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Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

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

OMB No 1545-0052

2010

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

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

Name of foundation WRIGHT J ETAL FOR CHESTNUT ASSOC-TR		A Employer identification number 25-6448135
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N A - P O Box 185	Room/suite	B Telephone number (see page 10 of the instructions) (814) 453-7320
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 ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 16,867,265	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	384,490	382,566		
	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	1,009,562			
	b Gross sales price for all assets on line 6a	10,713,040			
	7 Capital gain net income (from Part IV, line 2)		1,011,036		
	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)	16,576	-11,328	0		
12 Total. Add lines 1 through 11	1,410,628	1,382,274	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	81,198	48,719		32,479
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	833	0	0	833
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest	17,420	17,420		
	18 Taxes (attach schedule) (see page 14 of the instructions)	8,106	8,106	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)	23,712	23,712	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	131,269	97,957	0	33,312
	25 Contributions, gifts, grants paid	779,812			779,812
26 Total expenses and disbursements. Add lines 24 and 25	911,081	97,957	0	813,124	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	499,547				
b Net investment income (if negative, enter -0-)		1,284,317			
c Adjusted net income (if negative, enter -0-)			0		

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

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Form 990-PF (2010) WRIGHT J ETAL FOR CHESTNUT ASSOC-TR

25-6448135

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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	532,725	903,932	903,932
	3 Accounts receivable ☐ Less allowance for doubtful accounts ☐	0 0	0 0	0 0
	4 Pledges receivable ☐ Less allowance for doubtful accounts ☐	0 0	0 0	0 0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule) ☐ Less allowance for doubtful accounts ☐	0 0	0 0	0 0
	8 Inventories for sale or use		0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U.S. and state government obligations (attach schedule)	0	0	0
	b Investments—corporate stock (attach schedule)	0	0	0
	c Investments—corporate bonds (attach schedule)	0	0	0
	11 Investments—land, buildings, and equipment basis ☐ Less accumulated depreciation (attach schedule) ☐	0 0	0 0	0 0
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	12,932,029	13,075,763	14,769,351
	14 Land, buildings, and equipment basis ☐ Less accumulated depreciation (attach schedule) ☐	0 0	0 0	0 0
	15 Other assets (describe ☐)	1,300,000	1,300,000	1,193,982
	16 Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	14,764,754	15,279,695	16,867,265
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	14,764,754	15,279,695	
	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)	14,764,754	15,279,695	
	31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	14,764,754	15,279,695	

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	14,764,754
2 Enter amount from Part I, line 27a	2	499,547
3 Other increases not included in line 2 (itemize) ☐ See Attached Statement	3	15,394
4 Add lines 1, 2, and 3	4	15,279,695
5 Decreases not included in line 2 (itemize) ☐	5	0
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	15,279,695

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs. MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a	0	0	0	
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	1,009,562
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8 }			3	

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

(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	869,745	13,420,601	0.064807
2008	855,376	16,612,570	0.051490
2007			0.000000
2006			0.000000
2005			0.000000
2 Total of line 1, column (d)			2 0.116297
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 0.058149
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 15,613,003
5 Multiply line 4 by line 3			5 907,881
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 12,843
7 Add lines 5 and 6			7 920,724
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18			8 813,124

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	25,686
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	25,686
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	25,686
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	2,957	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	40,000	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d	7	42,957	
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	17,271	
11 Enter the amount of line 10 to be Credited to 2011 estimated tax Refunded	11	0	

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? 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 ☐ (814) 453-7320			
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	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? ☐ Yes ☒ No		
If "Yes," list the years ☐ 20 ☐ 20 ☐ 20 ☐ 20			
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 22 of the instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ☐ 20 ☐ 20 ☐ 20 ☐ 20		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010.)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)?

5b N/A

Organizations relying on a current notice regarding disaster assistance check here

☐**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945–5(d)

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

6b

X

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

7b N/A

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

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

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

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	15,406,801
b	Average of monthly cash balances	1b	443,963
c	Fair market value of all other assets (see page 25 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	15,850,764
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	15,850,764
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	237,761
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	15,613,003
6	Minimum investment return. Enter 5% of line 5	6	780,650

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	780,650
2a	Tax on investment income for 2010 from Part VI, line 5	2a	25,686
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	25,686
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	754,964
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	754,964
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	754,964

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	813,124
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	813,124
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	813,124

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				754,964
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			0	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2010				
a From 2005	NONE			
b From 2006	NONE			
c From 2007	NONE			
d From 2008	34,664			
e From 2009	204,629			
f Total of lines 3a through e	239,293			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 813,124				
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				754,964
e Remaining amount distributed out of corpus	58,160			
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	297,453			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	0			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	297,453			
10 Analysis of line 9				
a Excess from 2006	0			
b Excess from 2007	0			
c Excess from 2008	34,664			
d Excess from 2009	204,629			
e Excess from 2010	58,160			

N/A

- NOT APPLICABLE

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	779,812
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	NONE

WRIGHT J ETAL FOR CHESTNUT ASSOC-TR

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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

CHESTNUT HILL

Street

153 MERRIMACK STREET

City

HAVERHILL

State

MA

Zip Code

01830-6107

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATIONAL

Amount

779,812

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

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

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

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10225671AR7	WRIGHT J ETAL F	G1151C101	ACCENTURE PLC-CL A	1,390.00	67,401.10	61,688.20
10225671AR7	WRIGHT J ETAL F	G2554F105	COVIDIEN PLC	1,450.00	66,207.00	62,959.00
10225671AR7	WRIGHT J ETAL F	G4918T108	INVESCO LTD	3,150.00	75,789.00	68,985.00
10225671AR7	WRIGHT J ETAL F	H0023R105	ACE LTD	870.00	54,157.50	52,365.30
10225671AR7	WRIGHT J ETAL F	001055102	AFLAC INC	1,400.00	79,002.00	76,538.00
10225671AR7	WRIGHT J ETAL F	00206RAR3	AT&T INC	15,000.00	16,883.70	16,076.55
10225671AR7	WRIGHT J ETAL F	00206R102	AT & T INC	2,270.00	66,692.60	76,263.77
10225671AR7	WRIGHT J ETAL F	00846U101	AGILENT TECHNOLOGIES INC	1,570.00	65,045.10	59,208.27
10225671AR7	WRIGHT J ETAL F	009158106	AIR PRODS & CHEMS INC	810.00	73,669.50	69,554.70
10225671AR7	WRIGHT J ETAL F	02005MAE2	ALLYA 2010-3 A4	10,000.00	9,878.90	9,996.43
10225671AR7	WRIGHT J ETAL F	025816109	AMERICAN EXPRESS CO	1,500.00	64,380.00	63,106.19
10225671AR7	WRIGHT J ETAL F	03063PAC6	AMCAR 2010-3 A3	30,000.00	29,937.60	29,995.45
10225671AR7	WRIGHT J ETAL F	031162100	AMGEN INC	810.00	44,469.00	44,995.50
10225671AR7	WRIGHT J ETAL F	037833100	APPLE INC	632.00	203,857.92	99,651.32
10225671AR7	WRIGHT J ETAL F	054303102	AVON PRODUCTS INC	1,950.00	56,667.00	57,388.50
10225671AR7	WRIGHT J ETAL F	05569M418	BNY MELLON LARGE CAP MARKET	56,254.37	640,737.32	610,000.00
10225671AR7	WRIGHT J ETAL F	05569M806	BNY MELLON SMALL CAP STK FD	35,761.99	419,130.55	438,310.48
10225671AR7	WRIGHT J ETAL F	05569M855	BNY MELLON EMERGING MARKETS	110,584.98	1,309,326.27	1,205,618.92
10225671AR7	WRIGHT J ETAL F	05569M871	BNY MELLON INTERNATIONAL FD	66,033.33	711,179.01	702,350.35
10225671AR7	WRIGHT J ETAL F	05947U4A3	BACM 2005-6 A2	1,573.05	1,572.25	1,604.51
10225671AR7	WRIGHT J ETAL F	060505CL6	BANK OF AMERICA CORP	40,000.00	40,857.60	40,788.40
10225671AR7	WRIGHT J ETAL F	06739FGF2	BARCLAYS BANK PLC	35,000.00	37,037.00	34,954.85
10225671AR7	WRIGHT J ETAL F	071813109	BAXTER INTERNATIONAL INC	1,300.00	65,806.00	66,651.00
10225671AR7	WRIGHT J ETAL F	07383FQ35	BSGMS 2004-PWR5 A3	30,000.00	30,388.80	30,614.06
10225671AR7	WRIGHT J ETAL F	09247XAC5	BLACKROCK INC	30,000.00	33,770.70	29,758.80
10225671AR7	WRIGHT J ETAL F	12626PAE3	CRH AMERICA INC	20,000.00	21,461.80	19,278.20
10225671AR7	WRIGHT J ETAL F	13063A7D0	CALIFORNIA ST	40,000.00	40,574.00	40,329.20
10225671AR7	WRIGHT J ETAL F	14149Y108	CARDINAL HEALTH INC	1,520.00	58,231.20	55,677.60
10225671AR7	WRIGHT J ETAL F	143658300	CARNIVAL CORP	1,780.00	82,075.80	61,575.55
10225671AR7	WRIGHT J ETAL F	149123101	CATERPILLAR INC	970.00	90,850.20	65,047.20
10225671AR7	WRIGHT J ETAL F	150870103	CELANESE CORP -SER A	1,390.00	57,226.30	51,138.10
10225671AR7	WRIGHT J ETAL F	166764100	CHEVRON CORPORATION	720.00	65,700.00	60,300.00
10225671AR7	WRIGHT J ETAL F	17275RAC6	CISCO SYSTEMS INC	15,000.00	17,116.65	15,049.50
10225671AR7	WRIGHT J ETAL F	172967EM9	CITIGROUP INC	45,000.00	49,315.05	44,807.40
10225671AR7	WRIGHT J ETAL F	172967101	CITIGROUP INC	21,650.00	102,404.50	92,662.00
10225671AR7	WRIGHT J ETAL F	191216100	COCA - COLA CO	1,160.00	76,293.20	73,741.20
10225671AR7	WRIGHT J ETAL F	20030NAL5	COMCAST CORP	30,000.00	33,585.90	29,407.80
10225671AR7	WRIGHT J ETAL F	22160K105	COSTCO WHSL CORP NEW	730.00	52,713.30	48,384.40
10225671AR7	WRIGHT J ETAL F	244199105	DEERE & CO	780.00	64,779.00	60,777.60
10225671AR7	WRIGHT J ETAL F	25244SAD3	DIAGEO FINANCE BV	25,000.00	27,288.50	25,070.75
10225671AR7	WRIGHT J ETAL F	254687106	WALT DISNEY CO/THE	2,350.00	88,148.50	87,067.50

10225671AR7	WRIGHT J ETAL F 261980759	DREYFUS PREM LT TRM HI YLD-I	30,449.48	201,575.61	161,000.00
10225671AR7	WRIGHT J ETAL F 26203E604	DREYFUS/NEWTON INTERN EQTY-I	38,824.44	687,969.18	503,024.97
10225671AR7	WRIGHT J ETAL F 278058102	EATON CORP	610.00	61,921.10	58,608.80
10225671AR7	WRIGHT J ETAL F 291011104	EMERSON ELECTRIC CO	1,360.00	77,751.20	75,248.80
10225671AR7	WRIGHT J ETAL F 30231G102	EXXON MOBIL CORP	2,590.00	189,380.80	97,506.31
10225671AR7	WRIGHT J ETAL F 3128L1KB5	FHLMC GOLD A69290	25,945.17	28,132.35	26,244.13
10225671AR7	WRIGHT J ETAL F 3128L15M8	FHLMC GOLD A69852	37,385.57	39,887.41	37,227.94
10225671AR7	WRIGHT J ETAL F 3128M1BF5	FHLMC GOLD G11938	6,108.65	6,440.84	6,118.04
10225671AR7	WRIGHT J ETAL F 3128M6AR9	FHLMC GOLD G04216	14,377.13	15,411.13	15,482.37
10225671AR7	WRIGHT J ETAL F 3128M6AU2	FHLMC GOLD G04219	11,595.47	12,367.73	12,401.71
10225671AR7	WRIGHT J ETAL F 3128M6HA9	FHLMC GOLD G04425	8,570.69	9,293.20	8,873.35
10225671AR7	WRIGHT J ETAL F 3128M6SG4	FHLMC GOLD G04719	6,813.35	7,282.04	6,832.52
10225671AR7	WRIGHT J ETAL F 3128M7HN9	FHLMC GOLD G05337	11,374.07	12,170.71	12,216.46
10225671AR7	WRIGHT J ETAL F 3128M7N28	FHLMC GOLD G05509	36,886.73	39,996.28	38,359.32
10225671AR7	WRIGHT J ETAL F 3128M7Q90	FHLMC GOLD G05580	31,186.37	34,608.45	33,252.47
10225671AR7	WRIGHT J ETAL F 3128M7T22	FHLMC GOLD G05669	16,240.28	18,022.33	17,297.17
10225671AR7	WRIGHT J ETAL F 3128M74X1	FHLMC GOLD G05938	12,224.42	12,881.97	12,971.25
10225671AR7	WRIGHT J ETAL F 3128P7J79	FHLMC GOLD C91186	6,958.84	7,302.75	6,907.48
10225671AR7	WRIGHT J ETAL F 3128P7KF9	FHLMC GOLD C91194	14,697.61	15,423.97	14,589.94
10225671AR7	WRIGHT J ETAL F 312938NJ8	FHLMC GOLD POOL A90393	13,695.65	14,458.09	14,260.61
10225671AR7	WRIGHT J ETAL F 312941D20	FHLMC GOLD A92821	42,677.43	44,786.55	45,331.42
10225671AR7	WRIGHT J ETAL F 312941J99	FHLMC GOLD A92988	42,263.38	44,352.04	44,878.42
10225671AR7	WRIGHT J ETAL F 312941KX4	FHLMC GOLD A93010	23,286.11	23,884.33	24,148.42
10225671AR7	WRIGHT J ETAL F 3133XSAE8	FED HOME LOAN BANK	35,000.00	37,373.35	34,899.20
10225671AR7	WRIGHT J ETAL F 31359MSL8	FEDERAL NATL MTG AS	25,000.00	27,089.00	27,061.25
10225671AR7	WRIGHT J ETAL F 31371LTV1	FNMA POOL # 255364	12,979.28	14,237.23	13,115.73
10225671AR7	WRIGHT J ETAL F 31385XD95	FNMA POOL # 555528	10,006.55	11,023.22	10,086.29
10225671AR7	WRIGHT J ETAL F 31393DKA8	FNMA REMIC 2003-64 BC	28,348.20	29,924.36	29,694.73
10225671AR7	WRIGHT J ETAL F 31398AYV2	FED NATL MTGE ASSN	20,000.00	21,065.80	19,946.00
10225671AR7	WRIGHT J ETAL F 31403DDX4	FNMA POOL # 745418	22,127.52	23,795.94	22,694.41
10225671AR7	WRIGHT J ETAL F 31403DWH8	FNMA POOL # 745948	21,481.77	23,953.03	23,047.59
10225671AR7	WRIGHT J ETAL F 31407JDR0	FNMA POOL # 831812	10,321.19	11,257.01	11,253.32
10225671AR7	WRIGHT J ETAL F 31410FYK5	FNMA POOL # 888214	5,294.51	5,662.64	5,378.04
10225671AR7	WRIGHT J ETAL F 31410F2L8	FNMA POOL # 888279	9,152.95	9,449.51	8,844.03
10225671AR7	WRIGHT J ETAL F 31410GRK1	FNMA POOL 888890	19,759.06	22,032.14	21,571.33
10225671AR7	WRIGHT J ETAL F 31410GTY9	FNMA POOL # 888967	26,832.76	29,768.80	27,231.07
10225671AR7	WRIGHT J ETAL F 31410G7C1	FNMA POOL # 889291	20,310.80	21,560.12	21,069.27
10225671AR7	WRIGHT J ETAL F 31410KJR6	FNMA POOL # 889572	4,618.03	4,944.57	4,944.18
10225671AR7	WRIGHT J ETAL F 31412PG96	FNMA POOL # 930924	50,966.31	52,370.94	51,316.70
10225671AR7	WRIGHT J ETAL F 31412RFK8	FNMA POOL # 932670	9,151.58	9,403.80	9,264.54
10225671AR7	WRIGHT J ETAL F 31414CGL6	FNMA POOL # 962003	39,895.84	42,991.36	39,806.23
10225671AR7	WRIGHT J ETAL F 31414CRW0	FNMA POOL # 962301	24,759.71	25,997.70	25,483.16
10225671AR7	WRIGHT J ETAL F 31414HKV8	FNMA POOL # 966608	44,697.03	48,165.07	44,731.92
10225671AR7	WRIGHT J ETAL F 314158BM0	FNMA POOL # 981644	10,565.29	11,093.55	10,971.39
10225671AR7	WRIGHT J ETAL F 31416BST6	FNMA POOL # 995230	2,231.65	2,482.11	2,411.58
10225671AR7	WRIGHT J ETAL F 31416RRQ8	FNMA POOL # AA7694	28,573.53	29,966.49	29,712.00
10225671AR7	WRIGHT J ETAL F 31416SKB6	FNMA POOL # AA8389	36,920.33	38,047.51	36,255.43

