	0	2,270	672			0					672
1,802	TEXTRON INC	883203101		8/28/2009	3/19/2010	226	0	156	70			0					70
1,803	TEXTRON INC	883203101		8/31/2009	3/19/2010	2,037	0	1,384	653			0					653
1,804	TEXTRON INC	883203101		6/24/2010	9/23/2010	999	0	942	57			0					57
1,805	TEXTRON INC	883203101		8/31/2009	9/29/2010	4,741	0	3,537	1,204			0					1,204
1,806	TEXTRON INC	883203101		8/31/2009	9/29/2010	6,171	0	4,614	1,557			0					1,557
1,807	TEXTRON INC	883203101		8/31/2009	9/30/2010	10,716	0	7,997	2,719			0					2,719
1,808	TEXTRON INC	883203101		6/24/2010	12/10/2010	3,520	0	2,826	694			0					694
1,809	TEXTRON INC	883203101		9/2/2009	12/10/2010	15,725	0	11,699	4,026			0					4,026
1,810	TEXTRON INC	883203101		9/2/2009	12/21/2010	5,421	0	4,016	1,405			0					1,405
1,811	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	3/19/2010	7,982	0	7,178	804			0					804
1,812	THERMO FISHER SCIENTIFIC INC	883556102		6/24/2010	9/23/2010	1,931	0	2,049	-118			0					-118
1,813	THERMO FISHER SCIENTIFIC INC	883556102		6/24/2010	12/10/2010	6,886	0	6,659	227			0					227
1,814	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	12/10/2010	21,717	0	18,394	3,323			0					3,323
1,815	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	12/21/2010	8,317	0	6,730	1,587			0					1,587
1,816	THORATEC CORPORATION	885175307		9/18/2009	3/19/2010	2,939	0	2,733	206			0					206
1,817	THORATEC CORPORATION	885175307		9/18/2009	9/28/2010	3,203	0	2,430	773			0					773
1,818	TIME WARNER INC	887317303		1/11/2010	3/19/2010	6,510	0	6,116	394			0					394
1,819	TIME WARNER INC	887317303		1/8/2010	7/1/2010	71,041	0	71,326	-285			0					-285
1,820	TIME WARNER INC	887317303		1/11/2010	7/1/2010	63,909	0	65,233	-1,324			0					-1,324
1,821	TIME WARNER INC	887317303		6/24/2010	7/1/2010	4,280	0	4,695	-415			0					-415
1,822	TIME WARNER INC	887317303		12/4/2008	7/1/2010	27,960	0	19,536	8,424			0					8,424
1,823	TIME WARNER INC	887317303		12/4/2008	9/23/2010	1,551	0	997	554			0					554
1,824	TIME WARNER INC	887317303		12/4/2008	12/10/2010	11,740	0	7,376	4,364			0					4,364

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Long Term CG Distributions																Amount	
Short Term CG Distributions																36,110	2
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
1.825	TIME WARNER INC	887317303		12/4/2008	12/21/2010	3,480	0	2,193	1,287				0		1,287		
1.826	TIME WARNER INC	887317AB1		4/8/2009	7/13/2010	53,125	0	50,050	3,075				0		3,075		
1.827	TIME WARNER ENTMT CO	8 375% 3/15/88731EAF7		11/19/2008	10/26/2010	19,840	0	14,136	5,704				0		5,704		
1.828	TIME WARNER CABLE INC	8 25% 4/01/88732JAS7		4/14/2009	8/20/2010	38,395	0	32,050	6,345				0		6,345		
1.829	TIME WARNER CABLE INC	8 25% 4/01/188732JAS7		4/28/2009	8/20/2010	51,193	0	43,809	7,384				0		7,384		
1.830	TIME WARNER CABLE INC	8 25% 4/01/188732JAS7		6/3/2009	8/20/2010	31,996	0	28,422	3,574				0		3,574		
1.831	TITAN INTL INC	88830M102		4/14/2010	6/25/2010	1,209	0	1,303	-94				0		-94		
1.832	TITAN INTL INC	88830M102		4/14/2010	6/25/2010	2,529	0	2,728	-199				0		-199		
1.833	TITAN INTL INC	88830M102		4/13/2010	6/25/2010	1,539	0	1,511	28				0		28		
1.834	TITAN INTL INC	88830M102		4/13/2010	10/8/2010	9,840	0	7,017	2,823				0		2,823		
1.835	TITANIUM METALS CORP	888339207		7/13/2010	10/11/2010	21,872	0	21,406	466				0		466		
1.836	TIVO INC	888706108		5/5/2010	11/10/2010	8,745	0	15,672	-6,927				0		-6,927		
1.837	TIVO INC	888706108		5/5/2010	11/10/2010	3,267	0	5,871	-2,604				0		-2,604		
1.838	TIVO INC	888706108		5/7/2010	11/10/2010	2,787	0	4,574	-1,787				0		-1,787		
1.839	TIVO INC	888706108		5/13/2010	11/10/2010	4,228	0	7,738	-3,510				0		-3,510		
1.840	TIVO INC	888706108		10/8/2010	11/10/2010	5,573	0	6,009	-436				0		-436		
1.841	TIVO INC	888706108		10/15/2010	11/10/2010	5,093	0	5,387	-294				0		-294		
1.842	TOLL BROS INC	889478103		1/7/2010	3/19/2010	2,631	0	2,613	18				0		18		
1.843	TOLL BROS INC	889478103		1/7/2010	12/3/2010	13,890	0	14,872	-982				0		-982		
1.844	FHLMC GOLD G04219	3128M6AU2		6/10/2010	8/15/2010	1,047	0	1,120	-73				0		-73		
1.845	FHLMC GOLD G04219	3128M6AU2		6/10/2010	9/15/2010	1,304	0	1,395	-91				0		-91		
1.846	FHLMC GOLD G04219	3128M6AU2		6/10/2010	10/15/2010	1,291	0	1,381	-90				0		-90		
1.847	FHLMC GOLD G04219	3128M6AU2		6/10/2010	11/15/2010	1,242	0	1,329	-87				0		-87		
1.848	FHLMC GOLD G04219	3128M6AU2		6/10/2010	12/15/2010	1,247	0	1,334	-87				0		-87		
1.849	FHLMC GOLD G04219	3128M6AU2		6/10/2010	1/15/2011	1,086	0	1,161	-75				0		-75		
1.850	FHLMC GOLD G04425	3128M6HA9		2/9/2009	2/15/2010	5,363	0	5,553	-190				0		-190		
1.851	FHLMC GOLD G04425	3128M6HA9		2/9/2009	3/15/2010	25,676	0	26,582	-906				0		-906		
1.852	GNMA POOL # 782368	36241KTZ1		9/17/2009	5/15/2010	1,668	0	1,759	-91				0		-91		
1.853	GNMA POOL # 782368	36241KTZ1		9/17/2009	6/15/2010	1,534	0	1,617	-83				0		-83		
1.854	GNMA POOL # 782368	36241KTZ1		9/17/2009	7/15/2010	1,716	0	1,810	-94				0		-94		
1.855	GNMA POOL # 782368	36241KTZ1		9/17/2009	8/15/2010	1,614	0	1,703	-89				0		-89		
1.856	GNMA POOL # 782368	36241KTZ1		9/17/2009	9/15/2010	3,176	0	3,350	-174				0		-174		
1.857	GNMA POOL # 782368	36241KTZ1		9/17/2009	10/15/2010	2,323	0	2,450	-127				0		-127		
1.858	GNMA POOL # 782368	36241KTZ1		9/17/2009	10/27/2010	57,421	0	55,261	2,160				0		2,160		
1.859	GNMA POOL # 782368	36297ALB7		2/18/2009	2/15/2010	2,394	0	2,453	-59				0		-59		
1.860	GNMA POOL # 782368	36297ALB7		2/18/2009	3/15/2010	686	0	703	-17				0		-17		
1.861	GNMA POOL # 782368	36297ALB7		2/18/2009	4/15/2010	8,848	0	9,066	-218				0		-218		
1.862	GNMA POOL # 782368	36297ALB7		2/18/2009	5/15/2010	1,257	0	1,288	-31				0		-31		
1.863	GNMA POOL # 782368	36297ALB7		2/18/2009	6/15/2010	2,002	0	2,051	-49				0		-49		
1.864	GNMA POOL # 782368	36297ALB7		2/18/2009	7/15/2010	3,284	0	3,365	-81				0		-81		
1.865	GNMA POOL # 782368	36297ALB7		2/18/2009	8/15/2010	1,914	0	1,961	-47				0		-47		
1.866	GNMA POOL # 782368	36297ALB7		2/18/2009	9/15/2010	6,500	0	6,660	-160				0		-160		
1.867	GNMA POOL # 782368	36297ALB7		2/18/2009	10/15/2010	3,369	0	3,453	-84				0		-84		
1.868	GNMA POOL # 782368	36297ALB7		2/18/2009	11/15/2010	3,293	0	3,374	-81				0		-81		
1.869	GNMA POOL # 782368	36297ALB7		2/18/2009	12/15/2010	2,360	0	2,418	-58				0		-58		
1.870	GNMA POOL # 782368	36297ALB7		2/18/2009	1/15/2011	8,285	0	8,489	-204				0		-204		
1.871	TOLL BROS INC	889478103		2/2/2010	12/3/2010	9,010	0	9,462	-452				0		-452		
1.872	TOLL BROS INC	889478103		2/2/2010	12/3/2010	3,754	0	3,942	-188				0		-188		
1.873	TOLL BROS INC	889478103		10/8/2010	12/3/2010	3,379	0	3,389	-10				0		-10		
1.874	TRANSOCEAN INC	893830AF6		11/19/2008	7/29/2010	14,194	0	13,067	1,127				0		1,127		
1.875	TUPPERWARE BRANDS CORP	898986104		6/10/2009	3/19/2010	3,288	0	1,848	1,440				0		1,440		
1.876	TUPPERWARE BRANDS CORP	898986104		6/10/2009	5/5/2010	10,242	0	5,544	4,698				0		4,698		
1.877	TUPPERWARE BRANDS CORP	898986104		6/24/2009	5/5/2010	8,291	0	4,170	4,121				0		4,121		
1.878	TUPPERWARE BRANDS CORP	898986104		6/10/2009	5/5/2010	14,078	0	7,657	6,421				0		6,421		
1.879	U G I CORP NEW	903236107		8/30/2010	11/12/2010	30,394	0	27,849	2,545				0		2,545		
1.880	U R S CORP NEW	903236107		12/9/2008	2/26/2010	8,804	0	7,520	1,284				0		1,284		
1.881	U R S CORP NEW	903236107		12/9/2008	3/19/2010	484	0	396	88				0		88		

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	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		36,110	2									
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
1.882 U R S CORP NEW	903236107		2/27/2009	3/19/2010	1,451		950	501			0	3,269,631
1.883 U R S CORP NEW	903236107		2/27/2009	10/8/2010	10,070		8,234	1,836			0	1,836
1.884 UNILEVER PLC ADR	904767704		3/19/2010	3/19/2010	4,667		4,945	-278			0	-278
1.885 UNILEVER PLC ADR	904767704		12/14/2009	9/23/2010	1,695		1,854	-159			0	-159
1.886 UNILEVER PLC ADR	904767704		12/14/2009	12/10/2010	27,921		28,744	-823			0	-823
1.887 UNILEVER PLC ADR	904767704		12/14/2009	12/21/2010	7,969		8,036	-67			0	-67
1.888 UNITED RENTALS INC	911363109		4/9/2010	6/25/2010	6,105		6,273	-168			0	-168
1.889 UNITED RENTALS INC	911363109		4/9/2010	8/12/2010	16,551		14,638	1,913			0	1,913
1.890 US TREAS-CPI INFLAT 2.375% 1/15/27 912810PS1			5/5/2009	6/11/2010	17,665		15,751	1,914			0	1,914
1.891 UNITED STATES TREAS 4.625% 2/15/49 912810QE1			5/10/2010	6/11/2010	37,450		36,269	1,181			0	1,181
1.892 UNITED STATES TREAS 4.625% 2/15/49 912810QE1			5/10/2010	10/7/2010	139,645		124,350	15,295			0	15,295
1.893 U S TREASURY NOTE 4.375% 5/15/40 912810QH4			10/14/2010	11/9/2010	30,760		32,482	-1,722			0	-1,722
1.894 U S TREASURY NOTE 4.375% 5/15/40 912810QH4			10/14/2010	11/9/2010	30,760		32,482	-1,722			0	-1,722
1.895 U S TREASURY NOTE 4.375% 5/15/40 912810QH4			10/29/2010	11/9/2010	25,634		26,445	-811			0	-811
1.896 U S TREASURY NOTE 4.375% 5/15/40 912810QH4			11/4/2010	11/9/2010	15,380		15,862	-482			0	-482
1.897 U S TREASURY NOTE 4.375% 5/15/40 912810QH4			10/28/2010	11/18/2010	20,168		21,065	-897			0	-897
1.898 U S TREASURY NOTE 4.375% 5/15/40 912810QH4			11/3/2010	11/18/2010	15,126		15,742	-616			0	-616
1.899 U S TREASURY NOTE 4.375% 5/15/40 912810QH4			11/3/2010	11/18/2010	5,042		5,238	-196			0	-196
1.900 U S TREASURY NOTE 4.375% 5/15/40 912810QH4			11/12/2010	11/18/2010	35,294		35,897	-603			0	-603
1.901 U S TREASURY NOTE 4.375% 5/15/40 912810QH4			11/10/2010	11/18/2010	25,210		25,409	-199			0	-199
1.902 GAP INC	364760108		11/2/2010	7/7/2010	71,841		73,802	-1,961			0	-1,961
1.903 GAP INC	364760108		6/24/2010	7/7/2010	3,895		4,054	-159			0	-159
1.904 GYMBOREE CORP	403777105		3/5/2010	10/15/2010	30,528		21,248	9,280			0	9,280
1.905 HALLIBURTON CO	406216101		11/20/2008	3/19/2010	3,632		1,669	1,963			0	1,963
1.906 HALLIBURTON CO	406216101		6/24/2010	9/23/2010	632		507	125			0	125
1.907 GENERAL ELECTRIC COMPANY	369604103		11/20/2008	3/19/2010	8,990		6,380	2,610			0	2,610
1.908 HALLIBURTON CO	406216101		6/24/2010	12/10/2010	3,226		2,424	1,199			0	1,199
1.909 HALLIBURTON CO	406216101		11/20/2008	12/10/2010	15,725		5,424	10,301			0	10,301
1.910 HALLIBURTON CO	406216101		11/20/2008	12/21/2010	5,650		1,947	3,703			0	3,703
1.911 HARSCO CORP	415864107		12/23/2009	3/19/2010	3,059		3,309	-250			0	-250
1.912 HARSCO CORP	415864107		12/23/2009	4/5/2010	11,618		11,401	217			0	217
1.913 HARSCO CORP	415864107		12/23/2009	4/5/2010	3,319		3,309	10			0	10
1.914 HARSCO CORP	415864107		12/21/2009	4/5/2010	6,307		6,075	232			0	232
1.915 UNITED STATES TREASURY 4.0% 11/15/91 912828AP5			12/30/2009	6/10/2010	268,495		267,608	887			0	887
1.916 UNITED STATES TREASURY 4.0% 11/15/91 912828AP5			6/12/2009	6/10/2010	53,699		53,346	353			0	353
1.917 UNITED STATES TREASURY 4.0% 11/15/91 912828AP5			6/12/2009	6/11/2010	26,853		26,673	180			0	180
1.918 GENERAL ELECTRIC COMPANY	369604103		6/24/2010	9/23/2010	1,632		1,529	103			0	103
1.919 GENERAL ELECTRIC COMPANY	369604103		6/24/2010	12/10/2010	5,118		4,434	684			0	684
1.920 UNITED STATES TREASURY 4.0% 11/15/91 912828AP5			8/12/2009	6/11/2010	32,224		31,993	231			0	231
1.921 GENERAL ELECTRIC COMPANY	369604103		11/20/2008	12/10/2010	25,769		18,630	7,139			0	7,139
1.922 GENERAL ELECTRIC COMPANY	369604103		11/20/2008	12/21/2010	8,950		6,380	2,570			0	2,570
1.923 UNITED STATES TREASURY 4.0% 11/15/91 912828AP5			8/12/2009	6/14/2010	59,020		58,655	365			0	365
1.924 UNITED STATES TREASURY 4.0% 11/15/91 912828AP5			6/17/2010	7/1/2010	37,673		37,611	62			0	62
1.925 GENERAL ELEC CAP CRP 5.625% 9/15/36 962G3H5			1/22/2009	6/10/2010	31,682		28,362	3,320			0	3,320
1.926 GENERAL MILLS INC 5.65% 2/15/19 3703348H6			4/23/2010	6/10/2010	44,358		43,496	862			0	862
1.927 GENWORTH FINL INC - CL A	37247D106		3/4/2010	3/19/2010	3,385		3,361	24			0	24
1.928 UNITED STATES TREASURY 4.0% 11/15/91 912828AP5			6/17/2010	7/6/2010	5,381		5,373	8			0	8
1.929 GLOBAL PMTS INC	37940X102		11/20/2008	3/4/2010	19,615		14,438	5,177			0	5,177
1.930 UNITED STATES TREASURY 4.0% 11/15/91 912828AP5			6/17/2010	7/8/2010	5,379		5,373	6			0	6
1.931 GOOGLE INC - CL A	37940X102		2/27/2009	3/4/2010	18,762		13,655	5,107			0	5,107
1.932 GOOGLE INC - CL A	38259P508		8/21/2009	3/19/2010	12,876		10,678	2,200			0	2,200
1.933 GOOGLE INC - CL A	38259P508		6/24/2010	9/23/2010	2,591		2,391	200			0	200
1.934 GOOGLE INC - CL A	38259P508		6/24/2010	12/10/2010	7,110		5,739	1,371			0	1,371
1.935 GOOGLE INC - CL A	38259P508		8/21/2009	12/10/2010	35,548		27,857	7,691			0	7,691
1.936 GOOGLE INC - CL A	38259P508		8/21/2009	12/21/2010	12,089		9,286	2,803			0	2,803
1.937 GREIF INC CLASS A	397624107		8/30/2010	10/22/2010	1,175		1,146	29			0	29
1.938 GREIF INC CLASS A	397624107		8/30/2010	10/25/2010	4,128		4,010	118			0	118

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							36,110	2	36,439,719	0	33,170,088	3,269,631	0	0	0	3,269,631
1,939	GREIF INC CLASS A	397624107		8/30/2010	10/25/2010				594		573	21			0	21
1,940	GREIF INC CLASS A	397624107		6/10/2010	10/26/2010				7,559		7,278	281			0	281
1,941	GREIF INC CLASS A	397624107		6/10/2010	10/26/2010				6,411		6,302	109			0	109
1,942	GREIF INC CLASS A	397624107		6/10/2010	10/26/2010				2,914		2,799	115			0	115
1,943	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			8/12/2009	7/9/2010				10,753		10,664	89			0	89
1,944	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			6/17/2010	7/9/2010				43,023		42,985	38			0	38
1,945	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			8/12/2009	7/9/2010				32,267		31,993	274			0	274
1,946	GREIF INC CLASS A	397624107		6/10/2010	10/27/2010				4,004		3,919	85			0	85
1,947	UNITED STATES TREAS 4 25% 8/15/13 912828BH2			12/11/2008	1/13/2010				21,713		22,663	-950			0	-950
1,948	UNITED STATES TREAS 4 25% 8/15/13 912828BH2			12/11/2008	6/9/2010				208,005		215,294	-7,289			0	-7,289
1,949	UNITED STATES TREAS 4 25% 8/15/13 912828BH2			12/11/2008	6/11/2010				103,806		107,647	-3,841			0	-3,841
1,950	GUESS? INC	401617105		6/10/2009	3/19/2010				3,776		2,171	1,605			0	1,605
1,951	GUESS? INC	401617105		10/15/2010	11/10/2010				4,940		5,143	-203			0	-203
1,952	UNITED STATES TREAS 4 25% 8/15/13 912828BH2			1/22/2009	6/11/2010				60,098		62,101	-2,003			0	-2,003
1,953	GYMBOREE CORP	403777105		3/5/2010	3/19/2010				2,598		2,260	338			0	338
1,954	GYMBOREE CORP	403777105		4/5/2010	5/5/2010				7,863		8,595	-732			0	-732
1,955	GYMBOREE CORP	403777105		3/5/2010	5/5/2010				983		904	79			0	79
1,956	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			5/14/2009	2/11/2010				32,226		32,686	-460			0	-460
1,957	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			5/14/2009	3/4/2010				32,252		32,686	-434			0	-434
1,958	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			5/14/2009	6/9/2010				32,269		32,686	-417			0	-417
1,959	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			7/14/2009	6/9/2010				107,562		107,860	-298			0	-298
1,960	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			7/22/2009	6/9/2010				69,915		69,941	-26			0	-26
1,961	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			11/16/2009	6/9/2010				139,831		140,654	-823			0	-823
1,962	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			12/15/2009	6/9/2010				80,672		80,883	-211			0	-211
1,963	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			9/15/2009	6/9/2010				397,980		397,982	-2			0	-2
1,964	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			6/24/2009	6/10/2010				69,809		69,482	327			0	327
1,965	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			8/21/2009	6/10/2010				64,439		64,341	98			0	98
1,966	UNITED STATES TREASURY 4 0% 11/15/91 2828AP5			9/15/2009	6/10/2010				26,850		26,891	-41			0	-41
1,967	FHLMC GOLD G05337 5 5% 12/01/38 3128M7HN9			6/10/2010	12/15/2010				496		533	-37			0	-37
1,968	FHLMC GOLD G05337 5 5% 12/01/38 3128M7HN9			6/10/2010	1/15/2011				1,173		1,260	-87			0	-87
1,969	FHLMC GOLD G05337 5 5% 12/01/38 3128M7HN9			12/22/2010	1/15/2011				1,407		1,500	-93			0	-93
1,970	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	2/15/2010				7,871		8,185	-314			0	-314
1,971	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			8/6/2009	2/15/2010				2,106		2,201	-95			0	-95
1,972	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	3/15/2010				29,121		30,284	-1,163			0	-1,163
1,973	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			8/6/2009	3/15/2010				7,793		8,142	-349			0	-349
1,974	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	4/15/2010				8,797		9,148	-351			0	-351
1,975	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			8/6/2009	4/15/2010				2,354		2,460	-106			0	-106
1,976	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			8/6/2009	5/15/2010				8,998		9,358	-360			0	-360
1,977	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			8/6/2009	5/15/2010				2,408		2,516	-108			0	-108
1,978	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			8/6/2009	6/15/2010				7,814		8,126	-312			0	-312
1,979	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			8/6/2009	6/15/2010				2,091		2,185	-94			0	-94
1,980	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			8/6/2009	6/17/2010				69,659		67,158	2,501			0	2,501
1,981	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	7/15/2010				230,974		221,633	9,341			0	9,341
1,982	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	7/15/2010				926		963	-37			0	-37
1,983	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	8/15/2010				839		873	-34			0	-34
1,984	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	9/15/2010				869		903	-34			0	-34
1,985	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	10/15/2010				902		938	-36			0	-36
1,986	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	11/15/2010				748		778	-30			0	-30
1,987	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	12/15/2010				758		788	-30			0	-30
1,988	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			6/8/2009	1/15/2011				744		774	-30			0	-30
1,989	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			12/29/2010	1/15/2011				1,489		1,612	-123			0	-123
1,990	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28			12/30/2010	1/15/2011				186		202	-16			0	-16
1,991	FHLMC GOLD G05521 5 5% 5/01/37 3128M7PE0			8/20/2009	2/15/2010				7,280		7,594	-314			0	-314
1,992	FHLMC GOLD G05521 5 5% 5/01/37 3128M7PE0			8/20/2009	3/15/2010				11,259		11,744	-485			0	-485
1,993	FHLMC GOLD G05521 5 5% 5/01/37 3128M7PE0			8/20/2009	4/15/2010				7,995		8,340	-345			0	-345
1,994	FHLMC GOLD G05521 5 5% 5/01/37 3128M7PE0			8/20/2009	5/15/2010				7,073		7,378	-305			0	-305
1,995	FHLMC GOLD G05521 5 5% 5/01/37 3128M7PE0			8/20/2009	6/15/2010				5,202		5,426	-224			0	-224