10225671AR7	WRIGHT J ETAL	F 31417KVN4	FNMA POOL # AC1520	4.0%	13,175.13	13,671.31	13,372.77
10225671AR7	WRIGHT J ETAL	F 31417VRS4	FNMA POOL # AC8596	4.0%	16,685.32	17,248.45	17,003.38
10225671AR7	WRIGHT J ETAL	F 31418MGR7	FNMA POOL # AD0207	6.0%	14,124.89	15,370.28	15,069.50
10225671AR7	WRIGHT J ETAL	F 31418PTH8	FNMA POOL # AD2351	4.0%	34,883.41	36,060.73	35,891.76
10225671AR7	WRIGHT J ETAL	F 31418TJS7	FNMA POOL # AD5672	4.5%	26,121.78	26,837.52	26,514.97
10225671AR7	WRIGHT J ETAL	F 33736XBZ1	FUNBC 2001-C2 A2	6.663% 1/12	3,446.00	3,444.55	3,546.55
10225671AR7	WRIGHT J ETAL	F 35671D857	FREEPORT MCMORAN COPPER & GO		520.00	62,446.80	51,412.40
10225671AR7	WRIGHT J ETAL	F 361849RC8	GMACC 2001-C2 B	6.79%	25,000.00	25,418.25	26,260.74
10225671AR7	WRIGHT J ETAL	F 36241KA73	GNMA POOL # 781830	5.0%	16,928.00	18,073.18	16,758.56
10225671AR7	WRIGHT J ETAL	F 36241KGU6	GNMA POOL # 782011	5.0%	31,214.82	33,278.74	30,975.41
10225671AR7	WRIGHT J ETAL	F 36241KKS6	GNMA POOL # 782105	5.0%	27,732.67	29,564.14	27,527.36
10225671AR7	WRIGHT J ETAL	F 36828QH1	GEPMC 2004-C3 A3	4.865%	25,000.00	25,511.75	25,686.33
10225671AR7	WRIGHT J ETAL	F 369604103	GENERAL ELECTRIC COMPANY		3,680.00	67,307.20	85,399.56
10225671AR7	WRIGHT J ETAL	F 36962G3H5	GENERAL ELEC CAP CRP	5.625%	30,000.00	32,895.00	28,129.20
10225671AR7	WRIGHT J ETAL	F 370334BH6	GENERAL MILLS INC	5.65%	10,000.00	11,132.60	10,155.85
10225671AR7	WRIGHT J ETAL	F 38141EA41	GOLDMAN SACHS GROUP	3.625%	15,000.00	15,480.15	15,377.10
10225671AR7	WRIGHT J ETAL	F 38141GFD1	GOLDMAN SACHS GRP	6.75%	25,000.00	25,560.00	25,058.35
10225671AR7	WRIGHT J ETAL	F 38259P508	GOOGLE INC - CL A		190.00	112,854.30	84,299.90
10225671AR7	WRIGHT J ETAL	F 40429CC59	HSBC FINANCE CORP	5.0%	50,000.00	53,110.00	46,681.30
10225671AR7	WRIGHT J ETAL	F 406216101	HALLIBURTON CO		1,510.00	61,653.30	42,225.72
10225671AR7	WRIGHT J ETAL	F 41283UAD7	HDNOT 2007-1 A4	5.21%	23,871.13	24,366.93	23,867.72
10225671AR7	WRIGHT J ETAL	F 428236103	HEWLETT PACKARD CO		1,560.00	65,676.00	65,176.80
10225671AR7	WRIGHT J ETAL	F 437076102	HOME DEPOT INC		2,010.00	70,470.60	44,198.85
10225671AR7	WRIGHT J ETAL	F 438516106	HONEYWELL INTL INC		1,270.00	67,513.20	44,628.19
10225671AR7	WRIGHT J ETAL	F 44329FAD0	HAT 2007-1 A4	5.33%	30,970.87	31,351.19	30,961.96
10225671AR7	WRIGHT J ETAL	F 4521518V8	ILLINOIS ST	4.421%	20,000.00	20,175.80	20,000.00
10225671AR7	WRIGHT J ETAL	F 458140100	INTEL CORP		3,530.00	74,235.90	74,094.70
10225671AR7	WRIGHT J ETAL	F 459200101	INTERNATIONAL BUSINESS MACHI		809.00	118,728.84	87,008.92
10225671AR7	WRIGHT J ETAL	F 459902102	INTERNATIONAL GAME TECHNOLOG		2,810.00	49,708.90	44,791.40
10225671AR7	WRIGHT J ETAL	F 461202AA1	INTUIT INC	5.4%	30,000.00	31,416.90	29,766.70
10225671AR7	WRIGHT J ETAL	F 46428R107	ISHARES S&P GSCI COMMODITY-I		6,910.00	235,631.00	176,464.75
10225671AR7	WRIGHT J ETAL	F 464287804	ISHARES TR S & P SMALL CAP 6		4,585.00	313,934.95	223,809.89
10225671AR7	WRIGHT J ETAL	F 46625HBV1	JP MORGAN CHASE & CO	5.125%	25,000.00	26,601.75	26,256.50
10225671AR7	WRIGHT J ETAL	F 46625H100	JPMORGAN CHASE & CO		2,362.00	100,196.04	51,546.67
10225671AR7	WRIGHT J ETAL	F 46625MCU1	JPMCC 2001-CIB2 A3	6.429%	27,151.82	27,518.37	27,998.18
10225671AR7	WRIGHT J ETAL	F 478366AR8	JOHNSON CONTROLS INC	5.5%	20,000.00	21,871.00	21,054.05
10225671AR7	WRIGHT J ETAL	F 478366107	JOHNSON CTLS INC		2,360.00	90,152.00	87,178.40
10225671AR7	WRIGHT J ETAL	F 48203R104	JUNIPER NETWORKS INC		2,090.00	77,162.80	71,770.60
10225671AR7	WRIGHT J ETAL	F 50075NBA1	KRAFT FOODS INC	5.375%	25,000.00	26,906.75	27,602.00
10225671AR7	WRIGHT J ETAL	F 50075N104	KRAFT FOODS INC CL A		2,420.00	76,254.20	74,560.20
10225671AR7	WRIGHT J ETAL	F 52108HCB8	LBUBS 2000-C5 A2	6.51%	129.90	130.06	133.08
10225671AR7	WRIGHT J ETAL	F 52108HUK8	LBUBS 2003-C7 A2	4.064%	1,735.07	1,735.66	1,745.37
10225671AR7	WRIGHT J ETAL	F 58933Y105	MERCK & CO INC		1,305.00	47,032.20	31,611.88
10225671AR7	WRIGHT J ETAL	F 59022HMT6	MLMT 2005-CKI1 A2F	0.38719%	11,738.00	11,568.86	11,649.96
10225671AR7	WRIGHT J ETAL	F 59156RAT5	MET LIFE GLOB FNDG	7.717%	20,000.00	24,534.60	20,248.20
10225671AR7	WRIGHT J ETAL	F 594918104	MICROSOFT CORPORATION		1,705.00	47,586.55	40,420.65
10225671AR7	WRIGHT J ETAL	F 617446448	MORGAN STANLEY		2,380.00	64,759.80	63,676.80

10225671AR7	WRIGHT J ETAL	F 61748AAE6	MORGAN STANLEY GLOB	4.75%	40,000.00	40,961.20	37,646.40
10225671AR7	WRIGHT J ETAL	F 629491AA9	NYSE EURONEXT	4.8%	30,000.00	32,200.20	32,049.40
10225671AR7	WRIGHT J ETAL	F 646139X83	NEW JERSEY ST TPK AU	7.102%	20,000.00	21,777.20	20,000.00
10225671AR7	WRIGHT J ETAL	F 64966H4L1	NEW YORK N Y	5.817%	20,000.00	19,320.60	20,000.00
10225671AR7	WRIGHT J ETAL	F 64972FY26	NEW YORK N Y CITY MU	6.282%	15,000.00	15,056.70	15,000.00
10225671AR7	WRIGHT J ETAL	F 652482BN9	NEWS AMERICA INC	6.15%	15,000.00	15,638.70	14,089.35
10225671AR7	WRIGHT J ETAL	F 674599105	OCCIDENTAL PETROLEUM CORP		550.00	53,955.00	30,537.72
10225671AR7	WRIGHT J ETAL	F 6832348D3	ONTARIO (PROVINCE OF)	4.0%	30,000.00	30,818.10	29,948.40
10225671AR7	WRIGHT J ETAL	F 68389XAC9	ORACLE CORP	5.75%	35,000.00	40,038.25	34,983.55
10225671AR7	WRIGHT J ETAL	F 693475105	PNC FINANCIAL SERVICES GROUP		730.00	44,325.60	40,843.50
10225671AR7	WRIGHT J ETAL	F 713448BN7	PEPSICO INC	4.5%	20,000.00	20,981.80	19,960.90
10225671AR7	WRIGHT J ETAL	F 713448108	PEPSICO INC		1,170.00	76,436.10	52,496.20
10225671AR7	WRIGHT J ETAL	F 717081103	PRIZER INC		5,254.00	91,997.54	82,478.55
10225671AR7	WRIGHT J ETAL	F 718172109	PHILIP MORRIS INTERNAT-W/I		1,250.00	73,162.50	55,708.95
10225671AR7	WRIGHT J ETAL	F 726505100	PLAINS EXPLORATION & PR-W/I		1,660.00	53,352.40	48,986.60
10225671AR7	WRIGHT J ETAL	F 742718109	PROCTER & GAMBLE CO		760.00	48,890.80	31,196.84
10225671AR7	WRIGHT J ETAL	F 74432QB3	PRUDENTIAL FINL INC	4.75%	15,000.00	15,869.70	14,965.05
10225671AR7	WRIGHT J ETAL	F 74438WAB2	PMCF 2001-ROCK A2	6.605%	10,744.21	10,800.08	11,128.53
10225671AR7	WRIGHT J ETAL	F 74733V100	QEP RESOURCES INC		1,360.00	49,381.60	46,743.20
10225671AR7	WRIGHT J ETAL	F 748356102	QUESTAR CORP		3,260.00	56,756.60	55,909.00
10225671AR7	WRIGHT J ETAL	F 77531QAD0	ROGERS WIRELESS INC	6.375%	20,000.00	22,472.00	21,090.40
10225671AR7	WRIGHT J ETAL	F 779376102	ROVI CORP		1,100.00	68,211.00	58,894.00
10225671AR7	WRIGHT J ETAL	F 78010XAC5	ROYAL BANK OF SCOTLA	4.875%	20,000.00	20,458.40	19,978.50
10225671AR7	WRIGHT J ETAL	F 78387GAK9	SBC COMMUNICATIONS	5.875%	20,000.00	21,548.00	20,240.00
10225671AR7	WRIGHT J ETAL	F 79466L302	SALESFORCE.COM INC		589.00	77,748.00	74,814.78
10225671AR7	WRIGHT J ETAL	F 806857108	SCHLUMBERGER LTD		760.00	63,460.00	57,395.20
10225671AR7	WRIGHT J ETAL	F 816851109	SEMPRA ENERGY		1,160.00	60,876.80	58,510.40
10225671AR7	WRIGHT J ETAL	F 828807CD7	SIMON PROPERTY GROUP	5.65%	25,000.00	27,043.25	24,905.25
10225671AR7	WRIGHT J ETAL	F 845467109	SOUTHWESTERN ENERGY CO		1,660.00	62,133.80	63,329.00
10225671AR7	WRIGHT J ETAL	F 857477103	STATE STREET CORP		1,250.00	57,925.00	54,712.50
10225671AR7	WRIGHT J ETAL	F 86271F818	DREYFUS PREM STRAT GBL ST-I		25,513.92	350,561.29	247,277.70
10225671AR7	WRIGHT J ETAL	F 87236YAB4	TD AMERITRADE HLDG CO	4.15%	20,000.00	20,681.80	20,089.65
10225671AR7	WRIGHT J ETAL	F 874039100	TAIWAN SEMICONDUCTOR MFG CO		4,950.00	62,073.00	54,598.50
10225671AR7	WRIGHT J ETAL	F 87612E106	TARGET CORP		1,120.00	67,345.60	45,133.20
10225671AR7	WRIGHT J ETAL	F 87938WAJ2	TELEFONICA EMISIONES	4.949%	20,000.00	20,713.60	20,179.50
10225671AR7	WRIGHT J ETAL	F 88076W103	TERADATA CORPORATION		1,420.00	58,447.20	56,871.00
10225671AR7	WRIGHT J ETAL	F 887317AJ4	TIME WARNER INC	3.15%	15,000.00	15,240.30	15,010.65
10225671AR7	WRIGHT J ETAL	F 88732JAX6	TIME WARNER CABLE IN	4.125%	25,000.00	23,788.75	24,842.25
10225671AR7	WRIGHT J ETAL	F 902118BN7	TYCO INTL FIN	3.375%	30,000.00	30,656.10	29,902.80
10225671AR7	WRIGHT J ETAL	F 902973304	US BANCORP		2,350.00	63,379.50	58,609.00
10225671AR7	WRIGHT J ETAL	F 907818108	UNION PAC CORP		780.00	72,274.80	71,674.20
10225671AR7	WRIGHT J ETAL	F 91086QAU2	UNITED MEXICAN STATE	5.625%	35,000.00	38,710.00	34,692.35
10225671AR7	WRIGHT J ETAL	F 912810EQ7	U.S. TREASURY NOTE	6.25% 8/1	10,000.00	12,568.80	10,910.94
10225671AR7	WRIGHT J ETAL	F 912810PS1	US TREAS-CPI INFLAT	2.375%	37,957.15	42,182.92	38,029.03
10225671AR7	WRIGHT J ETAL	F 912810QH4	U.S. TREASURY NOTE	4.375%	5,000.00	5,024.20	5,081.85
10225671AR7	WRIGHT J ETAL	F 912828BH2	U.S. TREASURY NOTE	4.25%	85,000.00	92,543.75	90,787.99
10225671AR7	WRIGHT J ETAL	F 912828BR0	U.S. TREASURY NOTE	4.25%	55,000.00	60,177.70	58,085.38

10225671AR7	WRIGHT J ETAL F 912828GD6	U S INFL IX BD	2.375%	48,802.05	54,384.03	49,593.33
10225671AR7	WRIGHT J ETAL F 912828HW3	U S TSY INFL IDX BD	0.625%	25,867.75	26,649.73	24,673.03
10225671AR7	WRIGHT J ETAL F 912828JE1	U S TREASURY INFL IN	1.375%	35,497.00	37,407.80	34,782.76
10225671AR7	WRIGHT J ETAL F 912828MB3	U.S. TREASURY NOTE	1.125% 12	30,000.00	30,308.10	30,350.39
10225671AR7	WRIGHT J ETAL F 912828MF4	US TREAS INFL INDX	1.375%	30,340.80	31,530.77	31,002.29
10225671AR7	WRIGHT J ETAL F 912828MP2	U.S. TREASURY NOTE	3.625%	60,000.00	62,268.60	58,890.87
10225671AR7	WRIGHT J ETAL F 912828MY3	U.S. TSY INFL INDX NT	0.5%	20,183.60	20,631.47	20,290.27
10225671AR7	WRIGHT J ETAL F 912828ND8	U.S. TREASURY NOTE	3.5%	40,000.00	40,975.20	42,029.46
10225671AR7	WRIGHT J ETAL F 912828NP1	U.S. TREASURY NOTE	1.75%	55,000.00	54,824.00	55,484.46
10225671AR7	WRIGHT J ETAL F 912828NR7	U.S. TREASURY NOTE	2.375%	40,000.00	39,475.20	40,789.14
10225671AR7	WRIGHT J ETAL F 912828NU0	U.S. TREASURY NOTE	0.75% 8/1	150,000.00	149,695.50	150,738.20
10225671AR7	WRIGHT J ETAL F 912828NX4	U.S. TREASURY NOTE	0.375%	65,000.00	64,845.30	64,949.25
10225671AR7	WRIGHT J ETAL F 912828NY2	U.S. TREASURY NOTE	0.75% 9/1	45,000.00	44,856.00	45,031.12
10225671AR7	WRIGHT J ETAL F 912828PB0	U.S. TREASURY NOTE	0.5% 10/1	35,000.00	34,609.05	34,933.30
10225671AR7	WRIGHT J ETAL F 912828PC8	U.S. TREASURY NOTE	2.625%	185,000.00	174,506.80	175,447.22
10225671AR7	WRIGHT J ETAL F 912828PH7	U.S. TREASURY NOTE	0.375%	50,000.00	49,910.00	49,941.41
10225671AR7	WRIGHT J ETAL F 912828PL8	U.S. TREASURY NOTE	0.75% 12/	5,000.00	4,964.45	4,965.06
10225671AR7	WRIGHT J ETAL F 912828PU8	U.S. TREASURY NOTE	0.5% 11/1	40,000.00	39,484.40	39,382.95
10225671AR7	WRIGHT J ETAL F 912828PV6	U.S. TREASURY NOTE	0.5%	20,000.00	19,974.20	19,949.29
10225671AR7	WRIGHT J ETAL F 913017109	UNITED TECHNOLOGIES CORP		990.00	77,932.80	74,398.50
10225671AR7	WRIGHT J ETAL F 91412GEV3	UNIVERSITY CALIF REV	1.988%	15,000.00	14,889.75	15,000.00
10225671AR7	WRIGHT J ETAL F 91913Y100	VALERO ENERGY CORP NEW		3,030.00	70,053.60	62,058.78
10225671AR7	WRIGHT J ETAL F 92343VAL8	VERIZON COMMUNICATIONS	5.5%	35,000.00	38,462.90	32,661.00
10225671AR7	WRIGHT J ETAL F 92343V104	VERIZON COMMUNICATIONS INC		980.00	35,064.40	31,997.00
10225671AR7	WRIGHT J ETAL F 929766CT8	WBCMT 2003-C3 A1	4.037% 2/15	1,802.98	1,819.66	1,831.43
10225671AR7	WRIGHT J ETAL F 9297664L4	WBCMT 2005-C20 A4	5.2428% 7/	506.81	507.47	512.45
10225671AR7	WRIGHT J ETAL F 92978YAA8	WBCMT 2007-C32 A1	5.686%	13,348.75	13,567.80	13,743.48
10225671AR7	WRIGHT J ETAL F 931142103	WAL MART STORES INC		720.00	38,829.60	38,959.20
10225671AR7	WRIGHT J ETAL F 93974CQV5	WASHINGTON ST	3.547%	15,000.00	15,034.65	15,000.00
10225671AR7	WRIGHT J ETAL F 942683103	WATSON PHARMACEUTICALS INC		1,220.00	63,013.00	61,671.00
10225671AR7	WRIGHT J ETAL F 949746101	WELLS FARGO & COMPANY		2,630.00	81,503.70	61,696.80
10225671AR7	WRIGHT J ETAL F 988498101	YUM! BRANDS INC		1,260.00	61,803.00	63,831.60
10225671AR7	WRIGHT J ETAL F 98956P102	ZIMMER HOLDINGS INC		1,130.00	60,658.40	57,087.60
10225671AR7	WRIGHT J ETAL F 991061052	CRA (BNY MELLON, N.A., MEMBE		884,955.43	884,955.43	884,955.43
10225671AR7	WRIGHT J ETAL F 991061052	CRA (BNY MELLON, N.A., MEMBE		2,500.68	2,500.68	2,500.68
10225671AR7	WRIGHT J ETAL F 9934AA008	MELLON OPTIMA L/S STRATEGY F		1,193,982.41	1,193,982.41	1,300,000.00

TOTAL FOR ACCT#10225671AR7

15,750,567.81

14,414,324.88

10225671AS0	WRIGHT ETAL FOR G4412G101	HERBALIFE LTD	70.00	4,785.90	1,414.44
10225671AS0	WRIGHT ETAL FOR G4918T108	INVESCO LTD	250.00	6,015.00	5,544.70
10225671AS0	WRIGHT ETAL FOR G96666105	WILLIS GROUP HOLDINGS PUBLIC	180.00	6,233.40	5,664.44
10225671AS0	WRIGHT ETAL FOR M22465104	CHECK POINT SOFTWARE TECH OR	130.00	6,013.80	4,334.12
10225671AS0	WRIGHT ETAL FOR V7780T103	ROYAL CARIBBEAN CRUISES LTD	210.00	9,870.00	6,411.58

1022567LASO	WRIGHT ETAL FOR 002896207	ABERCROMBIE & FITCH CO CL A	120.00	6,915.60	5,522.32
1022567LASO	WRIGHT ETAL FOR 004764106	ACME PACKET INC	120.00	6,379.20	3,525.90
1022567LASO	WRIGHT ETAL FOR 008252108	AFFILIATED MANAGERS GROUP IN	80.00	7,937.60	8,123.86
1022567LASO	WRIGHT ETAL FOR 008916108	AGRIUM INC	80.00	7,340.00	5,847.98
1022567LASO	WRIGHT ETAL FOR 015271109	ALEXANDRIA REAL ESTATE EQUIT	100.00	7,326.00	7,495.09
1022567LASO	WRIGHT ETAL FOR 018581108	ALLIANCE DATA SYS CORP	100.00	7,103.00	7,489.02
1022567LASO	WRIGHT ETAL FOR 023111206	AMARIN CORPORATION PLC -ADR	600.00	4,920.60	4,533.24
1022567LASO	WRIGHT ETAL FOR 031100100	AMETEK INC NEW	285.00	11,186.25	7,121.83
1022567LASO	WRIGHT ETAL FOR 036115103	ANNAYLOR STORES CORP	200.00	5,478.00	4,717.55
1022567LASO	WRIGHT ETAL FOR 03662Q105	ANSYS INC	140.00	7,289.80	3,401.32
1022567LASO	WRIGHT ETAL FOR 039380100	ARCH COAL INC	200.00	7,012.00	5,434.40
1022567LASO	WRIGHT ETAL FOR 049513104	ATMEL CORP	580.00	7,145.60	7,001.88
1022567LASO	WRIGHT ETAL FOR 05569M442	BNY MELLON SMALL/MID CAP FUN	21,834.06	315,065.51	250,000.00
1022567LASO	WRIGHT ETAL FOR 073302101	B E AEROSPACE INC	190.00	7,035.70	3,763.85
1022567LASO	WRIGHT ETAL FOR 075811109	BECKMAN COULTER INC	110.00	8,275.30	7,714.42
1022567LASO	WRIGHT ETAL FOR 109178103	BRIGHAM EXPLORATION CO	300.00	8,172.00	5,652.34
1022567LASO	WRIGHT ETAL FOR 12497T101	CB RICHARD ELLIS GROUP INC	490.00	10,035.20	8,943.64
1022567LASO	WRIGHT ETAL FOR 12621E103	CONSECO FINANCIAL GROUP INC	860.00	5,830.80	4,701.72
1022567LASO	WRIGHT ETAL FOR 127097103	CABOT OIL & GAS CORP CL A	150.00	5,677.50	5,190.99
1022567LASO	WRIGHT ETAL FOR 133131102	CAMDEN PROPERTY TRUST REIT	140.00	7,557.20	6,120.10
1022567LASO	WRIGHT ETAL FOR 14159U202	CARDIOME PHARMA CORPORATION	760.00	4,879.20	4,087.46
1022567LASO	WRIGHT ETAL FOR 150870103	CELANESE CORP -SER A	170.00	6,998.90	5,556.00
1022567LASO	WRIGHT ETAL FOR 156431108	CENTURY ALUM CO	330.00	5,124.90	4,442.23
1022567LASO	WRIGHT ETAL FOR 169656105	CHIPOTLE MEXICAN GRILL INC -	18.00	3,827.88	2,644.01
1022567LASO	WRIGHT ETAL FOR 18683K101	CLIFFS NATS RES INC	110.00	8,581.10	4,283.15
1022567LASO	WRIGHT ETAL FOR 200340107	COMERICA INC	220.00	9,292.80	7,495.88
1022567LASO	WRIGHT ETAL FOR 20453E109	COMPLETE PRODUCTION SERVICES	190.00	5,614.50	2,112.83
1022567LASO	WRIGHT ETAL FOR 22410J106	CRACKER BARREL OLD COUNTRY S	140.00	7,667.80	7,643.57
1022567LASO	WRIGHT ETAL FOR 225447101	CREE INC	80.00	5,271.20	5,323.83
1022567LASO	WRIGHT ETAL FOR 231021106	CUMMINS INC	50.00	5,500.50	2,839.64
1022567LASO	WRIGHT ETAL FOR 232806109	CYPRESS SEMICONDUCTOR CORP	240.00	4,459.20	3,696.70
1022567LASO	WRIGHT ETAL FOR 237194105	DARDEN RESTAURANTS INC	110.00	5,108.40	3,059.91
1022567LASO	WRIGHT ETAL FOR 251893103	DEVRY INC DEL	80.00	3,838.40	4,194.58
1022567LASO	WRIGHT ETAL FOR 257651109	DONALDSON CO INC	150.00	8,742.00	6,521.33
1022567LASO	WRIGHT ETAL FOR 26884L109	EQT CORP	90.00	4,035.60	3,715.42
1022567LASO	WRIGHT ETAL FOR 277432100	EASTMAN CHEM CO	80.00	6,726.40	5,009.91
1022567LASO	WRIGHT ETAL FOR 278058102	EATON CORP	50.00	5,075.50	4,987.88
1022567LASO	WRIGHT ETAL FOR 28176E108	EDWARDS LIFESCIENCES CORP	100.00	8,084.00	5,527.74
1022567LASO	WRIGHT ETAL FOR 29266R108	ENERGIZER HLDGS INC	150.00	10,935.00	9,285.64
1022567LASO	WRIGHT ETAL FOR 315616102	F5 NETWORKS INC	43.00	5,596.88	2,287.57
1022567LASO	WRIGHT ETAL FOR 316773100	FIFTH THIRD BANCORP	630.00	9,248.40	5,531.91
1022567LASO	WRIGHT ETAL FOR 34354P105	FLOWERVE CORPORATION	37.00	4,411.14	4,133.09
1022567LASO	WRIGHT ETAL FOR 344849104	FOOT LOCKER INC	400.00	7,848.00	4,740.16
1022567LASO	WRIGHT ETAL FOR 346091705	FOREST OIL CORP	240.00	9,112.80	7,065.85
1022567LASO	WRIGHT ETAL FOR 365558105	GARDNER DENVER MACHY INC	120.00	8,258.40	6,832.39
1022567LASO	WRIGHT ETAL FOR 37247D106	GENWORTH FINL INC -CL A	420.00	5,518.80	2,759.40
1022567LASO	WRIGHT ETAL FOR 401617105	GUESS? INC	180.00	8,517.60	5,042.37

1022567LASO	WRIGHT ETAL FOR 416515104	HARTFORD FINL SVCS GROUP INC	220.00	5,827.80	5,291.47
1022567LASO	WRIGHT ETAL FOR 421933102	HEALTH MGMT ASSOC INC NEW CL	760.00	7,250.40	6,326.09
1022567LASO	WRIGHT ETAL FOR 42222G108	HEALTH NET INC COMMON STOCK	220.00	6,003.80	5,215.10
1022567LASO	WRIGHT ETAL FOR 437306103	HOME PROPERTIES INC	120.00	6,658.80	6,629.45
1022567LASO	WRIGHT ETAL FOR 44107P104	HOST HOTELS & RESORTS INC	473.00	8,452.51	3,814.74
1022567LASO	WRIGHT ETAL FOR 446150104	HUNTINGTON BANCSHARES INC	1,200.00	8,244.00	6,037.31
1022567LASO	WRIGHT ETAL FOR 45167R104	IDEX CORP	190.00	7,432.80	4,499.02
1022567LASO	WRIGHT ETAL FOR 457733103	INSPIRE PHARMACEUTICALS INC	550.00	4,620.00	4,584.42
1022567LASO	WRIGHT ETAL FOR 460690100	INTERPUBLIC GROUP COS INC	620.00	6,584.40	5,471.18
1022567LASO	WRIGHT ETAL FOR 465685105	ITC HOLDINGS CORP	110.00	6,817.80	6,509.54
1022567LASO	WRIGHT ETAL FOR 46612J507	JDS UNIPHASE CORP	590.00	8,543.20	5,830.38
1022567LASO	WRIGHT ETAL FOR 481165108	JOY GLOBAL INC	140.00	12,145.00	7,545.09
1022567LASO	WRIGHT ETAL FOR 48242W106	KBR INC	270.00	8,226.90	6,006.30
1022567LASO	WRIGHT ETAL FOR 485170302	KANSAS CITY SOUTHERN	180.00	8,614.80	5,545.16
1022567LASO	WRIGHT ETAL FOR 493267108	KEYCORP NEW	1,020.00	9,027.00	6,931.11
1022567LASO	WRIGHT ETAL FOR 521865204	LEAR CORP W/I	100.00	9,871.00	7,348.86
1022567LASO	WRIGHT ETAL FOR 552848103	M G I C INVT CORP WIS	550.00	5,604.50	5,144.92
1022567LASO	WRIGHT ETAL FOR 55354G100	MSCI INC-A	80.00	3,116.80	2,622.19
1022567LASO	WRIGHT ETAL FOR 554382101	MACERICH COMPANY (THE)	100.00	4,737.00	4,366.13
1022567LASO	WRIGHT ETAL FOR 55616P104	MACY'S INC	310.00	7,843.00	5,138.52
1022567LASO	WRIGHT ETAL FOR 56418H100	MANPOWER INC	130.00	8,158.80	4,292.17
1022567LASO	WRIGHT ETAL FOR 56509R108	MAP PHARMACEUTICALS INC	250.00	4,185.00	3,612.64
1022567LASO	WRIGHT ETAL FOR 576206106	MASSEY ENERGY CORP	90.00	4,828.50	3,581.73
1022567LASO	WRIGHT ETAL FOR 58502B106	MEDNAX INC	120.00	8,074.80	6,784.37
1022567LASO	WRIGHT ETAL FOR 587118100	MENS WEARHOUSE INC	220.00	5,495.60	5,488.41
1022567LASO	WRIGHT ETAL FOR 636180101	NATIONAL FUEL GAS CO N J	140.00	9,186.80	6,308.60
1022567LASO	WRIGHT ETAL FOR 63934E108	NAVISTAR INTL CORP NEW	80.00	4,632.80	3,844.28
1022567LASO	WRIGHT ETAL FOR 64110D104	NETAPP INC	100.00	5,496.00	2,987.83
1022567LASO	WRIGHT ETAL FOR 649445103	NEW YORK CMNTY BANCORP INC	270.00	5,089.50	4,518.05
1022567LASO	WRIGHT ETAL FOR 664397106	NORTHEAST UTILITIES	130.00	4,144.40	2,865.03
1022567LASO	WRIGHT ETAL FOR 670008101	NOVELLUS SYS INC	150.00	4,848.00	4,080.46
1022567LASO	WRIGHT ETAL FOR 675232102	OCEANEERING INTL INC	90.00	6,626.70	6,646.01
1022567LASO	WRIGHT ETAL FOR 718592108	PHILLIPS VAN HEUSEN CORP	170.00	10,711.70	10,756.80
1022567LASO	WRIGHT ETAL FOR 720279108	PIER 1 IMPORTS INC	530.00	5,565.00	5,559.59
1022567LASO	WRIGHT ETAL FOR 74834T103	QUEST SOFTWARE INC	240.00	6,657.60	4,426.28
1022567LASO	WRIGHT ETAL FOR 749660106	RPC INC	300.00	5,436.00	3,342.40
1022567LASO	WRIGHT ETAL FOR 750086100	RACKSPACE HOSTING INC	200.00	6,282.00	5,288.82
1022567LASO	WRIGHT ETAL FOR 751028101	RALCORP HLDGS INC NEW	120.00	7,801.20	7,179.45
1022567LASO	WRIGHT ETAL FOR 754730109	RAYMOND JAMES FINL INC	260.00	8,502.00	6,625.58
1022567LASO	WRIGHT ETAL FOR 754907103	RAYONIER INC REIT	129.00	6,775.08	3,392.61
1022567LASO	WRIGHT ETAL FOR 768573107	RIVERBED TECHNOLOGY INC	240.00	8,440.80	5,470.10
1022567LASO	WRIGHT ETAL FOR 776696106	ROPER INDUSTRIES INC	70.00	5,350.10	2,999.39
1022567LASO	WRIGHT ETAL FOR 779376102	ROVI CORP	170.00	10,541.70	3,797.66
1022567LASO	WRIGHT ETAL FOR 78388J106	SBA COMMUNICATIONS CORP	170.00	6,959.80	3,058.70
1022567LASO	WRIGHT ETAL FOR 78440X101	S L GREEN REALTY CORP REIT	60.00	4,050.60	4,187.83
1022567LASO	WRIGHT ETAL FOR 80007P307	SANDRIDGE ENERGY INC	830.00	6,075.60	5,481.98
1022567LASO	WRIGHT ETAL FOR 805423308	SAVVIS INC	150.00	3,828.00	3,854.39

1022567LAS0	WRIGHT ETAL FOR 83088M102	SKYWORKS SOLUTIONS INC	290.00	8,302.70	4,949.53
1022567LAS0	WRIGHT ETAL FOR 858119100	STEEL DYNAMICS INC	690.00	12,627.00	11,312.90
1022567LAS0	WRIGHT ETAL FOR 864596101	SUCCESSFACTORS INC	210.00	6,081.60	4,167.32
1022567LAS0	WRIGHT ETAL FOR 880779103	TEREX CORP NEW	208.00	6,456.32	5,948.84
1022567LAS0	WRIGHT ETAL FOR 885175307	THORATEC CORPORATION	230.00	6,513.60	7,373.65
1022567LAS0	WRIGHT ETAL FOR 88830M102	TITAN INTL INC	250.00	4,885.00	2,682.02
1022567LAS0	WRIGHT ETAL FOR 91307C102	UNITED THERAPEUTICS CORP DEL	130.00	8,218.60	4,682.78
1022567LAS0	WRIGHT ETAL FOR 913903100	UNIVERSAL HEALTH SERVICES CL	200.00	8,684.00	7,337.39
1022567LAS0	WRIGHT ETAL FOR 918194101	VCA ANTECH INC	280.00	6,521.20	6,076.84
1022567LAS0	WRIGHT ETAL FOR 928298108	VISHAY INTERTECHNOLOGY INC	400.00	5,872.00	5,522.32
1022567LAS0	WRIGHT ETAL FOR 92849E101	VITAMIN SHOPPE INC	210.00	7,064.40	6,454.42
1022567LAS0	WRIGHT ETAL FOR 928645100	VOLCANO CORP	130.00	3,550.30	2,922.83
1022567LAS0	WRIGHT ETAL FOR 929160109	VULCAN MATERIALS CO	120.00	5,323.20	5,476.81
1022567LAS0	WRIGHT ETAL FOR 92927K102	WABCO HOLDINGS INC-W/I	130.00	7,920.90	2,697.14
1022567LAS0	WRIGHT ETAL FOR 941053100	WASTE CONNECTIONS INC	270.00	7,433.10	4,466.65
1022567LAS0	WRIGHT ETAL FOR 948741103	WEINGARTEN REALTY INVESTMENT	220.00	5,227.20	5,336.61
1022567LAS0	WRIGHT ETAL FOR 976657106	WISCONSIN ENERGY CORP	90.00	5,297.40	3,706.47
1022567LAS0	WRIGHT ETAL FOR 991061052	CRA (BNY MELLON, N.A., MEMBE	16,358.39	16,358.39	16,358.39
1022567LAS0	WRIGHT ETAL FOR 991061052	CRA (BNY MELLON, N.A., MEMBE	117.80	117.80	117.80

TOTAL FOR ACCT#1022567LAS0

1,116,696.56

865,370.03

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										8,968					
										0					
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	X	EXXON MOBIL CORP	30231G102			3/18/2009		10/11/2010	3,860	4,075					-215
2	X	EXXON MOBIL CORP	30231G102			4/6/2001		10/11/2010	643	400					243
3	X	FMC TECHNOLOGIES INC	30249U101			12/17/2009		2/5/2010	5,345	5,729					-384
4	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		2/15/2010	537	543					-6
5	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		3/15/2010	11,522	11,656					-134
6	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		4/15/2010	653	660					-7
7	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		5/15/2010	1,499	1,517					-18
8	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		6/15/2010	989	1,001					-12
9	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		7/15/2010	1,083	1,095					-12
10	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		8/15/2010	1,226	1,241					-15
11	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		9/15/2010	288	291					-3
12	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		10/15/2010	786	795					-9
13	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		10/27/2010	31,841	29,755					2,086
14	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		2/15/2010	1,046	1,041					5
15	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		3/15/2010	8,291	8,256					35
16	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		4/15/2010	1,113	1,108					5
17	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		5/15/2010	1,083	1,078					5
18	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		6/15/2010	954	950					4
19	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		7/15/2010	985	981					4
20	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		8/15/2010	840	837					3
21	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		9/15/2010	1,387	1,381					6
22	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		10/15/2010	1,066	1,061					5
23	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		11/15/2010	1,278	1,272					6
24	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		12/15/2010	1,246	1,241					5
25	X	FHLMC GOLD A69852 5 5%	3128L15M8			12/17/2007		1/15/2011	1,408	1,402					6
26	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/17/2007		2/15/2010	1,996	2,019					-23
27	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		3/25/2010	113	115					-2
28	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		4/25/2010	153	156					-3
29	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		5/25/2010	137	140					-3
30	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		6/25/2010	156	159					-3
31	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		7/25/2010	226	231					-5
32	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		8/25/2010	292	298					-6
33	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		9/25/2010	492	502					-10
34	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		7/15/2010	185	192					-7
35	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		8/25/2010	215	218					-3
36	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		9/25/2010	369	373					-4
37	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		10/25/2010	529	535					-6
38	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		11/25/2010	745	753					-8
39	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		12/25/2010	580	586					-6
40	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		1/25/2011	502	508					-6
41	X	FEDEX CORP	31428X106			12/30/2010		1/25/2011	251	257					-6
42	X	FEDEX CORP	31428X106			10/31/2008		6/16/2010	33,932	28,144					5,788
43	X	FEDEX CORP	31428X106			11/20/2008		6/16/2010	10,258	7,686					2,572
44	X	FEDEX CORP	31428X106			11/21/2008		6/16/2010	2,367	1,692					675
45	X	FEDEX CORP	31428X106			12/23/2008		6/16/2010	1,578	1,219					359
46	X	FEDEX CORP	31428X106			3/18/2009		6/16/2010	3,946	2,130					1,816
47	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		6/15/2010	191	190					1
48	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		7/15/2010	181	180					1
49	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		8/15/2010	218	218					0
50	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		9/15/2010	236	236					0
									10,713,040						1,009,562
Securities									9,703,478						0
Other sales									0						0

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										8,968			
										0			
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	
51	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		10/15/2010	263	263			0
52	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		11/15/2010	299	300			-1
53	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		12/15/2010	288	289			-1
54	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		1/15/2011	287	288			-1
55	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		9/15/2010	576	620			-44
56	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		10/15/2010	761	819			-58
57	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		11/15/2010	514	554			-40
58	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		12/15/2010	605	652			-47
59	X	F5 NETWORKS INC	315616102			3/4/2010		7/15/2010	2,353	1,845			508
60	X	F5 NETWORKS INC	315616102			2/25/2010		7/15/2010	3,137	2,195			942
61	X	F5 NETWORKS INC	315616102			2/25/2010		7/30/2010	864	549			315
62	X	F5 NETWORKS INC	315616102			2/16/2010		8/30/2010	2,699	1,596			1,103
63	X	F5 NETWORKS INC	315616102			2/16/2010		9/28/2010	2,166	1,117			1,049
64	X	F5 NETWORKS INC	315616102			2/16/2010		12/13/2010	7,897	2,979			4,918
65	X	FIDELITY NATIONAL FINANCIAL	31620R105			10/13/2009		1/29/2010	2,345	2,904			-559
66	X	FIDELITY NATIONAL FINANCIAL	31620R105			10/13/2009		6/10/2010	5,919	6,042			-123
67	X	FIDELITY NATIONAL FINANCIAL	31620R105			10/13/2009		6/10/2010	1,480	1,774			-294
68	X	FIFTH THIRD BANCORP	316773100			1/21/2010		7/15/2010	3,137	2,944			193
69	X	FIFTH THIRD BANCORP	316773100			8/31/2009		7/15/2010	784	648			136
70	X	FIFTH THIRD BANCORP	316773100			8/31/2009		7/16/2010	365	324			41
71	X	FIFTH THIRD BANCORP	316773100			7/29/2009		7/16/2010	487	351			136
72	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/19/2010	5,435	4,174			1,261
73	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	467	371			96
74	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/19/2010	5,511	4,273			1,238
75	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	2,800	2,240			560
76	X	FIRST HORIZON NATIONAL C	320517105			3/18/2009		1/19/2010	2,913	2,270			643
77	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/19/2010	5,582	4,312			1,270
78	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	4,359	3,454			905
79	X	FIRST HORIZON NATIONAL C	320517105			10/15/2008		1/19/2010	16,550	13,141			3,409
80	X	FIRST HORIZON NATIONAL C	320517105			10/14/2008		1/19/2010	1,645	1,261			384
81	X	FIRST HORIZON NATIONAL C	320517105			12/23/2008		1/19/2010	1,426	990			436
82	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		10/25/2010	524	534			-10
83	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		11/25/2010	577	588			-11
84	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		12/25/2010	530	540			-10
85	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		1/25/2011	499	508			-9
86	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		2/25/2010	101	104			-3
87	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		3/25/2010	154	159			-5
88	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		4/25/2010	269	278			-9
89	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		5/25/2010	285	295			-10
90	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		6/25/2010	64	66			-2
91	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		7/22/2010	30,337	29,481			856
92	X	FNMA POOL # MA0259 5 0%	31417YJD0			10/9/2009		7/25/2010	329	341			-12
93	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		2/25/2010	507	534			-27
94	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		3/25/2010	442	466			-24
95	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		4/25/2010	633	667			-34
96	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		5/25/2010	1,422	1,497			-75
97	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		6/25/2010	503	530			-27
98	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		7/25/2010	451	474			-23
99	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		8/25/2010	430	453			-23
100	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		9/25/2010	481	506			-25
101	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		10/25/2010	502	528			-26
Securities									10,713,040	9,703,478			1,009,562
Other sales									0	0			0