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

	Kind(s) of Property Sold	CUSIP #	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Long Term CG Distributions	Short Term CG Distributions											
			36,110	2			Totals	36,439,719	0	33,170,088	3,269,631	0	0	0	3,269,631
1,996	FHLMC GOLD G05521	5 5% 5/01/37 3128M7PE0				8/20/2009	7/15/2010	5,226	0	5,451	-225			0	-225
1,997	FHLMC GOLD G05521	5 5% 5/01/37 3128M7PE0				8/20/2009	8/15/2010	6,477	0	6,757	-280			0	-280
1,998	FHLMC GOLD G05521	5 5% 5/01/37 3128M7PE0				8/20/2009	9/15/2010	8,684	0	9,058	-374			0	-374
1,999	FHLMC GOLD G05521	5 5% 5/01/37 3128M7PE0				8/20/2009	10/15/2010	6,141	0	6,406	-265			0	-265
2,000	FHLMC GOLD G05521	5 5% 5/01/37 3128M7PE0				8/20/2009	11/15/2010	7,534	0	7,858	-324			0	-324
2,001	FHLMC GOLD G05521	5 5% 5/01/37 3128M7PE0				8/20/2009	12/15/2010	7,719	0	8,052	-333			0	-333
2,002	FHLMC GOLD G05521	5 5% 5/01/37 3128M7PE0				8/20/2009	1/15/2011	6,442	0	6,720	-278			0	-278
2,003	UNITED STATES TREAS 4 25% 8/15/13 312828B8H2					11/19/2009	6/11/2010	92,879	0	94,769	-1,890			0	-1,890
2,004	UNITED STATES TREAS 4 25% 11/15/11 312828B8R0					10/22/2009	1/13/2010	10,865	0	10,905	-40			0	-40
2,005	UNITED STATES TREAS 4 25% 11/15/11 312828B8R0					10/22/2009	6/9/2010	16,298	0	16,334	-36			0	-36
2,006	UNITED STATES TREAS 4 25% 11/15/11 312828B8R0					10/22/2009	6/9/2010	5,485	0	5,445	40			0	40
2,007	UNITED STATES TREAS 4 25% 11/15/11 312828B8R0					9/16/2009	6/9/2010	285,207	0	282,751	2,456			0	2,456
2,008	UNITED STATES TREAS 4 25% 11/15/11 312828B8R0					9/16/2009	6/11/2010	87,562	0	87,000	562			0	562
2,009	UNITED STATES TREAS 4 25% 11/15/11 312828B8R0					10/27/2009	6/11/2010	82,090	0	81,422	668			0	668
2,010	UNITED STATES TREAS 4 25% 11/15/11 312828B8R0					6/17/2010	8/2/2010	38,777	0	38,354	423			0	423
2,011	UNITED STATES TREAS 4 25% 11/15/11 312828B8R0					5/14/2010	6/10/2010	45,003	0	45,127	-124			0	-124
2,012	U S TREASURY NOTE 4 5% 11/15/15 912828B8N6					12/10/2009	3/8/2010	49,596	0	50,020	-424			0	-424
2,013	U S TREASURY NOTE 4 5% 11/15/15 912828B8N6					12/10/2009	4/28/2010	153,332	0	155,619	-2,287			0	-2,287
2,014	U S TREASURY NOTE 4 5% 11/15/15 912828B8N6					12/10/2009	5/5/2010	116,090	0	116,714	-624			0	-624
2,015	U S TREASURY NOTE 4 5% 11/15/15 912828B8N6					9/18/2009	5/5/2010	33,169	0	32,779	390			0	390
2,016	U S TREASURY NOTE 4 5% 11/15/15 912828B8N6					9/18/2009	6/2/2010	100,536	0	98,336	2,200			0	2,200
2,017	U S TREASURY NOTE 5 125% 5/15/16 912828B8F2					11/19/2008	1/22/2010	79,157	0	79,682	-525			0	-525
2,018	U S TREASURY NOTE 5 125% 5/15/16 912828B8F2					11/19/2008	5/25/2010	86,830	0	85,374	1,456			0	1,456
2,019	U S TREASURY NOTE 5 125% 5/15/16 912828B8F2					11/19/2008	6/2/2010	17,229	0	17,075	154			0	154
2,020	U S TREASURY NOTE 5 125% 5/15/16 912828B8F2					11/19/2008	6/10/2010	69,014	0	68,299	715			0	715
2,021	U S TREASURY NOTE 5 125% 5/15/16 912828B8F2					7/9/2009	6/10/2010	57,512	0	56,895	617			0	617
2,022	U S TREASURY NOTE 5 125% 5/15/16 912828B8F2					7/14/2009	6/11/2010	28,756	0	28,412	344			0	344
2,023	U S TREASURY NOTE 5 125% 5/15/16 912828B8F2					7/14/2009	6/11/2010	34,509	0	34,095	414			0	414
2,024	UNITED STATES TREAS 4 875% 8/15/11 912828B8F08					11/19/2008	2/4/2010	27,988	0	28,282	-294			0	-294
2,025	UNITED STATES TREAS 4 875% 8/15/11 912828B8F08					11/19/2008	5/5/2010	67,876	0	67,876	-498			0	-498
2,026	U S TREASURY NOTE 4 625% 8/31/11 912828B8F4					2/2/2009	1/20/2010	31,882	0	32,699	-817			0	-817
2,027	U S TREASURY NOTE 4 625% 8/31/11 912828B8F4					2/2/2009	2/1/2010	100,952	0	103,547	-2,595			0	-2,595
2,028	FHLMC GOLD G04425	6 0% 5/01/38 3128M6HA9				2/9/2009	4/15/2010	9,150	0	9,473	-323			0	-323
2,029	FHLMC GOLD G04425	6 0% 5/01/38 3128M6HA9				2/9/2009	5/15/2010	978	0	1,013	-35			0	-35
2,030	FHLMC GOLD G04425	6 0% 5/01/38 3128M6HA9				2/9/2009	6/15/2010	9,544	0	9,881	-337			0	-337
2,031	FHLMC GOLD G04425	6 0% 5/01/38 3128M6HA9				2/9/2009	7/15/2010	4,450	0	4,607	-157			0	-157
2,032	FHLMC GOLD G04425	6 0% 5/01/38 3128M6HA9				2/9/2009	8/15/2010	7,512	0	7,777	-265			0	-265
2,033	FHLMC GOLD G04425	6 0% 5/01/38 3128M6HA9				2/9/2009	9/15/2010	3,728	0	3,859	-131			0	-131
2,034	FHLMC GOLD G04425	6 0% 5/01/38 3128M6HA9				2/9/2009	10/15/2010	9,186	0	9,510	-324			0	-324
2,035	FHLMC GOLD G04425	6 0% 5/01/38 3128M6HA9				2/9/2009	11/15/2010	6,852	0	7,094	-242			0	-242
2,036	FHLMC GOLD G04425	6 0% 5/01/38 3128M6HA9				2/9/2009	12/15/2010	3,125	0	3,235	-110			0	-110
2,037	FHLMC GOLD G04425	6 0% 5/01/38 3128M6HA9				2/9/2009	1/15/2011	12,557	0	13,000	-443			0	-443
2,038	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	2/15/2010	936	0	963	-27			0	-27
2,039	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	3/15/2010	4,438	0	4,566	-128			0	-128
2,040	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	4/15/2010	1,566	0	1,611	-45			0	-45
2,041	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	5/15/2010	1,344	0	1,383	-39			0	-39
2,042	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	6/15/2010	770	0	792	-22			0	-22
2,043	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	7/15/2010	1,006	0	1,035	-29			0	-29
2,044	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	8/15/2010	1,144	0	1,176	-32			0	-32
2,045	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	9/15/2010	1,088	0	1,120	-32			0	-32
2,046	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	10/15/2010	1,280	0	1,317	-37			0	-37
2,047	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	11/15/2010	1,310	0	1,347	-37			0	-37
2,048	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	12/15/2010	1,030	0	1,060	-30			0	-30
2,049	FHLMC GOLD G04719	5 5% 10/1/38 3128M6SG4				1/22/2009	1/15/2011	1,176	0	1,210	-34			0	-34
2,050	FHLMC GOLD G05938	5 0% 10/1/36 3128M74X1				7/19/2010	9/15/2010	2,209	0	2,344	-135			0	-135
2,051	FHLMC GOLD G05938	5 0% 10/1/36 3128M74X1				7/19/2010	10/15/2010	2,188	0	2,321	-133			0	-133
2,052	FHLMC GOLD G05938	5 0% 10/1/36 3128M74X1				7/19/2010	11/15/2010	2,592	0	2,751	-159			0	-159

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

	Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		36,110	2											
	Kind(s) of Property Sold	CUSIP #	How Acquired											
2,053	FHLMC GOLD G05938 5.0% 1/01/36	3128M74X1		7/19/2010	12/15/2010		2,152	0	2,283	-131			0	3,269,631
2,054	FHLMC GOLD G05938 5.0% 1/01/36	3128M74X1		7/19/2010	1/15/2011		2,067	0	2,193	-126			0	-131
2,055	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	7/15/2010		1,108	0	1,190	-82			0	-126
2,056	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	8/15/2010		861	0	924	-63			0	-82
2,057	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	9/15/2010		1,151	0	1,237	-86			0	-63
2,058	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	10/15/2010		1,392	0	1,496	-104			0	-86
2,059	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	11/15/2010		1,456	0	1,563	-107			0	-104
2,060	FOREST CITY ENTERPRISES INC CL A	345550107		4/20/2010	9/8/2010		1,451	0	1,538	-87			0	-107
2,061	FOREST OIL CORP	346091705		4/20/2010	10/11/2010		7,319	0	6,305	1,014			0	-87
2,062	FORMFACTOR INC	346375108		10/20/2009	1/21/2010		500	0	577	-77			0	1,014
2,063	FORMFACTOR INC	346375108		10/20/2009	1/21/2010		1,834	0	2,113	-279			0	-77
2,064	FORMFACTOR INC	346375108		10/22/2009	1/21/2010		6,668	0	7,665	-997			0	-279
2,065	FORMFACTOR INC	346375108		10/19/2009	1/21/2010		172	0	192	-20			0	-997
2,066	FORMFACTOR INC	346375108		10/19/2009	1/21/2010		3,602	0	4,070	-468			0	-20
2,067	FORMFACTOR INC	346375108		10/21/2009	1/21/2010		1,544	0	1,755	-211			0	-468
2,068	FORMFACTOR INC	346375108		10/21/2009	1/21/2010		1,544	0	1,754	-210			0	-211
2,069	FORMFACTOR INC	346375108		10/20/2009	1/21/2010		2,230	0	2,499	-269			0	-210
2,070	FRANKLIN RES INC	354613101		1/21/2009	3/19/2010		3,667	0	1,687	1,980			0	-269
2,071	FRANKLIN RES INC	354613101		6/24/2010	9/23/2010		416	0	360	56			0	1,980
2,072	FRANKLIN RES INC	354613101		1/21/2009	12/10/2010		3,073	0	2,340	733			0	56
2,073	FRANKLIN RES INC	354613101		1/21/2009	12/21/2010		11,819	0	5,112	6,707			0	733
2,074	FRANKLIN RES INC	354613101		9/17/2009	2/15/2010		1,090	0	1,149	-59			0	6,707
2,075	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1		9/17/2009	3/15/2010		3,403	0	3,589	-186			0	-59
2,076	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1		9/17/2009	4/15/2010		2,017	0	2,127	-110			0	-186
2,077	GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1		9/17/2009	4/15/2010		4,627	0	4,933	-306			0	-110
2,078	FHLMC GOLD G05580 6.5% 4/1/39	3128M7Q90		9/1/2009	2/15/2010		55,316	0	58,981	-3,665			0	-306
2,079	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	3/15/2010		7,124	0	7,596	-472			0	-3,665
2,080	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		9/1/2009	4/15/2010		5,888	0	6,279	-391			0	-472
2,081	FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90		7/21/2009	5/15/2010		20,273	0	22,272	-1,999			0	-391
2,082	GAMESTOP CORP CL A	36467W109		1/11/2010	3/19/2010		5,334	0	4,734	600			0	-1,999
2,083	GAP INC	364760108		1/8/2010	7/7/2010		75,561	0	79,228	-3,667			0	600
2,084	GAP INC	364760108		1/8/2010	7/7/2010		4,440	0	4,634	-194			0	-3,667
2,085	GAP INC	364760108		1/11/2010	7/7/2010		70,361	0	73,931	-3,570			0	-194
2,086	GAP INC	364760108		1/11/2010	7/7/2010		15,190	0	16,054	-864			0	-3,570
2,087	GAP INC	364760108					0	0	293	-293			0	-864
2,088	Share K-1						0	0	0	0			0	-293
2,089							0	0	0	0			0	0