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						
102	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		10/27/2010	12,713	12,348					365
103	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		6/25/2010	1,092	1,165					-73
104	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		7/25/2010	862	919					-57
105	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		8/25/2010	923	984					-61
106	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		9/25/2010	807	861					-54
107	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		10/25/2010	853	910					-57
108	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		10/27/2010	12,939	12,738					201
109	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		11/25/2010	383	408					-25
110	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		12/25/2010	416	443					-27
111	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		1/25/2011	380	405					-25
112	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		1/25/2011	963	990					-27
113	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		6/25/2010	45	45					0
114	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		7/25/2010	103	104					-1
115	X	PRIDE INTL INC DEL	74153Q102			7/14/2010		12/21/2010	501	393					108
116	X	PRIDE INTL INC DEL	74153Q102			9/28/2010		12/21/2010	3,754	3,559					195
117	X	PROCTER & GAMBLE CO	742718109			3/18/2009		10/11/2010	2,478	1,896					582
118	X	PROCTER & GAMBLE CO	742718109			2/1/2002		10/11/2010	1,239	823					416
119	X	PROCTER & GAMBLE CO	742718109			2/1/2002		11/19/2010	12,200	7,820					4,380
120	X	PROCTER & GAMBLE CO	742718109			2/1/2002		11/19/2010	21,831	13,963					7,868
121	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		4/10/2010	50	52					-2
122	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		5/10/2010	819	851					-32
123	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		6/10/2010	50	52					-2
124	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		7/10/2010	637	661					-24
125	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		8/10/2010	5,320	5,526					-206
126	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		9/10/2010	1,214	1,261					-47
127	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			8/27/2010		9/10/2010	202	206					-4
128	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		10/10/2010	2,628	2,729					-101
129	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			8/27/2010		10/10/2010	438	446					-8
130	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		11/10/2010	3,435	3,568					-133
131	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			8/27/2010		11/10/2010	573	583					-10
132	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		12/10/2010	4,383	4,552					-169
133	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			8/27/2010		12/10/2010	730	744					-14
134	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		10/11/2010	5,034	5,045					-11
135	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		11/19/2010	2,470	2,679					-209
136	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		11/19/2010	18,830	20,450					-1,620
137	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		11/19/2010	31,796	34,640					-2,844
138	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		11/19/2010	8,952	9,732					-780
139	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		11/19/2010	54,330	54,251					79
140	X	QUALCOMM INC	747525103			1/6/2010		4/23/2010	39,387	49,980					-10,593
141	X	QUALCOMM INC	747525103			1/6/2010		10/11/2010	3,572	3,845					-273
142	X	QUALCOMM INC	747525103			1/6/2010		11/19/2010	40,459	40,850					-391
143	X	QUALCOMM INC	747525103			3/3/2010		11/19/2010	37,127	30,400					6,727
144	X	QUALCOMM INC	747525103			8/11/2010		11/19/2010	5,712	4,708					1,004
145	X	QUALCOMM INC	747525103			8/11/2010		11/19/2010	8,092	6,689					1,403
146	X	QUALCOMM INC	747525103			8/11/2010		11/19/2010	8,092	6,673					1,419
147	X	QUALCOMM INC	747525103			8/11/2010		11/19/2010	7,616	6,278					1,338
148	X	QUEST SOFTWARE INC	74834T103			12/29/2009		7/15/2010	2,269	2,221					48
149	X	QUEST SOFTWARE INC	74834T103			12/29/2009		8/30/2010	982	852					130
150	X	QUEST SOFTWARE INC	74834T103			12/28/2009		8/30/2010	299	259					40
151	X	RPC INC	749660106			8/27/2010		11/12/2010	520	340					180
152	X	RPC INC	749660106			10/22/2010		11/12/2010	1,040	925					115

Long Term CG Distributions										Amount		Totals				Net Gain or Loss	
Short Term CG Distributions										8,968		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		10,713,040		9,703,478		1,009,562	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
153	X	RPC INC	749660106			10/25/2010		11/12/2010	260	236				24			
154	X	RPC INC	749660106			8/26/2010		11/12/2010	1,040	679				361			
155	X	RANGE RESOURCES CORP	75281A109			12/17/2009		1/11/2010	2,070	1,962				108			
156	X	RANGE RESOURCES CORP	75281A109			12/17/2009		2/24/2010	4,025	3,923				102			
157	X	RAYMOND JAMES FINL INC	754730109			11/17/2009		7/15/2010	778	785				-7			
158	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		3/15/2010	9,334	9,442				-108			
159	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		4/15/2010	721	729				-8			
160	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		5/15/2010	52	52				0			
161	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		6/15/2010	1,399	1,415				-16			
162	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		7/15/2010	968	979				-11			
163	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		8/15/2010	758	767				-9			
164	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		9/15/2010	44	45				-1			
165	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		10/15/2010	536	542				-6			
166	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		11/15/2010	767	776				-9			
167	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		12/15/2010	1,572	1,590				-18			
168	X	FHLMC GOLD A69290	3128L1KB5			12/7/2007		1/15/2011	550	556				-6			
169	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		2/15/2010	276	273				3			
170	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		3/15/2010	284	281				3			
171	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		4/15/2010	275	273				2			
172	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		5/15/2010	201	199				2			
173	X	FHLMC GOLD G04216	3128M6AR9			7/21/2010		1/15/2011	564	608				-44			
174	X	FHLMC GOLD G04219	3128M6AU2			6/10/2010		8/15/2010	436	467				-31			
175	X	FHLMC GOLD G04219	3128M6AU2			6/10/2010		9/15/2010	543	581				-38			
176	X	FHLMC GOLD G04219	3128M6AU2			6/10/2010		10/15/2010	538	575				-37			
177	X	FHLMC GOLD G04219	3128M6AU2			6/10/2010		11/15/2010	518	554				-36			
178	X	FHLMC GOLD G04219	3128M6AU2			6/10/2010		12/15/2010	520	556				-36			
179	X	FHLMC GOLD G04219	3128M6AU2			6/10/2010		1/15/2011	452	484				-32			
180	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		2/15/2010	223	231				-8			
181	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		3/15/2010	1,070	1,108				-38			
182	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		4/15/2010	381	395				-14			
183	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		5/15/2010	41	42				-1			
184	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		6/15/2010	398	412				-14			
185	X	FHLMC GOLD G12633	3128MBEE3			4/14/2010		8/15/2010	568	602				-34			
186	X	FHLMC GOLD G12633	3128MBEE3			7/9/2010		8/15/2010	170	182				-12			
187	X	FHLMC GOLD G12633	3128MBEE3			4/14/2010		9/15/2010	737	781				-44			
188	X	FHLMC GOLD G12633	3128MBEE3			7/9/2010		9/15/2010	221	236				-15			
189	X	FHLMC GOLD G12633	3128MBEE3			4/14/2010		10/15/2010	779	826				-47			
190	X	FHLMC GOLD G12633	3128MBEE3			7/9/2010		10/15/2010	234	250				-16			
191	X	FHLMC GOLD G12633	3128MBEE3			7/9/2010		11/11/2010	5,701	5,730				-29			
192	X	FHLMC GOLD G12633	3128MBEE3			4/14/2010		11/11/2010	19,005	18,950				-55			
193	X	FHLMC GOLD G12633	3128MBEE3			4/14/2010		11/15/2010	852	903				-51			
194	X	FHLMC GOLD G12633	3128MBEE3			7/9/2010		11/15/2010	256	273				-17			
195	X	FHLMC GOLD C91186	3128P7J79			8/20/2007		2/15/2010	217	213				4			
196	X	GNMA POOL # 781830	36241KA73			8/30/2007		2/15/2010	291	285				6			
197	X	GNMA POOL # 781830	36241KA73			8/30/2007		3/15/2010	257	252				5			
198	X	GNMA POOL # 781830	36241KA73			8/30/2007		4/15/2010	280	275				5			
199	X	GNMA POOL # 781830	36241KA73			8/30/2007		5/15/2010	236	232				4			
200	X	GNMA POOL # 781830	36241KA73			8/30/2007		6/15/2010	243	239				4			
201	X	GNMA POOL # 781830	36241KA73			8/30/2007		7/15/2010	260	256				4			
202	X	GNMA POOL # 781830	36241KA73			8/30/2007		8/15/2010	305	301				4			
203	X	GNMA POOL # 781830	36241KA73			8/30/2007		9/15/2010	262	259				3			

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

Totals										Amount		Long Term CG Distributions		Short Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										8,968	0					10,713,040	0	9,703,478	0	1,009,562	0
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss							
204	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		10/15/2010	306	302				4							
205	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		11/15/2010	266	263				3							
206	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		12/15/2010	180	179				1							
207	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		1/15/2011	416	412				4							
208	X	GNMA POOL # 782011 5.0%	36241KGJ6			5/10/2007		2/15/2010	592	583				9							
209	X	SMITH INTL INC	832110100			2/5/2010		4/5/2010	4,883	3,338				1,545							
210	X	SMITHFIELD FOODS INC	832248108			11/19/2009		3/5/2010	1,333	1,152				181							
211	X	SMITHFIELD FOODS INC	832248108			11/19/2009		5/13/2010	925	823				102							
212	X	SMITHFIELD FOODS INC	832248108			11/19/2009		6/10/2010	660	648				12							
213	X	SMITHFIELD FOODS INC	832248108			12/4/2009		6/10/2010	1,963	1,961				2							
214	X	SMITHFIELD FOODS INC	832248108			11/19/2009		6/10/2010	1,309	1,316				-7							
215	X	SMITHFIELD FOODS INC	832248108			11/19/2009		6/10/2010	1,309	1,315				-6							
216	X	SMITHFIELD FOODS INC	832248108			11/20/2009		6/10/2010	327	325				2							
217	X	SMITHFIELD FOODS INC	832248108			12/4/2009		6/11/2010	163	162				1							
218	X	SMITHFIELD FOODS INC	832248108			6/10/2010		7/15/2010	1,897	2,058				-161							
219	X	SOLUTIA INC	834376501			6/10/2010		9/28/2010	2,647	2,499				148							
220	X	SOLUTIA INC	834376501			7/13/2010		9/28/2010	2,180	2,013				167							
221	X	SOLUTIA INC	834376501			2/19/2010		7/15/2010	2,184	2,216				-32							
222	X	STERIS CORP	859152100			2/18/2010		8/30/2010	291	311				-20							
223	X	STERIS CORP	859152100			2/18/2010		8/30/2010	873	940				-67							
224	X	STERIS CORP	859152100			2/19/2010		8/30/2010	2,327	2,524				-197							
225	X	STERIS CORP	859152100			2/19/2010		8/30/2010	1,454	1,583				-129							
226	X	STERIS CORP	859152100			1/22/2010		7/15/2010	1,686	2,328				-642							
227	X	SUPERVALU INC	868536103			1/22/2010		7/30/2010	1,989	2,794				-805							
228	X	SUPERVALU INC	868536103			6/24/2010		7/30/2010	1,768	1,964				-196							
229	X	SUPERVALU INC	868536103			6/24/2010		8/9/2010	22,367	17,459				4,908							
230	X	TARGET CORP	87612E106			6/1/2009		10/11/2010	3,800	2,910				890							
231	X	TARGET CORP	87612E106			6/1/2009		11/19/2010	2,774	2,078				696							
232	X	TARGET CORP	87612E106			6/1/2009		11/19/2010	25,520	18,670				6,850							
233	X	TARGET CORP	87612E106			6/8/2009		12/15/2010	1,269	1,320				-51							
234	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		1/15/2011	1,247	1,297				-50							
235	X	FHLMC GOLD G05509 6.0%	3128M7N28			9/1/2009		2/15/2010	854	911				-57							
236	X	FHLMC GOLD G05580 6.5% 4	3128M7Q90			9/1/2009		3/15/2010	10,212	10,889				-677							
237	X	FHLMC GOLD G05580 6.5% 4	3128M7Q90			9/1/2009		4/15/2010	1,315	1,402				-87							
238	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		5/15/2010	1,087	1,159				-72							
239	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		6/15/2010	995	1,061				-66							
240	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		7/15/2010	1,439	1,535				-96							
241	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		8/15/2010	1,058	1,128				-70							
242	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		9/15/2010	1,192	1,271				-79							
243	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		10/15/2010	1,133	1,208				-75							
244	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		11/15/2010	1,170	1,248				-78							
245	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		12/15/2010	914	975				-61							
246	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		1/15/2011	753	803				-50							
247	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/10/2009		2/15/2010	628	668				-40							
248	X	FHLMC GOLD G05580 6.5% 4	3128M7T22			9/10/2009		3/15/2010	3,351	3,569				-218							
249	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		4/15/2010	825	878				-53							
250	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		5/15/2010	757	806				-49							
251	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		6/15/2010	1,037	1,105				-68							
252	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		7/15/2010	739	787				-48							
253	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		8/15/2010	833	887				-54							
254	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009															

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

										Amount				
Long Term CG Distributions										8,968				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method			
255	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		9/15/2010	650	692		-42		
256	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		10/15/2010	611	651		-40		
257	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		11/15/2010	538	573		-35		
258	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		12/15/2010	691	736		-45		
259	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		1/15/2011	538	573		-35		
260	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		5/15/2010	675	716		-41		
261	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		6/15/2010	587	622		-35		
262	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		7/15/2010	648	687		-39		
263	X	FIRST HORIZON NATIONAL C	320517105			12/23/2008		1/28/2010	10	7		3		
264	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		3/17/2010	856	871		-15		
265	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		4/17/2010	1,968	2,002		-34		
266	X	RAYMOND JAMES FINL INC	754730109			6/10/2010		7/15/2010	2,075	2,215		-140		
267	X	RAYMOND JAMES FINL INC	754730109			9/23/2009		7/15/2010	259	255		4		
268	X	RAYMOND JAMES FINL INC	754730109			9/23/2009		10/11/2010	1,088	1,019		69		
269	X	RAYONIER INC REIT	754907103			12/24/2008		6/24/2010	916	596		320		
270	X	RAYONIER INC REIT	754907103			12/24/2008		7/15/2010	466	298		168		
271	X	RAYONIER INC REIT	754907103			10/17/2003		7/15/2010	2,329	1,402		927		
272	X	RAYTHEON CO	755111507			10/15/2003		10/22/2010	1,027	554		473		
273	X	RAYTHEON CO	755111507			10/7/2008		10/11/2010	455	520		-65		
274	X	RAYTHEON CO	755111507			10/7/2008		11/19/2010	31,085	34,319		-3,234		
275	X	RAYTHEON CO	755111507			12/23/2008		11/19/2010	942	980		-38		
276	X	RAYTHEON CO	755111507			3/18/2009		11/19/2010	2,826	2,138		688		
277	X	REGAL ENTMT GROUP	758766109			11/3/2009		4/5/2010	903	635		268		
278	X	REGAL ENTMT GROUP	758766109			11/4/2009		4/5/2010	181	127		54		
279	X	REGAL ENTMT GROUP	758766109			11/4/2009		4/5/2010	2,890	2,031		859		
280	X	TEXTRON INC	883203101			8/31/2009		9/29/2010	1,031	769		262		
281	X	TEXTRON INC	883203101			8/31/2009		9/29/2010	1,234	923		311		
282	X	TEXTRON INC	883203101			8/31/2009		9/30/2010	2,267	1,692		575		
283	X	TEXTRON INC	883203101			3/17/2006		10/11/2010	1,951	4,190		-2,239		
284	X	TEXTRON INC	883203101			3/17/2006		11/19/2010	3,426	7,449		-4,023		
285	X	TEXTRON INC	883203101			3/21/2006		11/19/2010	7,279	15,825		-8,546		
286	X	TEXTRON INC	883203101			3/21/2006		11/19/2010	11,133	24,189		-13,056		
287	X	TEXTRON INC	883203101			12/23/2008		11/19/2010	856	502		354		
288	X	TEXTRON INC	883203101			3/18/2009		11/19/2010	1,927	554		1,373		
289	X	TEXTRON INC	883203101			9/2/2009		11/19/2010	8,136	6,673		1,463		
290	X	TEXTRON INC	883203101			9/2/2009		11/19/2010	26,120	21,302		4,818		
291	X	THERMO FISHER SCIENTIFIC	883556102			3/7/2007		10/11/2010	2,369	2,269		100		
292	X	THERMO FISHER SCIENTIFIC	883556102			3/7/2007		11/19/2010	33,351	29,496		3,855		
293	X	THERMO FISHER SCIENTIFIC	883556102			12/23/2008		11/19/2010	2,565	1,638		927		
294	X	THERMO FISHER SCIENTIFIC	883556102			3/18/2009		11/19/2010	3,079	2,059		1,020		
295	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		11/19/2010	40,534	35,443		5,091		
296	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		11/19/2010	13,340	11,587		1,753		
297	X	THORATEC CORPORATION	885175307			9/18/2009		7/15/2010	3,120	2,126		994		
298	X	THORATEC CORPORATION	885175307			9/18/2009		9/28/2010	801	607		194		
299	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		3/15/2010	287	282		5		
300	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		4/15/2010	323	317		6		
301	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		5/15/2010	258	254		4		
302	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		6/15/2010	261	257		4		
303	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		7/15/2010	306	302		4		
304	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		8/15/2010	513	507		6		
305	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		9/15/2010	419	415		4		
									10,713,040		9,703,478		1,009,562	
Securities									0		0		0	
Other sales														

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

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, Other Basis and Expenses		Net Gain or Loss	
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
Long Term CG Distributions									10,713,040		9,703,478		1,009,562	
Short Term CG Distributions									0		0		0	
Amount									8,968					
									0					
Securities														
Other sales														
306	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		10/15/2010	512	508			4	
307	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		11/15/2010	584	580			4	
308	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		12/15/2010	568	564			4	
309	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		1/15/2011	392	389			3	
310	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		2/15/2010	553	543			10	
311	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		3/15/2010	415	408			7	
312	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		4/15/2010	548	538			10	
313	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		5/15/2010	372	366			6	
314	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		6/15/2010	304	300			4	
315	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		7/15/2010	379	374			5	
316	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		8/15/2010	883	873			10	
317	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		9/15/2010	879	871			8	
318	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		10/15/2010	813	806			7	
319	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		11/15/2010	370	368			2	
320	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		12/15/2010	1,070	1,062			8	
321	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		1/15/2011	1,048	1,041			7	
322	X	FED HOME LOAN MTGE COR	3128X8WF5			4/22/2009		4/21/2010	45,000	45,000			0	
323	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		8/15/2010	313	324			-11	
324	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		9/15/2010	155	161			-6	
325	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		10/15/2010	383	396			-13	
326	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		11/15/2010	286	296			-10	
327	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		12/15/2010	130	135			-5	
328	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		1/15/2011	523	542			-19	
329	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		2/15/2010	190	190			0	
330	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		3/15/2010	901	903			-2	
331	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		4/15/2010	318	319			-1	
332	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		5/15/2010	273	273			0	
333	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		6/15/2010	156	157			-1	
334	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		7/15/2010	204	205			-1	
335	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		8/15/2010	232	233			-1	
336	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		9/15/2010	221	221			0	
337	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		10/15/2010	260	260			0	
338	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		11/15/2010	266	267			-1	
339	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		12/15/2010	209	210			-1	
340	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		1/15/2011	239	239			0	
341	X	FHLMC GOLD G05938	5 0%	3128M74X1		7/19/2010		9/15/2010	552	586			-34	
342	X	FHLMC GOLD G05938	5 0%	3128M74X1		7/19/2010		10/15/2010	547	580			-33	
343	X	FHLMC GOLD G05938	5 0%	3128M74X1		7/19/2010		11/15/2010	648	688			-40	
344	X	TECH DATA CORP	878237106			4/2/2009		4/6/2010	6,525	3,456			3,069	
345	X	TELLABS INC	879664100			4/29/2010		7/15/2010	1,672	2,164			-492	
346	X	TELLABS INC	879664100			4/30/2010		7/30/2010	1,499	2,066			-567	
347	X	TELLABS INC	879664100			4/30/2010		7/30/2010	271	376			-105	
348	X	TELLABS INC	879664100			4/29/2010		7/30/2010	1,088	1,505			-417	
349	X	TELLABS INC	879664100			4/30/2010		7/30/2010	408	563			-155	
350	X	TARGET CORP	87612E106			6/25/2009		11/19/2010	11,651	8,462			3,189	
351	X	TECH DATA CORP	878237106			4/2/2009		3/5/2010	838	461			377	
352	X	TELLABS INC	879664100			4/30/2010		7/30/2010	411	563			-152	
353	X	TEMPLE-INLAND INC	879868107			12/1/2009		1/11/2010	1,831	1,721			110	
354	X	TEMPLE-INLAND INC	879868107			12/1/2009		1/11/2010	814	767			47	
355	X	TEMPLE-INLAND INC	879868107			12/2/2009		1/11/2010	5,696	5,443			253	
356	X	TEMPLE-INLAND INC	879868107			12/16/2009		1/11/2010	2,441	2,566			-125	

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										10,713,040		9,703,478		1,009,562	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
357	X	TEMPLE-INLAND INC	879868107			12/17/2009		1/11/2010	203	219				-16	
358	X	TEMPLE-INLAND INC	879868107			12/17/2009		1/11/2010	203	216				-13	
359	X	TEMPLE-INLAND INC	879868107			2/18/2010		7/15/2010	2,493	2,122				371	
360	X	TEMPLE-INLAND INC	879868107			2/18/2010		8/30/2010	4,742	5,787				-1,045	
361	X	TERRA INDUSTRIES INC	880915103			8/21/2009		2/16/2010	2,029	1,628				401	
362	X	TERRA INDUSTRIES INC	880915103			8/28/2009		2/16/2010	2,435	1,976				459	
363	X	TERRA INDUSTRIES INC	880915103			8/18/2009		2/16/2010	1,624	1,292				332	
364	X	TERRA INDUSTRIES INC	880915103			8/18/2009		2/18/2010	1,647	1,292				355	
365	X	TERRA INDUSTRIES INC	880915103			8/19/2009		2/18/2010	3,706	2,669				1,037	
366	X	TERRA INDUSTRIES INC	880915103			8/20/2009		2/18/2010	2,470	1,926				544	
367	X	TEXTRON INC	883203101			8/28/2009		7/15/2010	180	156				24	
368	X	TEXTRON INC	883203101			8/28/2009		7/15/2010	1,263	1,099				164	
369	X	TEXTRON INC	883203101			8/31/2009		7/15/2010	180	154				26	
370	X	GNMA POOL # 782368	6 0%	36241KTZ1		9/17/2009		5/15/2010	646	681				-35	
371	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		5/15/2010	1,698	1,766				-68	
372	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		6/15/2010	1,475	1,534				-59	
373	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		7/15/2010	1,551	1,612				-61	
374	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		8/15/2010	1,406	1,462				-56	
375	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		9/15/2010	1,455	1,513				-58	
376	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		10/15/2010	1,511	1,572				-61	
377	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		11/15/2010	1,253	1,303				-50	
378	X	FUNBC 2000-C2 A2	7 202%	33736XAX7		2/19/2010		5/17/2010	1,324	1,346				-22	
379	X	FUNBC 2000-C2 A2	7 202%	33736XAX7		2/19/2010		6/17/2010	1,045	1,063				-18	
380	X	FUNBC 2000-C2 A2	7 202%	33736XAX7		2/19/2010		6/17/2010	1,095	1,114				-19	
381	X	FUNBC 2000-C2 A2	7 202%	33736XAX7		2/19/2010		8/17/2010	321	327				-6	
382	X	FUNBC 2001-C2 A2	6 663%	33736XBZ1		2/24/2010		4/14/2010	65	68				-3	
383	X	FUNBC 2001-C2 A2	6 663%	33736XBZ1		2/24/2010		5/14/2010	36	37				-1	
384	X	FUNBC 2001-C2 A2	6 66308%	33736XBZ1		2/24/2010		6/14/2010	264	273				-9	
385	X	FUNBC 2001-C2 A2	6 663% 1/1	33736XBZ1		2/24/2010		7/14/2010	532	551				-19	
386	X	FUNBC 2001-C2 A2	6 663% 1/1	33736XBZ1		6/22/2010		7/14/2010	532	544				-12	
387	X	FUNBC 2001-C2 A2	6 663% 1/1	33736XBZ1		2/24/2010		7/14/2010	1,139	1,181				-42	
388	X	FUNBC 2001-C2 A2	6 663% 1/1	33736XBZ1		6/22/2010		7/14/2010	1,139	1,164				-25	
389	X	FUNBC 2001-C2 A2	6 663% 1/1	33736XBZ1		2/24/2010		9/14/2010	643	666				-23	
390	X	FUNBC 2001-C2 A2	6 663% 1/1	33736XBZ1		6/22/2010		9/14/2010	643	657				-14	
391	X	FUNBC 2001-C2 A2	6 663% 1/1	33736XBZ1		2/24/2010		10/15/2010	1,088	1,127				-39	
392	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		3/15/2010	409	403				6	
393	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		4/15/2010	467	461				6	
394	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		5/15/2010	572	584				8	
395	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		6/15/2010	702	694				8	
396	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		7/15/2010	622	615				7	
397	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		8/15/2010	661	654				7	
398	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		9/15/2010	519	514				5	
399	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		10/15/2010	665	659				6	
400	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		11/15/2010	595	590				5	
401	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		12/15/2010	482	478				4	
402	X	GNMA POOL # 782011	5 0%	36241KK56		5/10/2007		1/15/2011	590	586				4	
403	X	GNMA POOL # 782105	5 0%	36241KK56		5/10/2007		2/15/2010	597	588				9	
404	X	GNMA POOL # 782105	5 0%	36241KK56		5/10/2007		3/15/2010	642	633				9	
405	X	GNMA POOL # 782105	5 0%	36241KK56		5/10/2007		4/15/2010	578	570				8	
406	X	GNMA POOL # 782105	5 0%	36241KK56		5/10/2007		5/15/2010	461	455				6	
407	X	GNMA POOL # 782105	5 0%	36241KK56		5/10/2007		6/15/2010	620	613				7	

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															8,968	
															0	
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			
408	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		7/15/2010	478	473				5		
409	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		8/15/2010	568	562				6		
410	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		9/15/2010	662	656				6		
411	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		10/15/2010	641	636				5		
412	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		11/15/2010	737	731				6		
413	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		12/15/2010	613	609				4		
414	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		1/15/2011	701	696				5		
415	X	GNMA POOL # 782368 6.0%	36241KTZ1			9/17/2009		2/15/2010	422	445				-23		
416	X	GNMA POOL # 782368 6.0%	36241KTZ1			9/17/2009		3/15/2010	1,317	1,389				-72		
417	X	GNMA POOL # 782368 6.0%	36241KTZ1			9/17/2009		4/15/2010	781	823				-42		
418	X	REGAL ENTMT GROUP	758766109			11/6/2009		4/5/2010	903	624				278		
419	X	REGAL ENTMT GROUP	758766109			11/16/2009		4/5/2010	1,084	814				270		
420	X	REINSURANCE GROUP OF AM	759351604			12/24/2008		7/15/2010	1,424	1,203				221		
421	X	REINSURANCE GROUP OF AM	759351604			11/12/2008		7/15/2010	1,424	1,144				280		
422	X	REINSURANCE GROUP OF AM	759351604			10/29/2008		12/3/2010	1,536	1,020				516		
423	X	REINSURANCE GROUP OF AM	759351604			11/12/2008		12/3/2010	1,536	1,144				392		
424	X	REINSURANCE GROUP OF AM	759351604			4/16/2009		12/3/2010	1,024	680				344		
425	X	REINSURANCE GROUP OF AM	759351604			5/29/2009		12/3/2010	3,072	2,182				890		
426	X	ROPER INDUSTRIES INC	776696106			6/20/2007		1/21/2010	1,592	1,688				-96		
427	X	ROPER INDUSTRIES INC	776696106			6/20/2007		7/15/2010	580	563				17		
428	X	ROPER INDUSTRIES INC	776696106			10/13/2009		7/15/2010	1,160	1,022				138		
429	X	ROPER INDUSTRIES INC	776696106			10/13/2009		10/8/2010	1,331	1,022				309		
430	X	ROVI CORP	779376102			8/31/2009		7/15/2010	848	608				240		
431	X	ROVI CORP	779376102			6/24/2009		7/15/2010	2,968	1,564				1,404		
432	X	ROVI CORP	779376102			6/24/2009		11/12/2010	2,081	894				1,187		
433	X	REGAL ENTMT GROUP	758766109			6/24/2009		4/5/2010	1,987	1,391				596		
434	X	SBA COMMUNICATIONS COR	783881106			11/5/2009		7/15/2010	2,440	1,911				529		
435	X	SVB FINANCIAL GROUP	78486Q101			10/27/2006		1/15/2010	1,911	1,422				-104		
436	X	SVB FINANCIAL GROUP	78486Q101			1/21/2010		1/28/2010	1,318	1,422				44		
437	X	SVB FINANCIAL GROUP	78486Q101			8/31/2009		1/28/2010	439	395				-100		
438	X	SVB FINANCIAL GROUP	78486Q101			1/21/2010		1/28/2010	1,322	1,422				49		
439	X	SVB FINANCIAL GROUP	78486Q101			8/31/2009		1/29/2010	444	395				85		
440	X	SVB FINANCIAL GROUP	78486Q101			8/31/2009		1/29/2010	875	790				149		
441	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009		2/1/2010	873	724				730		
442	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009		2/18/2010	5,435	4,705				226		
443	X	SALIX PHARMACEUTICALS LT	795435106			7/29/2009		2/18/2010	1,672	1,446				357		
444	X	SALIX PHARMACEUTICALS LT	795435106			3/26/2010		7/15/2010	1,747	1,390				313		
445	X	SCHLUMBERGER LTD	806857108			3/26/2010		10/8/2010	4,482	4,169				1,588		
446	X	SCHWAB CHARLES CORP NE	808513105			11/19/2010		12/21/2010	19,713	18,125				-53		
447	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		10/11/2010	708	761				-167		
448	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			11/20/2008		11/19/2010	24,948	25,115				-24		
449	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			6/22/2010		10/15/2010	1,088	1,112				-86		
450	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		11/15/2010	2,385	2,471				-52		
451	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			6/22/2010		11/15/2010	2,385	2,437				-32		
452	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		12/15/2010	889	921				-19		
453	X	FOREST CITY ENTERPRISES	345550107			6/22/2010		12/15/2010	889	908				-79		
454	X	FOREST CITY ENTERPRISES	345550107			12/23/2009		7/15/2010	1,587	1,666				-70		
455	X	FOREST CITY ENTERPRISES	345550107			10/13/2009		7/15/2010	2,198	2,268				-252		
456	X	FOREST CITY ENTERPRISES	345550107			10/13/2009		9/8/2010	6,047	6,299				155		
457	X	FOREST CITY ENTERPRISES	345550107			11/16/2009		9/8/2010	1,488	1,333				2		
458	X	FOREST CITY ENTERPRISES	345550107			11/16/2009		9/8/2010	24	22				170		
459	X	FOREST CITY ENTERPRISES	345550107			11/16/2009		9/8/2010	1,633	1,463						

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															8,968	
															0	
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	Net Gain or Loss		
459	X	FOREST OIL CORP	346091705			4/20/2010		7/15/2010	2,861	2,741				120		
460	X	FOREST OIL CORP	346091705			4/20/2010		10/11/2010	1,273	1,096				177		
461	X	FORMFACTOR INC	346375108			10/19/2009		1/21/2010	167	192				-25		
462	X	FORMFACTOR INC	346375108			10/20/2009		1/21/2010	500	577				-77		
463	X	FORMFACTOR INC	346375108			10/20/2009		1/21/2010	333	384				-51		
464	X	FORMFACTOR INC	346375108			10/22/2009		1/21/2010	1,500	1,725				-225		
465	X	FORMFACTOR INC	346375108			10/19/2009		1/21/2010	686	775				-89		
466	X	FORMFACTOR INC	346375108			10/21/2009		1/21/2010	1,372	1,560				-188		
467	X	FORMFACTOR INC	346375108			10/21/2009		1/21/2010	343	390				-47		
468	X	FRANKLIN RES INC	354613101			1/21/2009		10/11/2010	1,927	869				1,058		
469	X	FRANKLIN RES INC	354613101			1/21/2009		11/19/2010	46,957	20,601				26,356		
470	X	FRANKLIN RES INC	354613101			3/18/2009		11/19/2010	2,330	950				1,380		
471	X	SCHWAB CHARLES CORP NE	808513105			12/23/2008		11/19/2010	907	901				6		
472	X	SCHWAB CHARLES CORP NE	808513105			3/18/2009		11/19/2010	2,117	1,998				119		
473	X	SEMPRA ENERGY	816851109			2/27/2007		1/6/2010	37,184	42,280				-5,096		
474	X	SEMPRA ENERGY	816851109			2/26/2007		1/6/2010	12,738	14,437				-1,699		
475	X	SEMPRA ENERGY	816851109			2/27/2007		1/6/2010	33,074	37,535				-4,461		
476	X	SEMPRA ENERGY	816851109			2/26/2007		1/7/2010	1,291	1,474				-183		
477	X	SEMPRA ENERGY	816851109			3/18/2009		1/7/2010	6,995	5,511				1,484		
478	X	SEMPRA ENERGY	816851109			12/23/2008		1/7/2010	3,174	2,351				823		
479	X	SEMPRA ENERGY	816851109			2/26/2007		1/7/2010	2,960	3,378				-418		
480	X	SEMPRA ENERGY	816851109			2/26/2007		1/7/2010	807	922				-115		
481	X	SEMPRA ENERGY	816851109			2/26/2007		1/7/2010	4,090	4,667				-577		
482	X	SEMPRA ENERGY	816851109			12/23/2008		10/11/2010	54	40				14		
483	X	SILICON LABORATORIES INC	826919102			8/28/2009		7/15/2010	2,170	2,244				-74		
484	X	SILICON LABORATORIES INC	826919102			8/28/2009		8/25/2010	2,314	2,676				-362		
485	X	SILICON LABORATORIES INC	826919102			8/28/2009		8/25/2010	772	898				-126		
486	X	SILICON LABORATORIES INC	826919102			8/28/2009		8/25/2010	1,544	1,784				-240		
487	X	SIMON PROPERTY GRP LP 5	828807BS5			5/9/2006		1/20/2010	21,550	19,952				1,598		
488	X	SIMON PROPERTY GRP LP 5	828807BS5			2/15/2007		1/20/2010	5,388	5,100				288		
489	X	SMITH INTL INC	832110100			2/15/2010		2/26/2010	1,231	910				321		
490	X	SMITH INTL INC	832110100			2/5/2010		3/5/2010	1,718	1,214				504		
491	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		12/15/2010	538	571				-33		
492	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		1/15/2011	517	548				-31		
493	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		7/15/2010	443	476				-33		
494	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		8/15/2010	344	370				-26		
495	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		9/15/2010	461	495				-34		
496	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		10/15/2010	557	598				-41		
497	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		11/15/2010	582	625				-43		
498	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		12/15/2010	199	213				-14		
499	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		1/15/2011	469	504				-35		
500	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		2/15/2010	1,486	1,545				-59		
501	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		3/15/2010	5,496	5,716				-220		
502	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		4/15/2010	1,660	1,726				-66		
503	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		11/19/2010	16,286	16,685				-399		
504	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		11/19/2010	19,115	19,650				-535		
505	X	EQUINIX INC	29444U502			10/12/2009		5/5/2010	1,972	1,918				54		
506	X	EQUINIX INC	29444U502			10/27/2009		5/5/2010	7,888	7,228				660		
507	X	EXELON CORP	30161N101			1/17/2001		8/24/2010	1,612	1,181				431		
508	X	EXELON CORP	30161N101			1/17/2001		8/24/2010	3,537	2,598				939		
509	X	EXELON CORP	30161N101			1/17/2001		8/24/2010	29,396	21,611				7,785		

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

		Check "X" if Sale of Security		Description		CUSIP #		Purchaser		Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
														Gross Sales	Cost or Other Basis	Valuation Method	
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	
510	X	EXELON CORP	30161N101					9/4/2001		8/24/2010	4,819	3,293				1,526	
511	X	EXELON CORP	30161N101					10/3/2001		8/24/2010	2,410	1,359				1,051	
512	X	EXELON CORP	30161N101					2/5/2002		8/24/2010	2,410	1,508				902	
513	X	EXELON CORP	30161N101					7/1/2002		8/24/2010	9,638	6,226				3,412	
514	X	EXELON CORP	30161N101					10/4/2002		8/24/2010	3,213	1,901				1,312	
515	X	EXERRAN HOLDINGS INC	30225X103					6/10/2010		7/15/2010	2,261	2,252				9	
516	X	EXERRAN HOLDINGS INC	30225X103					6/10/2010		8/25/2010	2,427	3,003				-576	
517	X	EXERRAN HOLDINGS INC	30225X103					6/10/2010		8/25/2010	2,022	2,502				-480	
518	X	EXXON MOBIL CORP	30231G102					1/17/2001		10/11/2010	643	401				242	
519	X	U S TREASURY NOTE 1.5%	912828LB4					3/11/2010		4/9/2010	10,057	10,087				-30	
520	X	U S TREASURY NOTE 1.5%	912828LB4					3/11/2010		4/13/2010	20,142	20,174				-32	
521	X	U S TREASURY NOTE 1.5%	912828LB4					3/11/2010		4/14/2010	5,033	5,044				-11	
522	X	U S TREASURY NOTE 3.625%	912828LJ7					12/1/2009		1/11/2010	14,783	15,474				-691	
523	X	U S TREASURY NOTE 3.625%	912828LJ7					12/1/2009		1/12/2010	4,960	5,158				-198	
524	X	U S TREASURY NOTE 2.375%	912828LQ1					7/29/2010		8/2/2010	5,219	5,203				16	
525	X	U S TREASURY NOTE 1.375%	912828LR9					1/20/2010		4/19/2010	15,032	15,031				1	
526	X	U S TREASURY NOTE 1.375%	912828LR9					1/20/2010		4/26/2010	5,003	5,010				-7	
527	X	U S TREASURY NOTE 1.375%	912828LR9					10/28/2009		4/26/2010	5,003	4,990				13	
528	X	U S TREASURY NOTE 1.375%	912828LR9					10/28/2009		5/10/2010	30,197	29,942				255	
529	X	U S TREASURY NOTE 1.375%	912828LR9					12/30/2009		5/10/2010	10,066	9,963				103	
530	X	U S TREASURY NOTE 1.375%	912828LR9					12/30/2009		5/13/2010	5,034	4,981				53	
531	X	UNITED STATES TREASURY 1.12%	912828MB3					2/24/2010		5/10/2010	14,968	14,926				42	
532	X	ABERCROMBIE & FITCH CO C	002896207					4/5/2010		7/15/2010	2,108	2,882				-774	
533	X	ABERCROMBIE & FITCH CO C	002896207					4/5/2010		8/30/2010	1,402	1,922				-520	
534	X	ADTRAN INC	00738A106					10/8/2010		11/12/2010	2,231	2,466				-235	
535	X	ADTRAN INC	00738A106					10/8/2010		11/12/2010	636	705				-69	
536	X	ADTRAN INC	00738A106					10/8/2010		11/15/2010	320	352				-32	
537	X	ADTRAN INC	00738A106					10/8/2010		11/15/2010	2,226	2,466				-240	
538	X	AETNA INC 5.75% 6/15	00817YAD0					6/6/2006		3/9/2010	10,511	9,989				522	
539	X	AETNA INC 5.75% 6/15	00817YAD0					6/8/2006		3/9/2010	10,511	9,998				513	
540	X	AKAMAI TECHNOLOGIES INC	00971T101					8/25/2010		12/21/2010	2,009	1,820				189	
541	X	AKAMAI TECHNOLOGIES INC	00971T101					8/30/2010		12/21/2010	2,009	1,860				149	
542	X	ALBEMARLE CORP	012653101					8/31/2009		7/13/2010	844	644				200	
543	X	ALBEMARLE CORP	012653101					8/31/2009		7/15/2010	2,077	1,609				468	
544	X	ALBEMARLE CORP	012653101					8/21/2009		7/15/2010	831	640				191	
545	X	ALBEMARLE CORP	012653101					8/21/2009		8/30/2010	3,609	2,860				749	
546	X	ALBEMARLE CORP	012653101					8/21/2009		8/30/2010	2,807	2,242				565	
547	X	ALEXION PHARMACEUTICALS	015351109					6/3/2010		7/15/2010	1,028	1,067				-39	
548	X	ALEXION PHARMACEUTICALS	015351109					6/4/2010		7/15/2010	514	531				-17	
549	X	ALEXION PHARMACEUTICALS	015351109					6/4/2010		11/4/2010	1,427	1,062				365	
550	X	ALEXION PHARMACEUTICALS	015351109					6/4/2010		11/4/2010	5,002	3,718				1,284	
551	X	ALLIANCE DATA SYS CORP	018581108					5/5/2010		7/15/2010	580	768				-188	
552	X	ALLIANCE DATA SYS CORP	018581108					5/5/2010		7/15/2010	1,739	2,292				-553	
553	X	ALLIANCE DATA SYS CORP	018581108					7/23/2008		10/11/2010	2,582	2,523				59	
554	X	ALLIANCE DATA SYS CORP	018581108					5/28/2008		11/19/2010	5,156	5,021				135	
555	X	ALLIANCE DATA SYS CORP	018581108					5/28/2008		11/19/2010	16,572	16,027				545	
556	X	ALLIANCE DATA SYS CORP	018581108					5/29/2008		11/19/2010	13,872	13,726				146	
557	X	ALLIANCE DATA SYS CORP	018581108					7/23/2008		11/19/2010	14,117	14,510				-393	
558	X	ALLIANCE DATA SYS CORP	018581108					12/23/2008		11/19/2010	1,841	1,357				484	
559	X	ALLIANCE DATA SYS CORP	018581108					3/18/2009		11/19/2010	3,683	1,942				1,741	
560	X	ALLSCRIPTS HEALTHCARE S	01988P108					8/17/2010		10/11/2010	1,287	1,210				77	