Part

	0	0	0
	Benefits	Expense Account	Explanation
1			
2			
3			
4			
5			
6			
7			
8			
9			
10			
11			
12			
13			
14			
15			

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

	Date		Amount
1 Credit from prior year return		1	2,351
2 First quarter estimated tax payment	5/15/2010	2	26,800
3 Second quarter estimated tax payment	6/15/2010	3	26,800
4 Third quarter estimated tax payment	9/15/2010	4	26,800
5 Fourth quarter estimated tax payment	12/15/2010	5	26,800
6 Other payments		6	
7 Total		7	109,551

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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

Name

NATIONAL CONSTITUTION CENTER

Street

City	State	Zip Code	Foreign Country
PHILADELPHIA	PA	19106	
Relationship	Foundation Status		
NONE	509(A)(1)		
Purpose of grant/contribution			Amount
GENERAL OPERATING			100,000

Name

UNIVERSITY OF PITTSBURGH

Street

5TH FLOOR CRAIG HALL 200 SOUTH CRAIG STREET

City	State	Zip Code	Foreign Country
PITTSBURGH	PA	15260	
Relationship	Foundation Status		
NONE	509(A)(1)		
Purpose of grant/contribution			Amount
GENERAL OPERATING			100,000

Name

AUGUST WILSON CENTER FOR AFRICAN AMERICAN CULTURE

Street

425 SIXTH AVENUE, SUITE 1750

City	State	Zip Code	Foreign Country
PITTSBURGH	PA	15219	
Relationship	Foundation Status		
NONE	509(A)(1)		
Purpose of grant/contribution			Amount
GENERAL OPERATING			25,000

Name

FAMILY RESOURCES

Street

STEVENSON BLDING, 141 SOUTH HIGHLAND AVENUE

City	State	Zip Code	Foreign Country
PITTSBURGH	PA	15206	
Relationship	Foundation Status		
NONE	509(A)(1)		
Purpose of grant/contribution			Amount
GENERAL OPERATING			10,000

Name

HILL HOUSE ASSOCIATION

Street

1835 CENTRE AVENUE

City	State	Zip Code	Foreign Country
PITTSBURGH	PA	15219	
Relationship	Foundation Status		
NONE	509(A)(1)		
Purpose of grant/contribution			Amount
GENERAL OPERATING			100,000

Name

PITTSBURGH PSYCHOANALYTIC CENTER

Street

401 SHADY AVENUE SUITE B-101

City	State	Zip Code	Foreign Country
PITTSBURGH	PA	15206	
Relationship	Foundation Status		
NONE	509(A)(1)		
Purpose of grant/contribution			Amount
GENERAL OPERATING			10,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 2 of 10

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

Name

DRESS FOR SUCCESS PITTSBURGH

Street

332 FIFTH AVENUE, 5TH FLOOR

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

15,000

Name

UNITED NEGRO COLLEGE FUND INC

Street

THE CAST IRON BUILDING 718 ARCH STREET SUITE 101- SOUTH

City

PHILADELPHIA

State

PA

Zip Code

19106

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

27,250

Name

CARNEGIE MELLON UNIVERSITY

Street

5000 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

125,000

Name

WORLD WAR II VETERANS OF SOUTH WEST PENNSYLVANIA MEMORIAL FUND, INC

Street

PO VOZ 23143

City

PITTSBURGH

State

PA

Zip Code

15222-6143

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

7,500

Name

PITTSBURGH PUBLIC THEATER

Street

621 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

Name

UNIVERSITY OF PITTSBURGH INSTITUTE OF POLITICS POWER OF 32

Street

1132 CATHEDRAL OF LEARNING

City

PITTSBURGH

State

PA

Zip Code

15260

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

45,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

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

Name

NEIGHBORWORKS WESTERN PA

Street

710 FIFTH AVENUE, SUITE 1000

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

LIFE'SWORK OF WESTERN PA

Street

1323 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip Code

15219-4700

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

EAST END COOPERATIVE MINISTRY

Street

250 NORTH HIGHLAND AVENUE

City

PITTSBURGH

State

PA

Zip Code

15206-3026

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

DOLLAR ENERGY

Street

15 TERMINAL STREET

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

ALLEGHENY CONFERENCE ON COMMUNITY DEVELOPMENT

Street

425 SIXTH AVENUE, SUITE 1100

City

PITTSBURGH

State

PA

Zip Code

15219-1819

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

200,000

Name

SMART FUTURES

Street

401 WOOD STREET, SUITE 1400

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 4 of 10

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

Name

OPERATION WARM INC

Street

602 CHADDS FORD DRIVE, SUITE 300

City

CHADDS FORD

State

PA

Zip Code

19317

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

Name

EXTRA MILE EDUCATION FOUNDATION

Street

111 BOULEVARD OF THE ALLIES

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

35,000

Name

LIGHT OF LIFE RESCUE MISSION, INC

Street

P O BOX 6823

City

PITTSBURGH

State

PA

Zip Code

15212-0823

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

TRAVELERS AID SOCIETY OF PITTSBURGH, INC

Street

103 SMITHFIELD STREET

City

PITTSBURGH

State

PA

Zip Code

15222-2203

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

BETHLEHEM HAVEN

Street

FIFTH AVENUE COMMONS 905 WATSON STREET

City

PITTSBURGH

State

PA

Zip Code

15219-4709

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

UNITED JEWISH FEDERATION

Street

234 MCKEES PLACE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 5 of 10

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

PITTSBURGH PARTNERSHIP FOR NEIGHBORHOOD DEVELOPMENT, INC

Street

REGIONAL ENTERPRISE TOWER, 425 SIXTH STREET, SUITE 1740

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(3)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

MON VALLEY INITIATIVE

Street

303-305 EAST EIGHTH AVENUE

City

HOMESTEAD

State

PA

Zip Code

15120

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

YOUTHWORKS INC

Street

401 WOOD STREET, SUITE 1500

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

EASTSIDE NEIGHBORHOOD EMPLOYMENT CENTER

Street

5321 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15224

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

Name

FAMILY HOUSE

Street

5301 FIFTH AVENUE

City

PITTSBURGH

State

PA

Zip Code

15232

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

MANCHESTER CRAFTMEN'S GUILD

Street

1815 METROPOLITAN STREET

City

PITTSBURGH

State

PA

Zip Code

15233

Foreign Country**Relationship**

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 6 of 10

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

Name

SCHENLEY HEIGHTS COMMUNITY

Street

3171 EWART DRIVE

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

10,000

Name

PITTSBURGH SYMPHONY ORCHESTRA

Street

600 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15222-3259

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

150,000

Name

PITTSBURGH COMMUNITY REINVESTMENT GROUP

Street

1901 CENTRE AVENUE, SUITE 200

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

15,000

Name

CARNEGIE MUSEUMS OF PITTSBURGH

Street

4400 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

SERVICE CORPS OF RETIRED EXECUTIVES, WESTMORELAND

Street

CHAPTER 555, ST VINCENT COLLEGE 300 FRASER ROAD

City

LATROBE

State

PA

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

1,000

Name

AMERICAN RED CROSS

Street

225 BOULEVARD OF THE ALLIES

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 7 of 10

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

Recipient(s) paid during the year

Name

FAMILYLINKS

Street

250 SHADY AVENUE

City

PITTSBURGH

State

PA

Zip Code

15206

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

FAMILY SERVICE OF WESTERN PENNSYLVANIA

Street

3230 WILLIAM PITT WAY

City

PITTSBURGH

State

PA

Zip Code

15238-1361

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

Name

HOLY FAMILY FOUNDATION

Street

8235 OHIO RIVER BOULEVARD

City

PITTSBURGH

State

PA

Zip Code

15202

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

PITTSBURGH DOWNTOWN PARTNERSHIP

Street

925 LIBERTY AVENUE, 1ST FLOOR

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

Name

PAULINE AUBERLE FOUNDATION

Street

1101 HARTMAN STREET

City

PITTSBURGH

State

PA

Zip Code

15131

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

Name

ACHIEVA

Street

711 ARCH STREET SUITE 101-SOUTH

City

PITTSBURGH

State

PA

Zip Code

15203-1007

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 8 of 10

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

Name

ALLE-KISKI AREA HOPE CENTER

Street

P O BOX 67

City

TARENTUM

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

Name

BLIND & VISION REHABILITATION

Street

1800 WEST STREET

City

HOMESTEAD

State

PA

Zip Code

15120

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

COMMUNITY DESIGN CENTER OF PITTSBURGH

Street

938 PENN AVENUE, 6TH FLOOR

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

GOODWILL

Street

2600 EAST CARSON STREET

City

PITTSBURGH

State

PA

Zip Code

15203

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

GREATER PITTSBURGH COMMUNITY FOOD BANK

Street

1 NORTH LINDEN STREET

City

DUQUESNE

State

PA

Zip Code

15110-1097

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

NATIONAL TECHNICAL INSTITUTE FOR THE DEAF

Street

52 LOMB MEMORIAL DRIVE

City

ROCHSTER

State

NY

Zip Code

14623-5604

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

30,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 9 of 10

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

Name

PITTSBURGH DISABILITY EMPLOYMENT PROJECT FOR FREEDOM

Street

1323 FORBES AVENUE, SUITE 232

City

PITTSBURGH

State

PA

Zip Code

15219-4700

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

30,000

Name

PITTSBURGH PARKS CONSERVANCY

Street

2000 TECHNOLOGY DRIVE, SUITE 300

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

250,000

Name

REBUILDING TOGETHER PITTSBURGH

Street

631 IRON CITY DRIVE

City

PITTSBURGH

State

PA

Zip Code

15205

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

Name

ADDISON BEHAVIORAL CARE, INC

Street

905 WEST STREET, 4TH FLOOR

City

PITTSBURGH

State

PA

Zip Code

15221

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

Name

FIDELITY INVESTMENTS CHARITABLE GIFT FUND

Street

200 SEAPORT BOULEVARD MAIL ZONE ZE7

City

BOSTON

State

MA

Zip Code

02210

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

150,000

Name

FOUNDATION FOR FREE ENTERPRISE EDUCATION

Street

3076 WEST 12TH STREET

City

ERIE

State

PA

Zip Code

16505

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

10,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 10 of 10

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

Name

GREATER PITTSBURGH LITERACY COUNCIL

Street

100 SHERIDAN SQUARE, 4TH FLOOR

City

PITTSBURGH

State

PA

Zip Code

15206

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

15,000

Name

MARILY G RABB FOUNDATION

Street

145 44TH STREET

City

PITTSBURGH

State

PA

Zip Code

15201

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

10,000

Name

ROSEDALE BLOCK CLUSTER INC

Street

7810 TIOGA STREET

City

PITTSBURGH

State

PA

Zip Code

15208

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

5,000

Name

TRWIB, INC

Street

425 SIXTH AVENUE

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

15,000

Name

GREATER PITTSBURGH ARTS COUNCIL

Street

810 PENN AVENUE, SUITE 200

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

0

[illegible]

TAX MARKET VALUE DETAIL REPORT FOR PFSS TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
102603433570	BNY MELLON FOUN 78387GAP8		SBC COMMUNICATIONS INC 5.1%	80,000.00	87,528.00	73,956.56
102603433570	BNY MELLON FOUN 808513105		SCHWAB CHARLES CORP NEW	7,660.00	131,062.60	113,298.85
102603433570	BNY MELLON FOUN 828807CD7		SIMON PROPERTY GROUP 5.65%	120,000.00	129,807.60	119,584.55
102603433570	BNY MELLON FOUN 86271F677		DREYFUS SELECT MANAGERS S/C	51,252.93	1,026,083.80	860,442.43
102603433570	BNY MELLON FOUN 86271F818		DREYFUS PREM STRAT GLBL ST-I	103,944.27	1,428,194.27	824,134.77
102603433570	BNY MELLON FOUN 87236YAB4		TD AMERITRADE HLDG CO 4.15%	85,000.00	87,897.65	85,336.00
102603433570	BNY MELLON FOUN 87612E106		TARGET CORP	7,610.00	457,589.30	307,100.51
102603433570	BNY MELLON FOUN 87938WAJ2		TELEFONICA EMISIONES 4.949%	130,000.00	134,638.40	132,654.50
102603433570	BNY MELLON FOUN 883203101		TEXTRON INC	11,410.00	269,732.40	164,105.48
102603433570	BNY MELLON FOUN 883556102		THERMO FISHER SCIENTIFIC INC	7,490.00	414,646.40	275,021.48
102603433570	BNY MELLON FOUN 887317AJ4		TIME WARNER INC 3.15%	95,000.00	96,521.90	95,498.70
102603433570	BNY MELLON FOUN 887317303		TIME WARNER INC	5,200.00	167,284.00	103,658.87
102603433570	BNY MELLON FOUN 88732JAX6		TIME WARNER CABLE IN 4.125%	125,000.00	118,943.75	124,211.25
102603433570	BNY MELLON FOUN 893526BY8		TRANS-CANADA PIPELIN 9.875%	15,000.00	20,980.20	17,179.55
102603433570	BNY MELLON FOUN 902118BN7		TYCO INTL FIN 3.375%	155,000.00	158,389.85	154,497.80
102603433570	BNY MELLON FOUN 904767704		UNILEVER PLC ADR	12,910.00	398,660.80	373,430.69
102603433570	BNY MELLON FOUN 91086QAH1		UNITED MEXICAN STATES 7.5%	25,000.00	26,687.50	26,632.27
102603433570	BNY MELLON FOUN 91086QAU2		UNITED MEXICAN STATE 5.625%	40,000.00	44,240.00	35,382.61
102603433570	BNY MELLON FOUN 912810PS1		US TREAS-CPI INFLAT 2.375%	168,095.95	186,810.07	163,055.82
102603433570	BNY MELLON FOUN 912810QE1		U.S. TREASURY NOTE 4.625%	55,000.00	57,612.50	56,993.97
102603433570	BNY MELLON FOUN 912810QH4		U.S. TREASURY NOTE 4.375%	30,000.00	30,145.20	30,491.14
102603433570	BNY MELLON FOUN 912828BH2		U.S. TREASURY NOTE 4.25%	600,000.00	653,250.00	658,074.31
102603433570	BNY MELLON FOUN 912828BR0		U.S. TREASURY NOTE 4.25%	690,000.00	754,956.60	754,301.34
102603433570	BNY MELLON FOUN 912828EN6		U.S. TREASURY NOTE 4.5%	200,000.00	223,922.00	224,219.42
102603433570	BNY MELLON FOUN 912828FF2		U.S. TREASURY NOTE 5.125%	150,000.00	172,816.50	169,698.07
102603433570	BNY MELLON FOUN 912828GD6		U S INFL IX BD 2.375%	168,095.95	187,322.76	165,619.22
102603433570	BNY MELLON FOUN 912828HW3		U S TSY INFL IDX BD 0.625%	103,471.00	106,598.93	99,144.77
102603433570	BNY MELLON FOUN 912828JE1		U S TREASURY INFL IN 1.375%	157,201.00	165,663.13	146,078.19
102603433570	BNY MELLON FOUN 912828MB3		U.S. TREASURY NOTE 1.125% 12	185,000.00	186,899.95	187,160.74
102603433570	BNY MELLON FOUN 912828MF4		US TREAS INFL INDX 1.375%	121,363.20	126,123.06	124,009.16
102603433570	BNY MELLON FOUN 912828MY3		U.S. TSY INFL INDX NT 0.5%	111,009.80	113,473.11	111,596.48
102603433570	BNY MELLON FOUN 912828ND8		U.S. TREASURY NOTE 3.5%	260,000.00	266,338.80	270,849.87
102603433570	BNY MELLON FOUN 912828NP1		U.S. TREASURY NOTE 1.75%	275,000.00	274,120.00	277,368.37
102603433570	BNY MELLON FOUN 912828NR7		U.S. TREASURY NOTE 2.375%	75,000.00	74,016.00	77,531.25
102603433570	BNY MELLON FOUN 912828NU0		U.S. TREASURY NOTE 0.75% 8/1	420,000.00	419,147.40	422,167.03
102603433570	BNY MELLON FOUN 912828NX4		U.S. TREASURY NOTE 0.375%	265,000.00	264,369.30	264,730.87
102603433570	BNY MELLON FOUN 912828NY2		U.S. TREASURY NOTE 0.75% 9/1	195,000.00	194,376.00	195,113.40
102603433570	BNY MELLON FOUN 912828PB0		U.S. TREASURY NOTE 0.5% 10/1	180,000.00	177,989.40	179,618.30
102603433570	BNY MELLON FOUN 912828PC8		U.S. TREASURY NOTE 2.625%	490,000.00	462,207.20	464,698.05
102603433570	BNY MELLON FOUN 912828PH7		U.S. TREASURY NOTE 0.375%	180,000.00	179,676.00	179,395.91
102603433570	BNY MELLON FOUN 912828PV6		U.S. TREASURY NOTE 0.5%	20,000.00	19,974.20	19,949.29
102603433570	BNY MELLON FOUN 91412GEV3		UNIVERSITY CALIF REV 1.988%	65,000.00	64,522.25	65,000.00
102603433570	BNY MELLON FOUN 91912E105		VALE SA-SP ADR	10,260.00	354,688.20	92,748.34
102603433570	BNY MELLON FOUN 92343VAL8		VERIZON COMMUNICATIONS 5.5%	160,000.00	175,830.40	158,346.50
102603433570	BNY MELLON FOUN 929766CT8		WBCMT 2003-C3 A1 4.037% 2/15	9,014.85	9,098.24	9,157.12

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102603433570	BNY MELLON FOUN	H89128104	TYCO INTERNATIONAL LTD	7,550.00	312,872.00	125,223.15
102603433570	BNY MELLON FOUN	00206R43	AT&T INC	135,000.00	151,953.30	147,167.05
102603433570	BNY MELLON FOUN	00206R102	AT & T INC	15,210.00	446,869.80	370,582.53
102603433570	BNY MELLON FOUN	018581108	ALLIANCE DATA SYS CORP	3,750.00	266,362.50	141,176.58
102603433570	BNY MELLON FOUN	01988P108	ALLSCRIPTS HEALTHCARE SOLUTI	9,560.00	184,221.20	163,238.43
102603433570	BNY MELLON FOUN	02005MAE2	ALLYA 2010-3 A4	40,000.00	39,515.60	39,985.72
102603433570	BNY MELLON FOUN	025816109	AMERICAN EXPRESS CO	7,660.00	328,767.20	322,725.16
102603433570	BNY MELLON FOUN	03063PAC6	AMCAR 2010-3 A3	80,000.00	79,833.60	79,987.87
102603433570	BNY MELLON FOUN	03076C106	AMERIPRISE FINANCIAL INC	4,380.00	252,069.00	83,954.96
102603433570	BNY MELLON FOUN	032346108	AMYLIN PHARMACEUTICALS INC	13,770.00	202,556.70	259,196.22
102603433570	BNY MELLON FOUN	032511107	ANADARKO PETROLEUM CORP	2,710.00	206,393.60	115,121.85
102603433570	BNY MELLON FOUN	037411105	APACHE CORP	4,540.00	541,304.20	285,472.76
102603433570	BNY MELLON FOUN	037833100	APPLE INC	2,933.00	946,068.48	267,864.81
102603433570	BNY MELLON FOUN	052800109	AUTOLIV INC	3,690.00	291,288.60	97,946.25
102603433570	BNY MELLON FOUN	05569M442	BNY MELLON SMALL/MID CAP FUN	123,571.66	1,783,139.14	1,367,075.36
102603433570	BNY MELLON FOUN	05569M806	BNY MELLON SMALL CAP STK FD	87,857.02	1,029,684.32	636,036.96
102603433570	BNY MELLON FOUN	05569M855	BNY MELLON EMERGING MARKETS	659,850.57	7,812,630.76	5,456,544.02
102603433570	BNY MELLON FOUN	05569M871	BNY MELLON INTERNATIONAL FD	267,255.56	2,878,342.47	2,009,560.20
102603433570	BNY MELLON FOUN	05947U4A3	BACM 2005-6 A2	4,194.77	4,192.63	4,278.67
102603433570	BNY MELLON FOUN	060505CL6	BANK OF AMERICA CORP	195,000.00	199,180.80	156,402.16
102603433570	BNY MELLON FOUN	060505104	BANK OF AMERICA CORP	41,950.00	559,613.00	557,986.90
102603433570	BNY MELLON FOUN	06739FGF2	BARCLAYS BANK PLC	190,000.00	201,058.00	189,754.90
102603433570	BNY MELLON FOUN	07383FQ35	BSCMS 2004-PWR5 A3	115,000.00	116,490.40	117,353.91
102603433570	BNY MELLON FOUN	09247XAC5	BLACKROCK INC	120,000.00	135,082.80	122,885.40
102603433570	BNY MELLON FOUN	125509109	CIGNA CORP	4,670.00	171,202.20	115,149.93
102603433570	BNY MELLON FOUN	12626PAE3	CRH AMERICA INC	110,000.00	118,039.90	108,643.30