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

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										8,968		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		10,713,040		9,703,478		1,009,562	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Other sales		Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
561	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		11/19/2010		1,170	1,125					45	
562	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		11/19/2010		9,680	9,316					364	
563	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		11/19/2010		2,021	1,915					106	
564	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		11/19/2010		8,209	7,794					415	
565	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/12/2010		11/19/2010		2,854	2,732					122	
566	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		11/19/2010		17,021	16,589					432	
567	X	COMMIT TO PUR FNMA SFM	01F0404C8			11/9/2010		12/13/2010		25,707	26,158					-451	
568	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/12/2010		12/9/2010		69,967	71,668					-1,701	
569	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/19/2010		12/9/2010		39,994	40,625					-631	
570	X	AXA FINL INC 7.75% 8/0	002451AA0			9/9/2005		8/1/2010		35,000	39,973					-4,973	
571	X	ABBOTT LABORATORIES	002824100			11/19/2010		12/8/2010		58,596	60,127					-1,531	
572	X	COMMIT TO PUR FNMA	01F052664			4/23/2010		6/10/2010		32,175	31,462					713	
573	X	ALPHA NATURAL RESOURCE	02076X102			1/22/2010		5/13/2010		5,694	5,928					-234	
574	X	AMERICAN EAGLE OUTFITTER	02553E106			4/16/2009		1/29/2010		639	570					69	
575	X	FNMA POOL # 745418 5.5%	31403DDX4			5/15/2009		9/25/2010		63	66					-3	
576	X	FNMA POOL # 745418 5.5%	31403DDX4			7/5/2007		10/25/2010		425	426					-1	
577	X	FNMA POOL # 745418 5.5%	31403DDX4			5/15/2009		10/25/2010		64	67					-3	
578	X	FNMA POOL # 745418 5.5%	31403DDX4			7/5/2007		11/25/2010		417	417					0	
579	X	FNMA POOL # 745418 5.5%	31403DDX4			5/15/2009		11/25/2010		63	66					-3	
580	X	FNMA POOL # 745418 5.5%	31403DDX4			7/5/2007		12/25/2010		436	436					0	
581	X	FNMA POOL # 745418 5.5%	31403DDX4			5/15/2009		12/25/2010		66	69					-3	
582	X	FNMA POOL # 745418 5.5%	31403DDX4			7/5/2007		1/25/2011		424	424					0	
583	X	FNMA POOL # 745418 5.5%	31403DDX4			5/15/2009		1/25/2011		64	67					-3	
584	X	FNMA POOL # 745418 5.5%	31403DDX4			12/22/2010		1/25/2011		193	207					-14	
585	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		2/25/2010		543	579					-36	
586	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		3/25/2010		629	671					-42	
587	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		4/25/2010		3,613	3,858					-245	
588	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		5/25/2010		694	741					-47	
589	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		6/25/2010		640	683					-43	
590	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		7/25/2010		541	577					-36	
591	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		8/25/2010		533	569					-36	
592	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		8/25/2010		97	107					-10	
593	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		9/25/2010		533	569					-36	
594	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		9/25/2010		97	107					-10	
595	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		10/25/2010		528	564					-36	
596	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		10/25/2010		96	106					-10	
597	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		11/25/2010		465	497					-32	
598	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		11/25/2010		85	93					-8	
599	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		12/25/2010		431	460					-29	
600	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		12/25/2010		78	86					-8	
601	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		1/25/2011		478	510					-32	
602	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		1/25/2011		87	96					-9	
603	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/29/2010		1/25/2011		882	962					-80	
604	X	FNMA POOL # 838636 5.5%	31407RV50			12/6/2005		2/25/2010		204	206					-2	
605	X	FNMA POOL # 838636 5.5%	31407RV50			12/6/2005		3/25/2010		42	42					0	
606	X	FNMA POOL # 838636 5.5%	31407RV50			12/6/2005		4/23/2010		26,300	25,306					994	
607	X	FNMA POOL # 838636 5.5%	31407RV50			12/6/2005		4/25/2010		571	576					-5	
608	X	FNMA POOL # 838636 5.5%	31407RV50			12/6/2005		5/25/2010		205	207					-2	
609	X	FNMA POOL # 888279 4.5%	31410F2L8			6/6/2007		2/25/2010		163	154					9	
610	X	FNMA POOL # 888279 4.5%	31410F2L8			6/6/2007		3/25/2010		129	122					7	
611	X	FNMA POOL # 888279 4.5%	31410F2L8			6/6/2007		4/25/2010		110	104					6	

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										8,968		
										0		
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	Valuation Method	
612	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		5/25/2010	112	107		5
613	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		6/25/2010	84	80		4
614	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		7/25/2010	256	245		11
615	X	HOMER DEPOT INC	437076102			9/11/2009		5/27/2010	10,983	8,733		2,250
616	X	HOMER DEPOT INC	437076102			9/11/2009		5/27/2010	6,865	5,441		1,424
617	X	HOMER DEPOT INC	437076102			9/11/2009		5/27/2010	16,132	12,743		3,389
618	X	HOMER DEPOT INC	437076102			9/11/2009		5/27/2010	343	274		69
619	X	HOMER DEPOT INC	437076102			11/20/2008		10/11/2010	1,591	960		631
620	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		1/15/2010	2,332	2,332		0
621	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		2/15/2010	2,254	2,253		1
622	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		3/15/2010	2,169	2,168		1
623	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		4/15/2010	2,352	2,351		1
624	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		5/15/2010	2,122	2,121		1
625	X	HAROT 2006-3 A4 5 11% 4	43812RAD0			10/17/2006		6/15/2010	20,201	20,197		4
626	X	HONEYWELL INTL INC	438516106			1/14/2004		10/11/2010	2,290	1,800		490
627	X	HONEYWELL INTL INC	438516106			1/14/2004		11/19/2010	15,910	11,517		4,393
628	X	HOSPIRA INC	441060100			3/8/2007		10/11/2010	2,817	2,005		812
629	X	HOSPIRA INC	441060100			3/7/2007		11/19/2010	14,934	10,371		4,563
630	X	HOSPIRA INC	441060100			3/8/2007		11/19/2010	32,740	22,853		9,887
631	X	HOSPIRA INC	441060100			3/9/2007		11/19/2010	6,318	4,409		1,909
632	X	HOSPIRA INC	441060100			5/31/2007		11/19/2010	15,509	10,682		4,827
633	X	HOSPIRA INC	441060100			12/23/2008		11/19/2010	2,872	1,303		1,569
634	X	HOSPIRA INC	441060100			3/18/2009		11/19/2010	4,595	2,029		2,566
635	X	HOST HOTELS & RESORTS IN	44107P104			12/23/2009		4/5/2010	1,951	1,546		405
636	X	HOST HOTELS & RESORTS IN	44107P104			12/22/2009		7/15/2010	328	245		83
637	X	HOST HOTELS & RESORTS IN	44107P104			12/23/2009		7/15/2010	133	113		20
638	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		7/15/2010	3,733	2,153		1,580
639	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		10/22/2010	4,041	2,016		2,025
640	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		8/17/2010	1,297	1,297		0
641	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		9/17/2010	2,106	2,106		0
642	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		10/17/2010	2,017	2,017		0
643	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		11/17/2010	1,891	1,890		1
644	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		12/17/2010	1,718	1,717		1
645	X	HUMAN GENOME SCIENCES	444903108			4/30/2010		7/15/2010	2,008	2,274		-266
646	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		10/11/2010	2,899	2,901		-2
647	X	HUMAN GENOME SCIENCES	444903108			4/30/2010		11/5/2010	775	853		-78
648	X	HUMAN GENOME SCIENCES	444903108			4/30/2010		11/5/2010	3,571	3,979		-408
649	X	HUMAN GENOME SCIENCES	444903108			12/2/2009		11/19/2010	4,816	5,350		-534
650	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		11/19/2010	18,782	22,108		-3,326
651	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		11/19/2010	17,337	20,777		-3,440
652	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		11/19/2010	18,782	22,625		-3,843
653	X	HUNT J B TRANSPORT SERV	445658107			1/15/2009		7/15/2010	2,414	2,264		150
654	X	UNITED STATES T-NOTE 1 37	912828NC0			5/14/2010		6/17/2010	5,032	5,014		18
655	X	UNITED STATES T-NOTE 1 37	912828NC0			5/14/2010		11/1/2010	15,357	15,041		316
656	X	U S TREASURY NOTE 3 5%	912828ND8			8/12/2010		11/9/2010	10,762	10,692		70
657	X	U S TREASURY NOTE 0 75%	912828NE6			11/3/2010		12/8/2010	30,112	30,200		-88
658	X	U S TREASURY NOTE 0 75%	912828NE6			11/5/2010		12/8/2010	35,131	35,222		-91
659	X	UNITED STATES T-NOTE 1 12	912828NH9			7/16/2010		11/1/2010	20,357	20,130		227
660	X	UNITED STATES T-NOTE 1 12	912828NH9			7/20/2010		11/1/2010	5,089	5,033		56
661	X	UNITED STATES T-NOTE 1 12	912828NH9			8/2/2010		11/1/2010	25,446	25,221		225
662	X	U S TREASURY NOTE 2 625	912828NT3			8/24/2010		11/9/2010	14,949	15,182		-233

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										Amount		Securities		Other Sales		1,009,562	
Short Term CG Distributions										8,968		10,713,040		9,703,478		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			
663	X	U.S. TREASURY NOTE 0.5% 1	912828PB0			10/19/2010		12/13/2010	4,940	4,993				-53			
664	X	U.S. TREASURY NOTE 2.625	912828PC8			11/12/2010		12/17/2010	4,670	4,670				0			
665	X	U.S. TREASURY NOTE 2.625	912828PC8			12/8/2010		12/17/2010	4,670	4,742				-72			
666	X	U.S. TREASURY NOTE 0.375	912828PH7			9/24/2010		12/22/2010	9,968	9,988				-20			
667	X	U.S. TREASURY NOTE 0.75%	912828PL8			12/13/2010		12/30/2010	9,914	9,930				-16			
668	X	U.S. TREASURY NOTE 0.5% 1	912828PL8			12/10/2010		12/13/2010	4,934	4,932				2			
669	X	U.S. TREASURY NOTE 0.5% 1	912828PU8			12/23/2010		12/29/2010	19,725	19,693				32			
670	X	UNITED STS STL CORP NEW	912909108			12/17/2009		2/26/2010	2,120	1,979				141			
671	X	UNITED STS STL CORP NEW	912909108			12/17/2009		4/6/2010	697	495				202			
672	X	UNITED STS STL CORP NEW	912909108			11/30/2009		4/6/2010	1,394	891				503			
673	X	UNITED STS STL CORP NEW	912909108			11/30/2009		6/10/2010	4,714	4,900				-186			
674	X	UNITED THERAPEUTICS COR	91307C102			11/12/2008		1/27/2010	572	455				117			
675	X	UNITED THERAPEUTICS COR	91307C102			11/12/2008		2/5/2010	1,703	1,364				339			
676	X	FED HOME LOAN MTG CORP	3128X8X56			4/24/2009		4/16/2010	20,220	19,970				250			
677	X	FED HOME LOAN MTG CORP	3128X9GK0			10/28/2009		9/28/2010	30,000	30,090				-90			
678	X	FED HOME LN MTG CORP 2	3128X9KL3			10/28/2009		11/5/2010	30,000	30,038				-38			
679	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		4/15/2010	20	21				-1			
680	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		5/15/2010	20	21				-1			
681	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		6/15/2010	20	21				-1			
682	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		7/15/2010	19	20				-1			
683	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		8/15/2010	20	21				-1			
684	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		9/15/2010	151	158				-7			
685	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		10/15/2010	499	519				-20			
686	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		11/15/2010	249	259				-10			
687	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		12/15/2010	248	259				-11			
688	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		1/15/2011	246	256				-10			
689	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		9/15/2010	169	179				-10			
690	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		10/15/2010	591	627				-36			
691	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		11/15/2010	606	643				-37			
692	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		6/15/2010	594	626				-32			
693	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		7/15/2010	664	701				-37			
694	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		8/15/2010	625	659				-34			
695	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		9/15/2010	1,229	1,297				-68			
696	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		10/15/2010	899	949				-50			
697	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		10/27/2010	22,227	21,391				836			
698	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		2/15/2010	477	477				0			
699	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		3/15/2010	537	537				0			
700	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		4/15/2010	234	234				0			
701	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		5/15/2010	24	24				0			
702	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		6/15/2010	27	27				0			
703	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		7/15/2010	268	268				0			
704	X	GNMA POOL # 645884 5 5%	36292DRD6			2/28/2007		7/20/2010	17,306	15,904				1,402			
705	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		2/15/2010	519	533				-14			
706	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		3/15/2010	420	430				-10			
707	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		4/15/2010	368	378				-10			
708	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		5/15/2010	153	157				-4			
709	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		6/15/2010	453	465				-12			
710	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		7/15/2010	303	311				-8			
711	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		8/15/2010	461	473				-12			
712	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		9/15/2010	351	360				-9			
713	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		10/15/2010	432	443				-11			

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 Price	Cost or Other Basis	Valuation Method				
													Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions									10,713,040			9,703,478		1,009,562	
Short Term CG Distributions									0			0		0	
Amount									8,968			0		0	
714	X	GNMA POOL # 687844 6 5%	36296DER5			8/22/2008		10/27/2010	8,829	8,143			686		
715	X	GAMESTOP CORP CL A	36467W109			7/21/2009		1/21/2010	4,505	4,949			-444		
716	X	GAMESTOP CORP CL A	36467W109			8/21/2009		1/21/2010	819	942			-123		
717	X	GAP INC	364760108			1/8/2010		7/7/2010	17,137	17,969			-832		
718	X	GAP INC	364760108			1/8/2010		7/7/2010	1,013	1,057			-44		
719	X	GAP INC	364760108			1/11/2010		7/7/2010	15,891	16,697			-806		
720	X	GAP INC	364760108			1/11/2010		7/7/2010	4,479	4,734			-255		
721	X	GAP INC	364760108			1/12/2010		7/7/2010	16,203	16,645			-442		
722	X	GENERAL ELECTRIC COMP	369604103			9/4/2001		10/11/2010	1,895	4,602			-2,707		
723	X	GENERAL ELECTRIC COMP	369604103			4/6/2001		10/11/2010	1,723	4,074			-2,351		
724	X	GENERAL ELECTRIC COMP	369604103			4/6/2001		11/19/2010	3,046	7,741			-4,695		
725	X	GENERAL ELECTRIC COMP	369604103			10/3/2001		11/19/2010	2,084	4,993			-2,909		
726	X	GENERAL ELECTRIC COMP	369604103			2/5/2002		11/19/2010	2,404	5,415			-3,011		
727	X	GENERAL ELECTRIC COMP	369604103			4/28/2005		11/19/2010	321	717			-396		
728	X	GENERAL ELECTRIC COMP	369604103			3/31/2006		11/19/2010	13,144	28,643			-15,499		
729	X	GENERAL ELECTRIC COMP	369604103			8/6/2004		11/19/2010	13,946	27,701			-13,755		
730	X	GENWORTH FINL INC -CL A	37247D106			3/4/2010		7/15/2010	1,264	1,440			-176		
731	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		7/15/2010	1,124	526			598		
732	X	GLOBAL PMTS INC	37940X102			11/1/2007		3/4/2010	4,264	4,754			-490		
733	X	GLOBAL PMTS INC	37940X102			12/24/2008		3/4/2010	1,706	1,301			405		
734	X	TIME WARNER INC	887317303			1/8/2010		7/1/2010	15,977	16,041			-64		
735	X	TIME WARNER INC	887317303			1/11/2010		7/1/2010	15,977	16,308			-331		
736	X	TIME WARNER INC	887317303			12/4/2008		7/1/2010	6,277	4,386			1,891		
737	X	TIME WARNER INC	887317303			12/4/2008		10/11/2010	1,568	997			571		
738	X	TIME WARNER INC	887317303			12/4/2008		11/19/2010	35,163	23,051			12,112		
739	X	TIME WARNER INC	887317303			3/18/2009		11/19/2010	2,940	1,701			1,239		
740	X	TIME WARNER CABLE INC 8 2	88732JAS7			4/14/2009		8/20/2010	19,197	16,025			3,172		
741	X	TIME WARNER CABLE INC 8 2	88732JAS7			6/3/2009		8/20/2010	12,798	11,369			1,429		
742	X	TITAN INTL INC	88830M102			4/14/2010		6/25/2010	330	355			-25		
743	X	TITAN INTL INC	88830M102			4/14/2010		6/25/2010	770	830			-60		
744	X	TITAN INTL INC	88830M102			4/13/2010		6/25/2010	550	540			10		
745	X	TITAN INTL INC	88830M102			4/13/2010		7/15/2010	1,634	1,727			-93		
746	X	TITAN INTL INC	88830M102			4/13/2010		10/8/2010	908	648			260		
747	X	TITAN INTL INC	88830M102			4/13/2010		10/8/2010	1,060	756			304		
748	X	TITANIUM METALS CORP	888339207			7/13/2010		7/15/2010	1,760	1,801			-41		
749	X	TITANIUM METALS CORP	888339207			7/13/2010		10/11/2010	4,497	4,401			96		
750	X	TIVO INC	888706108			5/13/2010		7/15/2010	818	1,759			-941		
751	X	TIVO INC	888706108			5/5/2010		7/15/2010	327	691			-364		
752	X	TIVO INC	888706108			5/5/2010		11/10/2010	2,595	4,650			-2,055		
753	X	TIVO INC	888706108			5/5/2010		11/10/2010	577	1,036			-459		
754	X	TIVO INC	888706108			5/7/2010		11/10/2010	769	1,262			-493		
755	X	TIVO INC	888706108			10/8/2010		11/10/2010	1,249	1,347			-98		
756	X	TIVO INC	888706108			10/15/2010		11/10/2010	961	1,016			-55		
757	X	TOLL BROS INC	889478103			1/7/2010		7/15/2010	2,050	2,412			-362		
758	X	TOLL BROS INC	889478103			1/7/2010		12/3/2010	2,065	2,211			-146		
759	X	TOLL BROS INC	889478103			2/2/2010		12/3/2010	2,628	2,760			-132		
760	X	TOLL BROS INC	889478103			2/2/2010		12/3/2010	939	986			-47		
761	X	TOLL BROS INC	889478103			10/8/2010		12/3/2010	563	565			-2		
762	X	TUPPERWARE BRANDS CORP	899896104			6/10/2009		5/5/2010	5,365	2,904			2,461		
763	X	TUPPERWARE BRANDS CORP	899896104			6/10/2009		5/5/2010	4,369	2,376			1,993		
764	X	U G I CORP NEW	902681105			8/30/2010		11/12/2010	5,960	5,461			499		