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102603433570	BNY MELLON FOUN	126650100	CVS CAREMARK CORP	2,770.00	96,312.90	74,567.29
102603433570	BNY MELLON FOUN	13063A7D0	CALIFORNIA ST	230,000.00	233,300.50	231,892.90
102603433570	BNY MELLON FOUN	14040H105	CAPITAL ONE FINANCIAL CORP	9,910.00	421,769.60	406,679.77
102603433570	BNY MELLON FOUN	143658300	CARNIVAL CORP	5,070.00	233,777.70	158,335.08
102603433570	BNY MELLON FOUN	149123101	CATERPILLAR INC	3,460.00	324,063.60	222,625.72
102603433570	BNY MELLON FOUN	171232101	CHUBB CORP	4,670.00	278,518.80	200,212.70
102603433570	BNY MELLON FOUN	17275RAC6	CISCO SYSTEMS INC	80,000.00	91,288.80	85,555.20
102603433570	BNY MELLON FOUN	17275R102	CISCO SYSTEMS INC	12,450.00	251,863.50	182,345.19
102603433570	BNY MELLON FOUN	172967DY4	CITIGROUP INC	40,000.00	41,401.60	32,269.44
102603433570	BNY MELLON FOUN	172967EM9	CITIGROUP INC	100,000.00	109,589.00	85,413.00
102603433570	BNY MELLON FOUN	20030NAL5	COMCAST CORP	140,000.00	156,734.20	150,710.00
102603433570	BNY MELLON FOUN	200340107	COMERICA INC	6,680.00	282,163.20	244,787.73
102603433570	BNY MELLON FOUN	20825C104	CUNOCOPHILLIPS	6,800.00	463,080.00	286,420.75
102603433570	BNY MELLON FOUN	231021106	CUMMINS INC	4,264.00	469,082.64	145,438.91
102603433570	BNY MELLON FOUN	235851102	DANAHER CORP	4,380.00	206,604.60	111,646.68

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
102603433570	BNY MELLON FOUN 25244SAD3		DIAGEO FINANCE BV	90,000.00	98,238.60	91,912.50
102603433570	BNY MELLON FOUN 261980759		DREYFUS PREM LT TRM HI YLD-I	180,315.92	1,193,691.40	883,886.30
102603433570	BNY MELLON FOUN 261986582		DREYFUS PR GL R/E SEC FD CL	198,731.42	1,456,701.32	899,948.82
102603433570	BNY MELLON FOUN 26200C403		DREYFUS OPPORTUNISTIC SMALL	34,450.64	1,039,031.54	791,392.00
102603433570	BNY MELLON FOUN 26203E604		DREYFUS/NEWTON INTERN EQTY-I	162,585.37	2,881,012.88	1,985,245.13
102603433570	BNY MELLON FOUN 263534109		DU PONT (E I) DE NEMOURS	3,800.00	189,544.00	101,226.85
102603433570	BNY MELLON FOUN 268648102		E M C CORP MASS	9,740.00	223,046.00	133,677.67
102603433570	BNY MELLON FOUN 29266R108		ENERGIZER HLDGS INC	2,710.00	197,559.00	191,899.54
102603433570	BNY MELLON FOUN 30231G102		EXXON MOBIL CORP	10,540.00	770,684.80	726,547.19
102603433570	BNY MELLON FOUN 3128CUQL3		FHLMC GOLD G30459	68,304.44	72,328.25	71,890.42
102603433570	BNY MELLON FOUN 3128M6AR9		FHLMC GOLD G04216	43,131.38	46,233.39	46,447.10
102603433570	BNY MELLON FOUN 3128M6AU2		FHLMC GOLD G04219	27,829.12	29,682.54	29,764.12
102603433570	BNY MELLON FOUN 3128M6HA9		FHLMC GOLD G04425	205,696.45	223,036.66	212,960.10
102603433570	BNY MELLON FOUN 3128M6SG4		FHLMC GOLD G04719	33,579.99	35,889.96	34,545.42
102603433570	BNY MELLON FOUN 3128M7HN9		FHLMC GOLD G05337	62,557.40	66,938.92	66,923.97
102603433570	BNY MELLON FOUN 3128M7N28		FHLMC GOLD G05509	71,571.24	77,604.70	76,560.58
102603433570	BNY MELLON FOUN 3128M7PE0		FHLMC GOLD G05521	189,277.43	203,185.54	197,440.03
102603433570	BNY MELLON FOUN 3128M7Q90		FHLMC GOLD G05580	54,576.13	60,564.77	58,191.80
102603433570	BNY MELLON FOUN 3128M7T22		FHLMC GOLD G05669	138,042.45	153,189.85	147,026.00
102603433570	BNY MELLON FOUN 3128M74X1		FHLMC GOLD G05938	48,897.72	51,527.93	51,885.07
102603433570	BNY MELLON FOUN 3128M7J79		FHLMC GOLD C91186	64,949.19	68,158.98	66,329.35
102603433570	BNY MELLON FOUN 312929GG1		FHLMC GOLD A82899	207,364.47	221,174.94	213,877.01
102603433570	BNY MELLON FOUN 312938NJ8		FHLMC GOLD POOL A90393	86,739.03	91,567.79	90,317.00
102603433570	BNY MELLON FOUN 312941D20		FHLMC GOLD A92821	294,000.13	308,529.62	312,283.26
102603433570	BNY MELLON FOUN 312941J99		FHLMC GOLD A92988	291,147.76	305,536.28	309,162.53
102603433570	BNY MELLON FOUN 312941KX4		FHLMC GOLD A93010	60,543.92	62,099.29	62,785.93
102603433570	BNY MELLON FOUN 3133XSAE8		FED HOME LOAN BANK	180,000.00	192,205.80	185,864.50
102603433570	BNY MELLON FOUN 31359MSL8		FEDERAL NATL MTG AS	4,375%	119,191.60	119,069.50
102603433570	BNY MELLON FOUN 31371LTV1		FNMA POOL # 255364	6.0%	130,723.58	123,865.75
102603433570	BNY MELLON FOUN 31385XD95		FNMA POOL # 555328	6.0%	64,222.10	60,567.13
102603433570	BNY MELLON FOUN 31393DKA8		FNMA REMIC 2003-64 BC	5.5%	163,223.70	161,971.23
102603433570	BNY MELLON FOUN 31398AYY2		FED NATL MTGE ASSN	3.0%	94,796.10	89,757.00
102603433570	BNY MELLON FOUN 31403DDX4		FNMA POOL # 745418	5.5%	235,713.70	227,476.32

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102603433570	BNY MELLON FOUN 31403DWH8		FNMA POOL # 745948	191,683.33	213,734.58	205,352.77
102603433570	BNY MELLON FOUN 31407JDR0		FNMA POOL # 831812	59,862.91	65,290.68	61,958.11
102603433570	BNY MELLON FOUN 31410F2L8		FNMA POOL # 888279	51,866.79	53,547.27	52,790.67
102603433570	BNY MELLON FOUN 31410GRK1		FNMA POOL 888890	25,686.80	28,641.81	28,737.11
102603433570	BNY MELLON FOUN 31410GT99		FNMA POOL # 888967	9,360.25	10,384.45	9,816.56
102603433570	BNY MELLON FOUN 31410G7C1		FNMA POOL # 889291	109,678.31	116,424.62	113,774.10
102603433570	BNY MELLON FOUN 31410KJR6		FNMA POOL # 889572	16,163.12	17,306.01	17,420.81
102603433570	BNY MELLON FOUN 31412PG96		FNMA POOL # 930924	169,887.72	174,569.83	171,204.32

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10260343570	BNY MELLON	FOUN	31413MC70	FNMA POOL # 949294	6.0%	31,691.08	34,485.28	32,800.26
10260343570	BNY MELLON	FOUN	31414CRW0	FNMA POOL # 962301	4.5%	135,052.93	141,805.58	138,999.01
10260343570	BNY MELLON	FOUN	31415B8W0	FNMA POOL # 981644	4.5%	87,163.77	91,521.96	90,514.12
10260343570	BNY MELLON	FOUN	31416RRQ8	FNMA POOL # AA7694	4.5%	67,862.10	71,170.38	70,566.00
10260343570	BNY MELLON	FOUN	31416SKB6	FNMA POOL # AA8389	4.5%	179,986.55	185,481.54	176,745.17
10260343570	BNY MELLON	FOUN	31417KVN4	FNMA POOL # AC1520	4.0%	92,226.02	95,699.25	93,609.41
10260343570	BNY MELLON	FOUN	31417VRS4	FNMA POOL # AC8596	4.0%	145,996.56	150,923.94	150,451.42
10260343570	BNY MELLON	FOUN	31418MEE8	FNMA POOL # AD0132	6% 9/1/	105,910.11	115,248.20	111,486.95
10260343570	BNY MELLON	FOUN	31418MGR7	FNMA POOL # AD0207	6.0%	104,524.21	113,740.11	111,514.27
10260343570	BNY MELLON	FOUN	31418PTH8	FNMA POOL # AD2351	4.0%	61,045.97	63,106.27	62,810.58
10260343570	BNY MELLON	FOUN	31418TJS7	FNMA POOL # AD5672	4.5%	191,559.64	196,808.37	193,609.93
10260343570	BNY MELLON	FOUN	33736XBZ1	FUNBC 2001-C2 A2	6.663% 1/12	12,922.53	12,917.10	13,398.58
10260343570	BNY MELLON	FOUN	341099CC1	FLORIDA POWER CORP	4.8%	35,000.00	37,521.40	34,757.91
10260343570	BNY MELLON	FOUN	345370860	FORD MOTOR CO		14,640.00	245,805.60	240,950.77
10260343570	BNY MELLON	FOUN	354613101	FRANKLIN RES INC		1,752.00	194,839.92	89,561.18
10260343570	BNY MELLON	FOUN	361849QH8	GMACC 2001-C1 D	7.034%	105,000.00	105,285.60	109,376.37
10260343570	BNY MELLON	FOUN	361849RC8	GMACC 2001-C2 B	6.79%	60,000.00	61,003.80	63,025.78
10260343570	BNY MELLON	FOUN	36297ALB7	GNMA POOL # 706022	5.0%	115,835.02	123,231.09	118,694.70
10260343570	BNY MELLON	FOUN	36828QHV1	GECC 2004-C3 A3	4.865%	125,000.00	127,558.75	128,419.54
10260343570	BNY MELLON	FOUN	369604103	GENERAL ELECTRIC COMPANY		24,250.00	443,532.50	309,430.00
10260343570	BNY MELLON	FOUN	36962G3H5	GENERAL ELEC CAP CRP	5.625%	130,000.00	142,545.00	120,148.86
10260343570	BNY MELLON	FOUN	3703348H6	GENERAL MILLS INC	5.65%	45,000.00	50,096.70	45,896.00
10260343570	BNY MELLON	FOUN	38141EA41	GOLDMAN SACHS GROUP	3.625%	80,000.00	82,560.80	82,011.20
10260343570	BNY MELLON	FOUN	38141GCU6	GOLDMAN SACHS GROUP	6.125%	15,000.00	15,892.05	11,334.53
10260343570	BNY MELLON	FOUN	38141GFD1	GOLDMAN SACHS GRP	6.75%	60,000.00	61,344.00	49,065.06
10260343570	BNY MELLON	FOUN	38259P508	GOOGLE INC - CL A		1,003.00	595,751.91	447,410.57
10260343570	BNY MELLON	FOUN	40429CCS9	HSBC FINANCE CORP	5.0%	125,000.00	132,775.00	112,039.75
10260343570	BNY MELLON	FOUN	406216101	HALLIBURTON CO		6,520.00	266,211.60	90,683.59
10260343570	BNY MELLON	FOUN	41283HAC8	HDOT 2009-2 A3	2.62%	305,000.00	308,528.85	311,457.42
10260343570	BNY MELLON	FOUN	42809H107	HESS CORP		6,850.00	524,299.00	300,126.42
10260343570	BNY MELLON	FOUN	437076102	HOME DEPOT INC		6,280.00	220,176.80	120,083.98
10260343570	BNY MELLON	FOUN	438516106	HONEYWELL INTL INC		6,570.00	349,261.20	159,054.50
10260343570	BNY MELLON	FOUN	441060100	HOSPIRA INC		5,530.00	307,965.70	148,925.77
10260343570	BNY MELLON	FOUN	444903108	HUMAN GENOME SCIENCES INC		10,260.00	245,111.40	291,982.63
10260343570	BNY MELLON	FOUN	4521518V8	ILLINOIS ST	4.421%	100,000.00	100,879.00	100,000.00
10260343570	BNY MELLON	FOUN	45666Q102	INFORMATICA CORP		4,440.00	195,493.20	134,660.85
10260343570	BNY MELLON	FOUN	459200101	INTERNATIONAL BUSINESS MACHI		3,993.00	586,012.68	361,412.57
10260343570	BNY MELLON	FOUN	461202AA1	INTUIT INC	5.4%	100,000.00	104,723.00	101,132.00
10260343570	BNY MELLON	FOUN	46428R107	ISHARES S&P GSCI COMMODITY-I		29,294.00	998,925.40	859,287.55
10260343570	BNY MELLON	FOUN	46625HBV1	JP MORGAN CHASE & CO	5.125%	65,000.00	69,164.55	68,266.90