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										10,713,040		9,703,478		1,009,562	
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						
765	X	U R S CORP NEW	903236107			12/9/2008		2/26/2010	2,317	1,979				338	0
766	X	U R S CORP NEW	903236107			12/9/2008		7/15/2010	1,181	1,187				-6	
767	X	U R S CORP NEW	903236107			12/9/2008		10/8/2010	775	792				-17	
768	X	U R S CORP NEW	903236107			12/24/2008		10/8/2010	1,162	1,106				56	
769	X	UNILEVER PLC ADR	904767704			12/14/2009		10/11/2010	2,302	2,473				-171	
770	X	UNITED THERAPEUTICS COR	91307C102			5/27/2009		2/5/2010	2,839	1,951				888	
771	X	UNITED THERAPEUTICS COR	91307C102			4/30/2010		7/15/2010	1,992	2,266				-274	
772	X	UNIVERSAL AMERN FINL COR	913377107			1/7/2010		3/12/2010	5,013	3,990				1,023	
773	X	UNIVERSAL AMERN FINL COR	913377107			1/7/2010		3/15/2010	3,987	3,242				745	
774	X	UNIVERSAL AMERN FINL COR	913377107			1/7/2010		3/16/2010	1,292	1,122				170	
775	X	URBAN OUTFITTERS INC	917047102			11/3/2009		2/2/2010	1,305	1,297				8	
776	X	URBAN OUTFITTERS INC	917047102			9/9/2009		5/5/2010	2,662	2,125				537	
777	X	URBAN OUTFITTERS INC	917047102			9/9/2009		7/15/2010	1,657	1,518				139	
778	X	AMERICAN EAGLE OUTFITTE	02553E106			6/26/2009		1/29/2010	958	858				100	
779	X	AMERICAN EAGLE OUTFITTE	02553E106			4/14/2009		7/13/2010	597	685				-88	
780	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		7/13/2010	717	815				-98	
781	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		7/13/2010	2,508	2,859				-351	
782	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		7/13/2010	1,433	1,629				-196	
783	X	AMERICAN EAGLE OUTFITTE	02553E106			6/26/2009		1/29/2010	639	572				67	
784	X	FHLMC GOLD A92988	312941J99			7/22/2010		1/15/2011	1,236	1,313				-77	
785	X	FHLMC GOLD A93010	312941KX4			7/19/2010		9/15/2010	130	134				-4	
786	X	FHLMC GOLD A93010	312941KX4			7/19/2010		10/15/2010	94	97				-3	
787	X	FHLMC GOLD A93010	312941KX4			7/19/2010		11/15/2010	436	453				-17	
788	X	FHLMC GOLD A93010	312941KX4			7/19/2010		12/15/2010	996	1,033				-37	
789	X	FHLMC GOLD A93010	312941KX4			7/19/2010		1/15/2011	516	535				-19	
790	X	FED AGRI MTGE CORP	31315PMD8			7/29/2009		12/8/2010	25,489	25,000				489	
791	X	FED FARM CREDIT BANK	31331GL80			8/18/2009		7/29/2010	15,886	14,977				909	
792	X	FED FARM CREDIT BANK	31331GL80			8/18/2009		7/29/2010	10,591	9,985				606	
793	X	FED FARM CREDIT BANK	31331GL80			8/18/2009		7/29/2010	5,295	4,997				298	
794	X	FED FARM CREDIT BANK	31331GL80			8/18/2009		7/29/2010	5,295	4,998				297	
795	X	FEDERAL NATL MTG ASSN	31359M5U3			3/1/2007		3/5/2010	55,000	54,925				75	
796	X	FNMA POOL # 255364	31371LTV1			10/30/2006		2/25/2010	69	70				-1	
797	X	FNMA POOL # 255364	31371LTV1			1/3/2007		2/25/2010	185	187				-2	
798	X	FNMA POOL # 255364	31371LTV1			10/30/2006		3/25/2010	54	55				-1	
799	X	FNMA POOL # 255364	31371LTV1			1/3/2007		3/25/2010	145	146				-1	
800	X	FNMA POOL # 255364	31371LTV1			10/30/2006		4/25/2010	59	60				-1	
801	X	FNMA POOL # 255364	31371LTV1			1/3/2007		4/25/2010	158	160				-2	
802	X	FNMA POOL # 255364	31371LTV1			10/30/2006		5/25/2010	239	241				-2	
803	X	FNMA POOL # 255364	31371LTV1			1/3/2007		5/25/2010	636	644				-8	
804	X	FNMA POOL # 255364	31371LTV1			10/30/2006		6/25/2010	106	107				-1	
805	X	FNMA POOL # 255364	31371LTV1			1/3/2007		6/25/2010	282	285				-3	
806	X	FNMA POOL # 255364	31371LTV1			10/30/2006		7/25/2010	76	76				0	
807	X	FNMA POOL # 255364	31371LTV1			1/3/2007		7/25/2010	202	204				-2	
808	X	FNMA POOL # 255364	31371LTV1			10/30/2006		8/25/2010	67	67				0	
809	X	FNMA POOL # 255364	31371LTV1			1/3/2007		8/25/2010	178	180				-2	
810	X	FNMA POOL # 255364	31371LTV1			10/30/2006		9/25/2010	93	94				-1	
811	X	FNMA POOL # 255364	31371LTV1			1/3/2007		9/25/2010	248	251				-3	
812	X	FNMA POOL # 255364	31371LTV1			10/30/2006		10/25/2010	97	98				-1	
813	X	FNMA POOL # 255364	31371LTV1			1/3/2007		10/25/2010	260	263				-3	
814	X	FNMA POOL # 255364	31371LTV1			10/30/2006		11/25/2010	125	126				-1	
815	X	FNMA POOL # 255364	31371LTV1			1/3/2007		11/25/2010	333	337				-4	

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	Cost, Other Basis and Expenses			Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method			
816	X	FNMA POOL # 255364	6 0%	31371LTV1		10/30/2006		12/25/2010	91	92		-1		
817	X	FNMA POOL # 255364	6 0%	31371LTV1		1/3/2007		12/25/2010	242	245		-3		
818	X	GOOGLE INC - CL A		38259P508		8/21/2009		10/11/2010	4,308	3,714		594		
819	X	GOOGLE INC - CL A		38259P508		8/21/2009		11/19/2010	31,022	24,142		6,880		
820	X	GREIF INC CLASS A		397624107		6/10/2010		7/15/2010	1,139	1,120		19		
821	X	GREIF INC CLASS A		397624107		8/30/2010		10/22/2010	588	573		15		
822	X	GREIF INC CLASS A		397624107		8/30/2010		10/25/2010	590	573		17		
823	X	GREIF INC CLASS A		397624107		8/30/2010		10/25/2010	594	573		21		
824	X	GREIF INC CLASS A		397624107		8/30/2010		10/26/2010	1,166	1,146		20		
825	X	GREIF INC CLASS A		397624107		6/10/2010		10/26/2010	1,166	1,120		46		
826	X	GREIF INC CLASS A		397624107		6/10/2010		10/26/2010	1,163	1,120		43		
827	X	GREIF INC CLASS A		397624107		6/10/2010		10/27/2010	572	560		12		
828	X	GUESS? INC		401617105		6/24/2010		7/15/2010	1,687	1,653		34		
829	X	GUESS? INC		401617105		6/10/2009		7/15/2010	675	543		132		
830	X	GUESS? INC		401617105		10/15/2010		11/10/2010	1,235	1,286		-51		
831	X	GYMBOREE CORP		403777105		4/5/2010		5/5/2010	2,457	2,686		-229		
832	X	GYMBOREE CORP		403777105		4/5/2010		7/15/2010	438	537		-99		
833	X	GYMBOREE CORP		403777105		3/5/2010		7/15/2010	1,314	1,356		-42		
834	X	GYMBOREE CORP		403777105		3/5/2010		10/15/2010	6,495	4,521		1,974		
835	X	HALLIBURTON CO		406216101		1/19/2007		10/11/2010	2,084	1,752		332		
836	X	HALLIBURTON CO		406216101		1/19/2007		11/19/2010	2,242	1,752		490		
837	X	HDMOT 2005-3 A2	4 41%	41283ABY4		8/19/2005		1/15/2010	724	724		0		
838	X	UNILEVER PLC ADR		904767704		12/11/2009		11/19/2010	12,951	13,188		-237		
839	X	UNILEVER PLC ADR		904767704		12/11/2009		11/19/2010	4,518	4,604		-86		
840	X	UNILEVER PLC ADR		904767704		12/14/2009		11/19/2010	31,324	32,144		-820		
841	X	UNILEVER PLC ADR		904767704		5/27/2010		11/19/2010	22,891	20,659		2,232		
842	X	UNILEVER PLC ADR		904767704		5/27/2010		11/19/2010	22,288	20,084		2,204		
843	X	UNITED RENTALS INC		911363109		4/9/2010		6/25/2010	1,832	1,882		-50		
844	X	UNITED RENTALS INC		911363109		4/9/2010		7/15/2010	1,250	1,255		-5		
845	X	UNITED RENTALS INC		911363109		4/9/2010		8/12/2010	3,428	3,032		396		
846	X	U S TREASURY NOTE	6 25%	912810EQ7		6/22/2007		10/7/2010	20,485	16,366		4,119		
847	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		12/15/2010	716	761		-45		
848	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		1/15/2011	873	928		-55		
849	X	FHLMC GOLD A92988	5 0%	312941J99		7/22/2010		9/15/2010	381	404		-23		
850	X	FHLMC GOLD A92988	5 0%	312941J99		7/22/2010		10/15/2010	537	570		-33		
851	X	FHLMC GOLD A92988	5 0%	312941J99		7/22/2010		11/15/2010	551	585		-34		
852	X	FHLMC GOLD A92988	5 0%	312941J99		7/22/2010		12/15/2010	1,090	1,157		-67		
853	X	HDMOT 2005-3 A2	4 41%	41283ABY4		8/19/2005		2/15/2010	754	754		0		
854	X	HDMOT 2005-3 A2	4 41%	41283ABY4		8/19/2005		3/15/2010	805	805		0		
855	X	HDMOT 2005-3 A2	4 41%	41283ABY4		8/19/2005		4/15/2010	867	867		0		
856	X	HDMOT 2005-3 A2	4 41%	41283ABY4		8/19/2005		5/15/2010	786	786		0		
857	X	HDMOT 2005-3 A2	4 41%	41283ABY4		8/19/2005		6/15/2010	685	685		0		
858	X	HDMOT 2005-3 A2	4 41%	41283ABY4		8/19/2005		7/15/2010	719	719		0		
859	X	HDMOT 2005-3 A2	4 41%	41283ABY4		8/19/2005		8/16/2010	4,531	4,530		1		
860	X	HDMOT 2007-1 A4	5 21%	41283UAD7		1/23/2007		4/15/2010	1,097	1,096		1		
861	X	HDMOT 2007-1 A4	5 21%	41283UAD7		1/23/2007		5/15/2010	2,808	2,807		1		
862	X	HDMOT 2007-1 A4	5 21%	41283UAD7		1/23/2007		6/15/2010	2,532	2,532		0		
863	X	HDMOT 2007-1 A4	5 21%	41283UAD7		1/23/2007		7/15/2010	2,702	2,701		1		
864	X	HDMOT 2007-1 A4	5 21%	41283UAD7		1/23/2007		8/15/2010	2,554	2,554		0		
865	X	HDMOT 2007-1 A4	5 21%	41283UAD7		1/23/2007		9/15/2010	2,588	2,587		1		
866	X	HDMOT 2007-1 A4	5 21%	41283UAD7		1/23/2007		10/15/2010	2,379	2,378		1		

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															8,968	
															0	
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						
867	X	HDMOT 2007-1 A4 5.21% 6	41283UAD7			1/23/2007		11/15/2010	2,252	2,252			0			
868	X	HDMOT 2007-1 A4 5.21% 6	41283UAD7			1/23/2007		12/15/2010	2,218	2,218			0			
869	X	HARSCO CORP	415864107			12/22/2009		4/5/2010	3,319	3,258			61			
870	X	HARSCO CORP	415864107			12/23/2009		4/5/2010	1,660	1,654			6			
871	X	HARSCO CORP	415864107			12/21/2009		4/5/2010	1,328	1,279			49			
872	X	HARSCO CORP	415864107			12/18/2009		6/14/2010	1,568	1,879			-311			
873	X	HARSCO CORP	415864107			12/21/2009		6/14/2010	523	639			-116			
874	X	GLOBAL PMTS INC	37940X102			4/16/2009		3/4/2010	853	665			188			
875	X	GLOBAL PMTS INC	37940X102			6/24/2009		3/4/2010	3,411	3,005			406			
876	X	U S TREASURY NOTE 4.375	912810QH4			10/14/2010		11/9/2010	10,253	10,827			-574			
877	X	U S TREASURY NOTE 4.375	912810QH4			10/14/2010		11/9/2010	5,127	5,411			-284			
878	X	U S TREASURY NOTE 4.375	912810QH4			10/29/2010		11/9/2010	5,127	5,289			-162			
879	X	U S TREASURY NOTE 4.375	912810QH4			10/28/2010		11/18/2010	5,042	5,266			-224			
880	X	U S TREASURY NOTE 4.375	912810QH4			11/3/2010		11/18/2010	5,042	5,247			-205			
881	X	U S TREASURY NOTE 4.375	912810QH4			11/12/2010		11/18/2010	5,042	5,128			-86			
882	X	U S TREASURY NOTE 4.375	912810QH4			11/10/2010		11/18/2010	5,042	5,082			-40			
883	X	U S TREASURY NOTE 3.875	912810QK7			9/8/2010		10/7/2010	10,293	10,279			14			
884	X	UNITED STATES TREASURY 4	912828AP5			11/16/2009		2/11/2010	5,371	5,410			-39			
885	X	UNITED STATES TREASURY 4	912828AP5			11/16/2009		3/4/2010	5,375	5,410			-35			
886	X	UNITED STATES TREASURY 4	912828AP5			11/16/2009		5/20/2010	10,755	10,820			-65			
887	X	UNITED STATES TREASURY 4	912828AP5			7/14/2009		5/24/2010	21,508	21,572			-64			
888	X	UNITED STATES TREASURY 4	912828AP5			7/14/2009		6/22/2010	10,735	10,786			-51			
889	X	UNITED STATES TREASURY 4	912828AP5			7/14/2009		6/30/2010	10,771	10,786			-15			
890	X	UNITED STATES TREASURY 4	912828AP5			12/15/2009		6/30/2010	16,157	16,177			-20			
891	X	UNITED STATES TREASURY 4	912828AP5			7/22/2009		6/30/2010	10,771	10,760			11			
892	X	UNITED STATES TREASURY 4	912828AP5			7/22/2009		7/8/2010	5,379	5,380			-1			
893	X	UNITED STATES TREASURY 4	912828AP5			8/21/2009		7/8/2010	10,758	10,723			35			
894	X	UNITED STATES TREASURY 4	912828AP5			8/21/2009		7/9/2010	5,378	5,362			16			
895	X	UNITED STATES TREASURY 4	912828AP5			6/24/2009		7/14/2010	5,374	5,345			29			
896	X	UNITED STATES TREASURY 4	912828AP5			6/24/2009		7/16/2010	5,386	5,345			41			
897	X	UNITED STATES TREASURY 4	912828AP5			6/24/2009		7/20/2010	10,766	10,689			77			
898	X	UNITED STATES TREASURY 4	912828AP5			6/12/2009		7/20/2010	10,766	10,669			97			
899	X	UNITED STATES TREASURY 4	912828AP5			6/12/2009		7/23/2010	10,764	10,669			95			
900	X	UNITED STATES TREASURY 4	912828AP5			6/12/2009		8/4/2010	5,387	5,335			52			
901	X	UNITED STATES TREAS 4.625	912810QE1			5/10/2010		10/7/2010	11,637	10,363			1,274			
902	X	UNITED STATES TREAS 4.625	912810QE1			8/4/2010		10/7/2010	5,819	5,513			306			
903	X	UNITED STATES TREASURY 4	912828AP5			8/12/2009		8/4/2010	21,548	21,329			219			
904	X	UNITED STATES TREASURY 4	912828AP5			8/12/2009		8/27/2010	5,378	5,332			46			
905	X	UNITED STATES TREAS 4.25	912828BR0			12/10/2009		1/7/2010	16,239	16,477			-238			
906	X	UNITED STATES TREAS 4.25	912828BR0			12/11/2009		1/7/2010	5,413	5,478			-65			
907	X	UNITED STATES TREAS 4.25	912828BR0			12/11/2009		2/5/2010	5,470	5,478			-8			
908	X	UNITED STATES TREAS 4.25	912828BR0			10/27/2009		2/5/2010	5,470	5,428			42			
909	X	UNITED STATES TREAS 4.25	912828BR0			10/27/2009		4/28/2010	10,835	10,856			-21			
910	X	UNITED STATES TREAS 4.25	912828BR0			3/26/2010		4/28/2010	5,417	5,409			8			
911	X	UNITED STATES TREAS 4.25	912828BR0			8/29/2008		8/2/2010	5,540	5,280			260			
912	X	U S TREASURY NOTE 3.625	912828DX5			5/14/2010		6/10/2010	30,002	30,084			-82			
913	X	U S TREASURY NOTE 4.5%	912828EN6			7/12/2009		4/28/2010	5,476	5,446			30			
914	X	U S TREASURY NOTE 4.5%	912828EN6			7/2/2009		4/28/2010	5,476	5,467			9			
915	X	U S TREASURY NOTE 4.25%	912828ES5			3/5/2009		2/1/2010	10,371	10,641			-270			
916	X	AGCO CORP	001084102			10/27/2009		1/22/2010	1,292	1,151			141			
917	X	U S TREASURY NOTE 5.125	912828FF2			6/5/2008		2/4/2010	22,682	21,777			905			