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10260343570	BNY MELLON	FOUN	46625H100	13,460.00	570,973.20	304,656.33
			JPMORGAN CHASE & CO			

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102603433570	BNY MELLON FOUN	478366AR8	JOHNSON CONTROLS INC	5.5%	125,000.00	136,693.75	132,162.65
102603433570	BNY MELLON FOUN	50075NBA1	KRAFT FOODS INC	5.375%	120,000.00	129,152.40	132,489.60
102603433570	BNY MELLON FOUN	52108HCB8	LBUBS 2000-C5 A2	6.51%	538.21	538.89	551.37
102603433570	BNY MELLON FOUN	52108HUK8	LBUBS 2003-C7 A2	4.064%	9,542.89	9,546.13	9,599.55
102603433570	BNY MELLON FOUN	532716107	LIMITED BRANDS INC		12,730.00	391,192.90	228,653.06
102603433570	BNY MELLON FOUN	58155Q103	MCKESSON CORPORATION		5,930.00	417,353.40	329,291.65
102603433570	BNY MELLON FOUN	585055106	MEDTRONIC INC		5,130.00	190,271.70	155,181.82
102603433570	BNY MELLON FOUN	58933Y105	MERCK & CO INC		10,319.00	371,896.76	138,630.61
102603433570	BNY MELLON FOUN	59022HMT6	MLMT 2005-CX11 A2F	0.38719%	93,903.99	92,550.83	93,199.71
102603433570	BNY MELLON FOUN	59156GRAT5	MET LIFE GLOB FNDG	7.717%	90,000.00	110,495.70	91,461.40
102603433570	BNY MELLON FOUN	594918104	MICROSOFT CORPORATION		19,700.00	549,827.00	419,413.18
102603433570	BNY MELLON FOUN	617446448	MORGAN STANLEY		8,640.00	235,094.40	230,986.24
102603433570	BNY MELLON FOUN	61748AAE6	MORGAN STANLEY GLOB	4.75%	135,000.00	138,244.05	115,080.37
102603433570	BNY MELLON FOUN	61754KAA3	MSC 2007-IQ14 A1	5.38%	59,553.97	60,877.85	60,968.37
102603433570	BNY MELLON FOUN	620076109	MOTOROLA INC		19,240.00	174,506.80	153,971.53
102603433570	BNY MELLON FOUN	629491AA9	NYSE EURONEXT	4.8%	125,000.00	134,167.50	133,171.90
102603433570	BNY MELLON FOUN	646139X83	NEW JERSEY ST TPK AU	7.102%	100,000.00	108,886.00	100,000.00
102603433570	BNY MELLON FOUN	64966H4L1	NEW YORK N Y	5.817%	80,000.00	77,282.40	80,000.00
102603433570	BNY MELLON FOUN	64972FY26	NEW YORK N Y CITY MU	6.282%	65,000.00	65,245.70	65,000.00
102603433570	BNY MELLON FOUN	651229106	NEWELL RUBBERMAID INC		12,680.00	230,522.40	220,655.90
102603433570	BNY MELLON FOUN	652478AH1	NEWS AMER HLDGS INC	9.25%	30,000.00	34,574.70	31,951.07
102603433570	BNY MELLON FOUN	65248E203	NEWS CORP INC		28,350.00	465,507.00	169,711.62
102603433570	BNY MELLON FOUN	652482BL3	NEWS AMERICA INC	6.4%	20,000.00	21,488.00	16,435.59
102603433570	BNY MELLON FOUN	65339F101	NEXTERA ENERGY INC		4,260.00	221,477.40	232,734.08
102603433570	BNY MELLON FOUN	65476BAD5	NAROT 2010-A A4	1.31%	50,000.00	49,677.50	49,991.57
102603433570	BNY MELLON FOUN	655664100	NORDSTROM INC		6,450.00	273,351.00	218,052.55
102603433570	BNY MELLON FOUN	655844108	NORFOLK SOUTHERN CORP		5,190.00	326,035.80	257,772.50
102603433570	BNY MELLON FOUN	669827DP9	NOVA SCOTIA	8.25%	20,000.00	27,355.00	27,948.98
102603433570	BNY MELLON FOUN	674599105	OCCIDENTAL PETROLEUM CORP		7,380.00	723,978.00	533,740.90
102603433570	BNY MELLON FOUN	681919106	OMNICOM GROUP INC		5,820.00	266,556.00	131,642.95
102603433570	BNY MELLON FOUN	683234803	ONTARIO (PROVINCE OF)	4.0%	155,000.00	159,226.85	154,733.40
102603433570	BNY MELLON FOUN	68389XAC9	ORACLE CORP	5.75%	155,000.00	177,312.25	165,550.30
102603433570	BNY MELLON FOUN	68389X105	ORACLE CORP		20,970.00	656,361.00	372,716.32
102603433570	BNY MELLON FOUN	713448BN7	PEPSICO INC	4.5%	100,000.00	104,909.00	99,776.60
102603433570	BNY MELLON FOUN	713448108	PFIZER INC		6,680.00	436,404.40	343,114.85
102603433570	BNY MELLON FOUN	717081103	PHILIP MORRIS INTERNAT-W/I		37,220.00	651,722.20	542,459.83
102603433570	BNY MELLON FOUN	718172109	PRAXAIR INC		7,890.00	461,801.70	298,671.04
102603433570	BNY MELLON FOUN	74005P104	PROCTER & GAMBLE CO		2,650.00	252,995.50	136,858.85
102603433570	BNY MELLON FOUN	742718109	PRUDENTIAL FINL INC	4.75%	5,360.00	344,808.80	326,159.69
102603433570	BNY MELLON FOUN	74432QB3	PMCF 2001-ROCK A2	6.605%	85,000.00	89,928.30	85,608.70
102603433570	BNY MELLON FOUN	74438WAB2	PUBLIC SVC ENTERPRISE GROUP		46,046.66	46,286.10	47,825.57
102603433570	BNY MELLON FOUN	744573106	QUALCOMM INC		15,610.00	496,554.10	502,881.07
102603433570	BNY MELLON FOUN	747525103	RAYTHEON CO		9,330.00	461,741.70	391,548.43
102603433570	BNY MELLON FOUN	755111507	ROGERS WIRELESS INC	6.375%	3,050.00	141,337.00	141,298.56
102603433570	BNY MELLON FOUN	77531QAD0	ROYAL BANK OF SCOTLA	4.875%	100,000.00	112,360.00	106,068.40
102603433570	BNY MELLON FOUN	78010XACS	RYDEX MANAGED FUTURES STRATE		115,000.00	117,635.80	114,817.00
102603433570	BNY MELLON FOUN	78356A160			99,814.22	2,579,199.68	2,512,000.00

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TAX MARKET VALUE DETAIL REPORT FOR PFSS TO MOBIUS

TAX MARKET VALUE DETAIL REPORT FOR PFSD TO MOBIUS

10260343570	BNY MELLON FOUN	929766414	WBCMT 2005-C20 A4	5.2428% 7/	4,561.35	4,567.28	4,612.84
10260343570	BNY MELLON FOUN	92978YAA8	WBCMT 2007-C32 A1	5.686%	75,642.88	76,884.18	77,879.67
10260343570	BNY MELLON FOUN	93974CQV5	WASHINGTON ST	3.547%	75,000.00	75,173.25	75,000.00

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TAX MARKET VALUE DETAIL REPORT FOR PFSD TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343570	BNY MELLON FOUN	949746101	WELLS FARGO & COMPANY	20,310.00	629,406.90	493,316.76
10260343570	BNY MELLON FOUN	991061052	CRA (BNY MELLON, N.A., MEMBE	2,663,024.97	2,663,024.97	2,663,024.97
10260343570	BNY MELLON FOUN	999235572	021629-BNY MELLON CHAR FDN-0	1.00	0.00	1.00

TOTAL FOR ACCT#10260343570					71,140,218.84	55,673,943.78

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

10260216290	BNY MELLON FDN	55354G100	MSCI INC-A	400.00	15,584.00	13,095.85
10260216290	BNY MELLON FDN	554382101	MACERICH COMPANY (THE)	490.00	23,211.30	21,394.04
10260216290	BNY MELLON FDN	55616P104	MACY'S INC	1,440.00	36,432.00	26,529.72
10260216290	BNY MELLON FDN	56418H100	MANPOWER INC	640.00	40,166.40	19,859.23
10260216290	BNY MELLON FDN	56509R108	MAP PHARMACEUTICALS INC	1,200.00	20,088.00	17,349.21
10260216290	BNY MELLON FDN	576206106	MASSEY ENERGY CORP	420.00	22,533.00	16,714.74
10260216290	BNY MELLON FDN	58502B106	MEDNAX INC	580.00	39,028.20	32,762.10
10260216290	BNY MELLON FDN	587118100	MENS WEARHOUSE INC	1,060.00	26,478.80	26,444.14
10260216290	BNY MELLON FDN	636180101	NATIONAL FUEL GAS CO N J	670.00	43,965.40	30,191.14
10260216290	BNY MELLON FDN	63934E108	NAVISTAR INTL CORP NEW	390.00	22,584.90	18,740.90
10260216290	BNY MELLON FDN	64110D104	NETAPP INC	470.00	25,831.20	14,044.68
10260216290	BNY MELLON FDN	649445103	NEW YORK CMNTY BANCORP INC	1,330.00	25,070.50	22,255.56
10260216290	BNY MELLON FDN	664397106	NORTHEAST UTILITIES	610.00	19,446.80	13,434.87
10260216290	BNY MELLON FDN	670008101	NOVELLUS SYS INC	790.00	25,532.80	21,490.45
10260216290	BNY MELLON FDN	675232102	OCEANEERING INTL INC	440.00	32,397.20	32,491.62
10260216290	BNY MELLON FDN	718592108	PHILLIPS VAN HEUSEN CORP	810.00	51,038.10	51,258.95
10260216290	BNY MELLON FDN	720279108	PIER 1 IMPORTS INC	2,540.00	26,670.00	26,651.08
10260216290	BNY MELLON FDN	74834T103	QUEST SOFTWARE INC	1,150.00	31,901.00	21,220.04
10260216290	BNY MELLON FDN	749660106	RPC INC	1,470.00	26,636.40	16,384.52
10260216290	BNY MELLON FDN	750086100	RACKSPACE HOSTING INC	980.00	30,781.80	25,915.22
10260216290	BNY MELLON FDN	751028101	RALCORP HLDGS INC NEW	580.00	37,705.80	34,728.07
10260216290	BNY MELLON FDN	754730109	RAYMOND JAMES FINL INC	1,250.00	40,875.00	32,052.25
10260216290	BNY MELLON FDN	754907103	RAYONIER INC REIT	620.00	32,562.40	16,502.19
10260216290	BNY MELLON FDN	768573107	RIVERBED TECHNOLOGY INC	1,180.00	41,500.60	26,875.61
10260216290	BNY MELLON FDN	776696106	ROPER INDUSTRIES INC	340.00	25,986.20	12,331.80
10260216290	BNY MELLON FDN	779376102	ROVI CORP	830.00	51,468.30	18,541.54
10260216290	BNY MELLON FDN	78388J106	SBA COMMUNICATIONS CORP	820.00	33,570.80	10,194.39
10260216290	BNY MELLON FDN	78440X101	S L GREEN REALTY CORP REIT	270.00	18,227.70	18,845.24
10260216290	BNY MELLON FDN	80007P307	SANDRIDGE ENERGY INC	3,930.00	28,767.60	25,960.72
10260216290	BNY MELLON FDN	805423308	SAVVIS INC	730.00	18,629.60	18,758.01
10260216290	BNY MELLON FDN	83088M102	SKYWORKS SOLUTIONS INC	1,400.00	40,082.00	23,892.40
10260216290	BNY MELLON FDN	858119100	STEEL DYNAMICS INC	3,320.00	60,756.00	54,453.42
10260216290	BNY MELLON FDN	864596101	SUCCESSFACTORS INC	990.00	28,670.40	19,665.29
10260216290	BNY MELLON FDN	880779103	TEREX CORP NEW	1,000.00	31,040.00	28,622.37
10260216290	BNY MELLON FDN	885175307	THORATEC CORPORATION	1,080.00	30,585.60	34,450.95
10260216290	BNY MELLON FDN	88830M102	TITAN INTL INC	1,180.00	23,057.20	12,682.51
10260216290	BNY MELLON FDN	91307C102	UNITED THERAPEUTICS CORP DEL	580.00	36,667.60	21,124.19
10260216290	BNY MELLON FDN	913903100	UNIVERSAL HEALTH SERVICES CL	980.00	42,551.60	35,998.98
10260216290	BNY MELLON FDN	918194101	VCA ANTECH INC	1,360.00	31,674.40	29,516.08
10260216290	BNY MELLON FDN	928298108	VISHAY INTERTECHNOLOGY INC	1,930.00	28,332.40	26,645.19
10260216290	BNY MELLON FDN	92849E101	VITAMIN SHOPPE INC	1,000.00	33,640.00	30,689.77
10260216290	BNY MELLON FDN	928645100	VOLCANO CORP	650.00	17,751.50	14,614.15
10260216290	BNY MELLON FDN	929160109	VULCAN MATERIALS CO	570.00	25,285.20	26,014.86

TAX MARKET VALUE DETAIL REPORT FOR PFSD TO MOBIUS

10260216290	BNY MELLON FDN	G4412G101	HERBALIFE LTD	320.00	21,878.40	6,466.02
10260216290	BNY MELLON FDN	G491BT108	INVESCO LTD	1,200.00	28,872.00	26,614.56
10260216290	BNY MELLON FDN	G96666105	WILLIS GROUP HOLDINGS PUBLIC	850.00	29,435.50	26,814.97
10260216290	BNY MELLON FDN	M22465104	CHECK POINT SOFTWARE TECH OR	640.00	29,606.40	21,337.22
10260216290	BNY MELLON FDN	V7780T103	ROYAL CARIBBEAN CRUISES LTD	1,020.00	47,940.00	31,630.51
10260216290	BNY MELLON FDN	002896207	ABERCROMBIE & FITCH CO CL A	570.00	32,849.10	26,571.14
10260216290	BNY MELLON FDN	004764106	ACME PACKET INC	590.00	31,364.40	17,335.68
10260216290	BNY MELLON FDN	008252108	AFFILIATED MANAGERS GROUP IN	360.00	35,719.20	36,557.35
10260216290	BNY MELLON FDN	008916108	AGRIUM INC	380.00	34,865.00	27,711.96
10260216290	BNY MELLON FDN	015271109	ALEXANDRIA REAL ESTATE EQUIT	490.00	35,897.40	36,725.94
10260216290	BNY MELLON FDN	018581108	ALLIANCE DATA SYS CORP	470.00	33,384.10	35,618.72
10260216290	BNY MELLON FDN	023111206	AMARIN CORPORATION PLC -ADR	2,800.00	22,962.80	21,155.12
10260216290	BNY MELLON FDN	031100100	AMETEK INC NEW	1,335.00	52,398.75	26,754.75
10260216290	BNY MELLON FDN	036115103	ANN TAYLOR STORES CORP	970.00	26,568.30	22,882.90
10260216290	BNY MELLON FDN	03662Q105	ANSYS INC	660.00	34,366.20	16,034.83

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TAX MARKET VALUE DETAIL REPORT FOR PFSD TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216290	BNY MELLON FDN	039380100	ARCH COAL INC	1,140.00	39,968.40	30,976.08
10260216290	BNY MELLON FDN	049513104	ATMEL CORP	3,030.00	37,329.60	36,578.77
10260216290	BNY MELLON FDN	073302101	B E AEROSPACE INC	930.00	34,437.90	18,428.83
10260216290	BNY MELLON FDN	075811109	BECKMAN COULTER INC	540.00	40,624.20	37,870.79
10260216290	BNY MELLON FDN	109178103	BRIGHAM EXPLORATION CO	1,460.00	39,770.40	27,587.52
10260216290	BNY MELLON FDN	12497T101	CB RICHARD ELLIS GROUP INC	2,430.00	49,766.40	44,359.45
10260216290	BNY MELLON FDN	12621E103	CONSECO FINANCIAL GROUP INC	4,120.00	27,933.60	22,796.76
10260216290	BNY MELLON FDN	127097103	CABOT OIL & GAS CORP CL A	710.00	26,873.50	24,570.69
10260216290	BNY MELLON FDN	133131102	CAMDEN PROPERTY TRUST REIT	690.00	37,246.20	30,163.35
10260216290	BNY MELLON FDN	14159U202	CARDIOME PHARMA CORPORATION	3,660.00	23,497.20	19,700.58
10260216290	BNY MELLON FDN	150870103	CELANESE CORP -SER A	820.00	33,759.40	26,775.78
10260216290	BNY MELLON FDN	156431108	CENTURY ALUM CO	1,590.00	24,692.70	21,409.60
10260216290	BNY MELLON FDN	169656105	CHIPOTLE MEXICAN GRILL INC -	89.00	18,926.74	13,073.17
10260216290	BNY MELLON FDN	18683K101	CLIFFS NATS RES INC	550.00	42,905.50	20,787.86
10260216290	BNY MELLON FDN	200340107	COMERICA INC	1,030.00	43,507.20	35,207.13
10260216290	BNY MELLON FDN	20453E109	COMPLETE PRODUCTION SERVICES	910.00	26,890.50	10,074.14
10260216290	BNY MELLON FDN	22410J106	CRACKER BARREL OLD COUNTRY S	680.00	37,243.60	37,141.97
10260216290	BNY MELLON FDN	225447101	CREE INC	370.00	24,379.30	24,622.73
10260216290	BNY MELLON FDN	231021106	CUMMINS INC	260.00	28,602.60	14,766.15

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10260216290	BNY MELLON FDN	232806109	CYPRESS SEMICONDUCTOR CORP	1,160.00	21,552.80	17,867.36
10260216290	BNY MELLON FDN	237194105	DARDEN RESTAURANTS INC	530.00	24,613.20	10,006.86
10260216290	BNY MELLON FDN	251893103	DEVRY INC DEL	400.00	19,192.00	20,917.25
10260216290	BNY MELLON FDN	257651109	DONALDSON CO INC	710.00	41,378.80	30,867.60
10260216290	BNY MELLON FDN	268841109	EQT CORP	420.00	18,832.80	17,338.65
10260216290	BNY MELLON FDN	277432100	EASTMAN CHEM CO	380.00	31,950.40	23,842.28
10260216290	BNY MELLON FDN	278058102	EATON CORP	220.00	22,332.20	21,946.67
10260216290	BNY MELLON FDN	28176E108	EDWARDS LIFESCIENCES CORP	470.00	37,994.80	26,366.13
10260216290	BNY MELLON FDN	29266R108	ENERGIZER HLDGS INC	730.00	53,217.00	45,178.75
10260216290	BNY MELLON FDN	315616102	F5 NETWORKS INC	208.00	27,073.28	11,065.46
10260216290	BNY MELLON FDN	316773100	FIFTH THIRD BANCORP	3,020.00	44,333.60	27,110.89
10260216290	BNY MELLON FDN	34354P105	FLOWERVE CORP	174.00	20,744.28	19,436.70
10260216290	BNY MELLON FDN	344849104	FOOT LOCKER INC	1,910.00	37,474.20	22,634.26
10260216290	BNY MELLON FDN	346091705	FOREST OIL CORP	1,140.00	43,285.80	33,684.52
10260216290	BNY MELLON FDN	365558105	GARDNER DENVER MACHY INC	570.00	39,227.40	32,167.71
10260216290	BNY MELLON FDN	37247D106	GENWORTH FINL INC -CL A	2,020.00	26,542.80	14,780.66
10260216290	BNY MELLON FDN	401617105	GUESS? INC	890.00	42,114.80	25,971.80
10260216290	BNY MELLON FDN	416515104	HARTFORD FINL SVCS GROUP INC	1,080.00	28,609.20	26,028.41
10260216290	BNY MELLON FDN	421933102	HEALTH MGMT ASSOC INC NEW CL	3,630.00	34,630.20	30,215.39
10260216290	BNY MELLON FDN	42222G108	HEALTH NET INC COMMON STOCK	1,070.00	29,200.30	25,364.35
10260216290	BNY MELLON FDN	437306103	HOME PROPERTIES INC	560.00	31,074.40	30,937.42
10260216290	BNY MELLON FDN	44107P104	HOST HOTELS & RESORTS INC	2,270.00	40,564.90	18,000.59
10260216290	BNY MELLON FDN	446150104	HUNTINGTON BANCSHARES INC	5,750.00	39,502.50	28,929.78
10260216290	BNY MELLON FDN	45167R104	IDEX CORP	940.00	36,772.80	19,785.34
10260216290	BNY MELLON FDN	457733103	INSPIRE PHARMACEUTICALS INC	2,610.00	21,924.00	21,755.13
10260216290	BNY MELLON FDN	460690100	INTERPUBLIC GROUP COS INC	2,970.00	31,541.40	26,229.93
10260216290	BNY MELLON FDN	465685105	ITC HOLDINGS CORP	520.00	32,229.60	30,767.47
10260216290	BNY MELLON FDN	46612J507	JDS UNIPHASE CORP	2,810.00	40,688.80	27,795.88
10260216290	BNY MELLON FDN	481165108	JOY GLOBAL INC	700.00	60,725.00	39,378.30

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216290	BNY MELLON FDN	48242W106	KBR INC	1,290.00	39,306.30	28,840.64
10260216290	BNY MELLON FDN	485170302	KANSAS CITY SOUTHERN	850.00	40,681.00	27,296.59
10260216290	BNY MELLON FDN	493267108	KEYCORP NEW	4,880.00	43,188.00	33,501.77
10260216290	BNY MELLON FDN	521865204	LEAR CORP W/I	500.00	49,355.00	36,882.33
10260216290	BNY MELLON FDN	552848103	M G I C INVT CORP WIS	2,700.00	27,513.00	25,256.88

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3,809,597.39	2,899,006.31
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Form **8868**
(Rev. January 2011)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

▶ File a separate application for each return.

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒
- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form)

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868

Electronic filing (e-file). You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*.

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed)

A corporation required to file Form 990-T and requesting an automatic 6-month extension—check this box and complete Part I only ☐

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns

Type or print File by the due date for filing your return. See instructions.	Name of exempt organization	Employer identification number
	BNY MELLON FOUNDATION OF SOUTHWESTERN PA	23-7423500
	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	Form 990-T (corporation)	07
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

- 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

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2011, to file the exempt organization return for the organization named above. The extension is for the organization's return for
- ▶ ☒ calendar year 2010, or
- ▶ ☐ tax year beginning _____, and ending _____

- 2 If the tax year entered in line 1 is for less than 12 months, check reason ☐ Initial return ☐ Final return ☐ Change in accounting period

3a 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.	3a	\$	106,476
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.	3b	\$	109,551
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$	0

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions.

For Paperwork Reduction Act Notice, see Instructions.

Form **8868** (Rev. 1-2011)

(HTA)