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

Long Term CG Distributions															Amount		8,968	
Short Term CG Distributions															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	Totals			Other sales		Net Gain or Loss				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation		Net Gain or Loss			
918	X	U S TREASURY NOTE 5 125	912828FF2			6/5/2008		5/5/2010	11,364	10,888				476				
919	X	U S TREASURY NOTE 4 625	912828FS4			11/20/2009		2/1/2010	15,940	16,065				-125				
920	X	U S TREASURY NOTE 4 625	912828GK0			12/11/2008		1/29/2010	21,540	22,228				-688				
921	X	U S TREASURY NOTE 4 625	912828GK0			2/11/2009		1/29/2010	10,770	10,994				-224				
922	X	U S TREASURY NOTE 4 625	912828GK0			2/11/2009		2/1/2010	5,382	5,497				-115				
923	X	U S TREASURY NOTE 4 625	912828GK0			2/11/2009		2/2/2010	5,383	5,497				-114				
924	X	U S TREASURY NOTE 4 625	912828GK0			4/23/2009		2/2/2010	10,766	10,941				-175				
925	X	U S TREASURY NOTE 4 625	912828GK0			2/9/2009		2/10/2010	5,375	5,471				-96				
926	X	U S TREASURY NOTE 4 625	912828GK0			12/2/2009		2/10/2010	16,126	16,262				-136				
927	X	U S TREASURY NOTE 4 625	912828GK0			11/20/2009		2/10/2010	10,751	10,840				-89				
928	X	AGCO CORP	001084102			10/27/2009		4/30/2010	2,497	2,015				482				
929	X	AGCO CORP	001084102			10/27/2009		5/3/2010	2,467	2,015				452				
930	X	AGCO CORP	001084102			10/27/2009		5/3/2010	3,888	3,166				722				
931	X	AEP TEXAS CENTRAL TRA 5	00110AAD6			10/4/2006		9/21/2010	46,586	39,979				6,607				
932	X	AEP TEXAS CENTRAL TRA 5	00110AAD6			10/4/2006		9/21/2010	11,646	9,995				1,651				
933	X	AOL INC	00184X105			12/4/2008		1/4/2010	3,052	2,072				980				
934	X	AOL INC	00184X105			3/18/2009		1/4/2010	208	124				84				
935	X	AT & T INC	00206R102			1/19/2007		10/11/2010	4,234	5,260				-1,026				
936	X	AT & T INC	00206R102			1/19/2007		11/19/2010	39,731	49,097				-9,366				
937	X	FNMA POOL # 255364 6 0%	31371LTV1			10/30/2006		1/25/2011	89	89				0				
938	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		1/25/2011	237	239				-2				
939	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		2/25/2010	246	248				-2				
940	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		3/25/2010	200	202				-2				
941	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		4/25/2010	272	274				-2				
942	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		5/25/2010	565	570				-5				
943	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		6/25/2010	242	244				-2				
944	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		7/25/2010	238	240				-2				
945	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		8/25/2010	203	205				-2				
946	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		9/25/2010	266	268				-2				
947	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		10/25/2010	266	268				-2				
948	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		11/25/2010	308	310				-2				
949	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		12/25/2010	276	278				-2				
950	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		1/25/2011	287	289				-2				
951	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		2/1/2010	3,213	3,027				186				
952	X	FNMA POOL # 650077 7 5%	31390MFS8			7/25/2002		2/25/2010	5	5				0				
953	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		6/25/2010	2,557	2,678				-121				
954	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		7/25/2010	1,194	1,251				-57				
955	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		8/25/2010	929	973				-44				
956	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		9/25/2010	1,034	1,083				-49				
957	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		10/25/2010	1,018	1,067				-49				
958	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		11/25/2010	1,455	1,524				-69				
959	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		12/25/2010	1,089	1,141				-52				
960	X	FED NATL MTGE AS 2 625%	31398AB35			12/1/2009		12/10/2010	25,000	25,000				0				
961	X	FED NATL MTG ASSN 2 0%	31398AFZ2			10/28/2009		9/28/2010	30,000	30,090				-90				
962	X	FNMA POOL # 745418 5 5%	31403DDX4			7/5/2007		2/25/2010	345	342				3				
963	X	FNMA POOL # 745418 5 5%	31403DDX4			5/15/2009		2/25/2010	52	55				-3				
964	X	FNMA POOL # 745418 5 5%	31403DDX4			7/5/2007		3/25/2010	335	332				3				
965	X	FNMA POOL # 745418 5 5%	31403DDX4			5/15/2009		3/25/2010	51	53				-2				
966	X	FNMA POOL # 745418 5 5%	31403DDX4			7/5/2007		4/25/2010	456	453				3				
967	X	FNMA POOL # 745418 5 5%	31403DDX4			5/15/2009		4/25/2010	69	72				-3				
968	X	FNMA POOL # 745418 5 5%	31403DDX4			7/5/2007		5/25/2010	429	426				3				

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		
										Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
			Amount											
Long Term CG Distributions			8,968								10,713,040		9,703,478	
Short Term CG Distributions			0								0		1,009,562	
1,020	X		UNITED STATES TREAS 1 75	912828MX5			4/16/2010		5/10/2010	10,112	10,061			51
1,021	X		UNITED STATES TREAS 1 75	912828MX5			4/16/2010		8/27/2010	10,264	10,061			203
1,022	X		UNITED STATES TREAS 1 75	912828MX5			4/16/2010		9/8/2010	10,271	10,061			210
1,023	X		UNITED STATES TREAS 1 75	912828MX5			4/16/2010		11/1/2010	36,132	35,213			919
1,024	X		U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		11/10/2010	10,086	10,107			-21
1,025	X		U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		12/8/2010	70,514	70,746			-232
1,026	X		U S TREASURY NOTE 1% 4/3	912828NB2			12/1/2010		12/8/2010	20,147	20,168			-21
1,027	X		HELIUM ENERGY SOLUTIONS C	42330P107			4/7/2010		6/10/2010	1,357	1,906			-549
1,028	X		HESS CORP	42809H107			3/17/2009		10/11/2010	4,375	4,303			72
1,029	X		HESS CORP	42809H107			9/29/2004		11/19/2010	67,736	28,509			39,227
1,030	X		HESS CORP	42809H107			12/23/2008		11/19/2010	2,790	1,932			858
1,031	X		HESS CORP	42809H107			1/23/2009		11/19/2010	28,601	22,613			5,988
1,032	X		HESS CORP	42809H107			3/17/2009		11/19/2010	7,673	6,762			911
1,033	X		HESS CORP	42809H107			3/18/2009		11/19/2010	8,371	7,057			1,314
1,034	X		HEWITT ASSOCS INC	42822Q100			12/18/2009		4/9/2010	808	860			-52
1,035	X		HEWITT ASSOCS INC	42822Q100			12/21/2009		4/9/2010	2,019	2,155			-136
1,036	X		HEWITT ASSOCS INC	42822Q100			12/22/2009		4/9/2010	1,211	1,290			-79
1,037	X		HEWITT ASSOCS INC	42822Q100			12/23/2009		4/9/2010	2,019	2,161			-142
1,038	X		HEWLETT PACKARD CO	428236103			8/21/2009		8/11/2010	15,078	16,423			-1,345
1,039	X		HEWLETT PACKARD CO	428236103			8/21/2009		8/11/2010	45,326	49,268			-3,942
1,040	X		HEWLETT PACKARD CO	428236103			8/21/2009		8/12/2010	27,705	30,626			-2,921
1,041	X		HEWLETT PACKARD CO	428236103			9/3/2009		8/12/2010	12,045	13,306			-1,261
1,042	X		HILL-ROM HOLDINGS INC	431475102			8/26/2009		1/22/2010	6,772	5,766			1,006
1,043	X		HILL-ROM HOLDINGS INC	431475102			8/31/2009		1/22/2010	1,209	1,025			184
1,044	X		HOME DEPOT INC	437076102			8/26/2009		5/20/2010	4,626	3,881			745
1,045	X		HOME DEPOT INC	437076102			9/11/2009		5/20/2010	22,801	18,937			3,864
1,046	X		HOME DEPOT INC	437076102			9/11/2009		5/20/2010	13,548	11,227			2,321
1,047	X		HOME DEPOT INC	437076102			8/28/2009		5/20/2010	12,161	10,257			1,904
1,048	X		HOME DEPOT INC	437076102			12/23/2008		5/27/2010	1,716	1,193			523
1,049	X		HOME DEPOT INC	437076102			3/18/2009		5/27/2010	3,089	1,943			1,146
1,050	X		U S TREASURY NOTE 4 25%	912828ES5			6/1/2009		2/1/2010	15,557	15,844			-287
1,051	X		U S TREASURY NOTE 5 125%	912828FF2			6/5/2008		1/22/2010	16,962	16,332			630
1,052	X		AMGEN INC	031162100			4/24/2009		8/11/2010	31,763	29,226			2,537
1,053	X		AMGEN INC	031162100			4/24/2009		8/11/2010	5,384	4,880			504
1,054	X		AMPHENOL CORP NEW	032095101			6/7/2006		2/5/2010	4,216	3,004			1,212
1,055	X		AMPHENOL CORP NEW	032095101			12/24/2008		2/5/2010	1,533	917			616
1,056	X		AMYLIN PHARMACEUTICALS	032346108			6/21/2010		10/11/2010	2,773	2,559			214
1,057	X		AMYLIN PHARMACEUTICALS	032346108			5/6/2010		11/19/2010	23,646	32,909			-9,263
1,058	X		AMYLIN PHARMACEUTICALS	032346108			6/18/2010		11/19/2010	4,491	6,523			-2,032
1,059	X		AMYLIN PHARMACEUTICALS	032346108			6/18/2010		11/19/2010	8,718	12,881			-4,163
1,060	X		AMYLIN PHARMACEUTICALS	032346108			6/21/2010		11/19/2010	2,246	3,346			-1,100
1,061	X		AMYLIN PHARMACEUTICALS	032346108			6/21/2010		11/19/2010	2,933	4,328			-1,395
1,062	X		AMYLIN PHARMACEUTICALS	032346108			6/21/2010		11/19/2010	1,823	2,687			-864
1,063	X		ANADARKO PETROLEUM CORP	032511107			6/18/2010		10/11/2010	1,739	1,276			463
1,064	X		ANADARKO PETROLEUM CORP	032511107			6/18/2010		11/19/2010	41,261	27,648			13,613
1,065	X		AMERICAN EAGLE OUTFITTER	02553E106			4/14/2009		1/29/2010	160	137			23
1,066	X		AMERICAN EAGLE OUTFITTER	02553E106			4/15/2009		7/13/2010	1,433	1,637			-204
1,067	X		AMERICAN EXPRESS CO	025816109			6/21/2010		10/11/2010	2,669	2,974			-305
1,068	X		AMERICAN EXPRESS CO	025816109			6/21/2010		11/19/2010	14,773	14,869			-96
1,069	X		AMERICREDIT CORP	03060R101			4/6/2010		7/15/2010	2,263	2,715			-452
1,070	X		AMERICREDIT CORP	03060R101			4/6/2010		7/30/2010	6,264	6,418			-154

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

										Amount				
Long Term CG Distributions										8,968				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis				
1,071	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		10/11/2010	1,994	767			1,227	
1,072	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		11/19/2010	52,429	19,168			33,261	
1,073	X	AMERIPRISE FINANCIAL INC	03076C106			3/18/2009		11/19/2010	3,146	1,137			2,009	
1,074	X	AMETEK INC NEW	031100100			7/8/2008		2/19/2010	1,938	2,321			-383	
1,075	X	AMETEK INC NEW	031100100			7/22/2008		7/15/2010	2,569	2,783			-214	
1,076	X	AMGEN INC	031162100			10/29/2008		2/12/2010	14,088	15,035			-947	
1,077	X	AMGEN INC	031162100			10/28/2008		2/12/2010	10,707	11,082			-375	
1,078	X	AMGEN INC	031162100			10/28/2008		8/10/2010	10,038	10,498			-460	
1,079	X	AMGEN INC	031162100			12/23/2008		8/10/2010	1,673	1,730			-57	
1,080	X	AMGEN INC	031162100			3/18/2009		8/10/2010	1,115	1,009			106	
1,081	X	AMGEN INC	031162100			3/18/2009		8/11/2010	1,615	1,514			101	
1,082	X	ANSYS INC	03662Q105			8/31/2009		4/6/2010	1,767	1,411			356	
1,083	X	ANSYS INC	03662Q105			4/2/2009		7/15/2010	866	530			336	
1,084	X	ANSYS INC	03662Q105			8/31/2009		7/15/2010	866	706			160	
1,085	X	ANSYS INC	03662Q105			3/19/2009		7/15/2010	1,299	729			570	
1,086	X	ANSYS INC	03662Q105			3/19/2009		11/12/2010	1,472	729			743	
1,087	X	APACHE CORP	037411105			1/19/2007		10/11/2010	4,469	2,977			1,492	
1,088	X	APACHE CORP	037411105			1/19/2007		11/19/2010	109,929	68,732			41,197	
1,089	X	APACHE CORP	037411105			3/18/2009		11/19/2010	8,656	5,053			3,603	
1,090	X	FNMA POOL # 888279	4 5%			6/6/2007		8/25/2010	195	187			8	
1,091	X	FNMA POOL # 888279	4 5%			6/6/2007		9/25/2010	322	310			12	
1,092	X	FNMA POOL # 888279	4 5%			6/6/2007		10/25/2010	333	321			12	
1,093	X	FNMA POOL # 888279	4 5%			6/6/2007		11/25/2010	348	336			12	
1,094	X	FNMA POOL # 888279	4 5%			6/6/2007		12/25/2010	440	425			15	
1,095	X	FNMA POOL # 888279	4 5%			6/6/2007		1/25/2011	332	321			11	
1,096	X	FNMA POOL # 888214	5 0%			1/15/2008		2/25/2010	148	151			-3	
1,097	X	FNMA POOL # 888214	5 0%			1/15/2008		3/25/2010	109	110			-1	
1,098	X	FNMA POOL # 888214	5 0%			1/15/2008		4/25/2010	168	171			-3	
1,099	X	FNMA POOL # 888214	5 0%			1/15/2008		5/25/2010	196	199			-3	
1,100	X	FNMA POOL # 888214	5 0%			1/15/2008		6/25/2010	250	254			-4	
1,101	X	FNMA POOL # 888214	5 0%			1/15/2008		7/25/2010	116	118			-2	
1,102	X	FNMA POOL # 888214	5 0%			1/15/2008		8/25/2010	165	168			-3	
1,103	X	FNMA POOL # 888214	5 0%			1/15/2008		9/25/2010	185	188			-3	
1,104	X	FNMA POOL # 888214	5 0%			1/15/2008		10/25/2010	184	187			-3	
1,105	X	FNMA POOL # 888214	5 0%			1/15/2008		11/25/2010	206	209			-3	
1,106	X	FNMA POOL # 888214	5 0%			1/15/2008		12/25/2010	203	206			-3	
1,107	X	FNMA POOL # 888214	5 0%			1/15/2008		1/25/2011	248	252			-4	
1,108	X	FNMA POOL # 889291	5 0%			5/20/2009		2/25/2010	1,314	1,363			-49	
1,109	X	FNMA POOL # 889291	5 0%			5/20/2009		3/25/2010	956	992			-36	
1,110	X	FNMA POOL # 889291	5 0%			5/20/2009		4/25/2010	1,413	1,466			-53	
1,111	X	FNMA POOL # 889291	5 0%			5/20/2009		5/25/2010	1,261	1,308			-47	
1,112	X	FNMA POOL # 889291	5 0%			5/20/2009		6/25/2010	1,144	1,187			-43	
1,113	X	FNMA POOL # 889291	5 0%			5/20/2009		7/25/2010	955	990			-35	
1,114	X	FNMA POOL # 889291	5 0%			5/20/2009		8/25/2010	1,191	1,236			-45	
1,115	X	FNMA POOL # 889291	5 0%			5/20/2009		9/25/2010	1,172	1,216			-44	
1,116	X	FNMA POOL # 889291	5 0%			5/20/2009		10/25/2010	293	313			-20	
1,117	X	FNMA POOL # 889291	5 0%			5/20/2009		11/25/2010	1,191	1,236			-45	
1,118	X	FNMA POOL # 889291	5 0%			8/2/2010		10/25/2010	298	318			-20	
1,119	X	FNMA POOL # 889291	5 0%			8/2/2010		11/11/2010	7,124	7,139			-15	
1,120	X	FNMA POOL # 889291	5 0%			5/20/2009		11/11/2010	4,209	4,098			111	
1,121	X	FNMA POOL # 889291	5 0%			5/20/2009		11/25/2010	1,520	1,577			-57	
									10,713,040		9,703,478		1,009,562	
Securities									0		0		0	
Other sales														

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						
1,122	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		12/25/2010	962	998					-36
1,123	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		1/25/2011	1,186	1,230					-44
1,124	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		4/25/2010	2,639	2,836					-197
1,125	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		5/25/2010	412	442					-30
1,126	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		6/25/2010	353	379					-26
1,127	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		7/25/2010	339	365					-26
1,128	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		7/25/2010	136	148					-12
1,129	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		8/25/2010	284	306					-22
1,130	X	HUNTINGTON BANCSHARES 446150104				1/28/2010		7/16/2010	285	253					32
1,131	X	HUNTINGTON BANCSHARES 446150104				1/28/2010		7/16/2010	969	855					114
1,132	X	HUNTINGTON BANCSHARES 446150104				1/28/2010		9/8/2010	913	805					108
1,133	X	HART 2006-B A4 5.15% 5/	44920DAD8			10/27/2006		3/15/2010	472	471					1
1,134	X	HART 2006-B A4 5.15% 5/	44920DAD8			10/27/2006		4/15/2010	1,294	1,294					0
1,135	X	HART 2006-B A4 5.15% 5/	44920DAD8			10/27/2006		5/15/2010	1,158	1,158					0
1,136	X	HART 2006-B A4 5.15% 5/	44920DAD8			10/27/2006		6/15/2010	1,088	1,088					0
1,137	X	HART 2006-B A4 5.15% 5/	44920DAD8			10/27/2006		7/15/2010	1,067	1,067					0
1,138	X	HART 2006-B A4 5.15% 5/	44920DAD8			10/27/2006		8/15/2010	1,041	1,040					1
1,139	X	HART 2006-B A4 5.15% 5/	44920DAD8			10/27/2006		9/15/2010	1,043	1,043					0
1,140	X	HART 2006-B A4 5.15% 5/	44920DAD8			10/27/2006		10/15/2010	953	953					0
1,141	X	HART 2006-B A4 5.15% 5/	44920DAD8			10/27/2006		11/15/2010	908	908					0
1,142	X	HART 2006-B A4 5.15% 5/	44920DAD8			10/27/2006		12/15/2010	10,976	10,974					2
1,143	X	ICON PUB LTD CO 45103T107				1/28/2010		7/15/2010	2,470	2,286					184
1,144	X	ICON PUB LTD CO 45103T107				1/28/2010		7/16/2010	1,069	1,016					53
1,145	X	ICON PUB LTD CO 45103T107				1/27/2010		7/30/2010	691	750					-59
1,146	X	ICON PUB LTD CO 45103T107				1/27/2010		7/30/2010	691	752					-61
1,147	X	ICON PUB LTD CO 45103T107				1/28/2010		7/30/2010	1,382	1,524					-142
1,148	X	ICON PUB LTD CO 45103T107				1/28/2010		7/30/2010	921	1,015					-94
1,149	X	ICON PUB LTD CO 45103T107				1/28/2010		7/30/2010	692	762					-70
1,150	X	IDEX CORP 45167R104				12/18/2009		7/15/2010	602	636					-34
1,151	X	IDEX CORP 45167R104				4/16/2009		7/15/2010	301	228					73
1,152	X	INFORMATICA CORP 45666Q102				8/16/2010		10/11/2010	1,444	1,260					184
1,153	X	INFORMATICA CORP 45666Q102				8/11/2010		11/19/2010	7,908	5,853					2,055
1,154	X	INFORMATICA CORP 45666Q102				8/11/2010		11/19/2010	1,113	823					290
1,155	X	INFORMATICA CORP 45666Q102				8/12/2010		11/19/2010	7,908	5,894					2,014
1,156	X	INFORMATICA CORP 45666Q102				8/12/2010		11/19/2010	40	29					11
1,157	X	INFORMATICA CORP 45666Q102				8/12/2010		11/19/2010	1,113	828					285
1,158	X	INFORMATICA CORP 45666Q102				8/13/2010		11/19/2010	1,033	792					241
1,159	X	INFORMATICA CORP 45666Q102				8/13/2010		11/19/2010	397	303					94
1,160	X	INFORMATICA CORP 45666Q102				8/13/2010		11/19/2010	5,047	3,872					1,175
1,161	X	INFORMATICA CORP 45666Q102				8/13/2010		11/19/2010	4,292	3,301					991
1,162	X	INFORMATICA CORP 45666Q102				8/16/2010		11/19/2010	318	248					70
1,163	X	INFORMATICA CORP 45666Q102				8/16/2010		11/19/2010	13,353	10,580					2,773
1,164	X	INSPIRE PHARMACEUTICALS 457733103				3/12/2010		6/14/2010	373	497					-124
1,165	X	INSPIRE PHARMACEUTICALS 457733103				3/12/2010		6/15/2010	263	352					-89
1,166	X	INSPIRE PHARMACEUTICALS 457733103				3/12/2010		6/15/2010	579	776					-197
1,167	X	INSPIRE PHARMACEUTICALS 457733103				3/12/2010		6/15/2010	53	71					-18
1,168	X	INSPIRE PHARMACEUTICALS 457733103				3/24/2010		6/15/2010	2,946	3,523					-577
1,169	X	INSPIRE PHARMACEUTICALS 457733103				3/25/2010		6/15/2010	1,683	2,054					-371
1,170	X	INSPIRE PHARMACEUTICALS 457733103				3/24/2010		6/15/2010	368	435					-67
1,171	X	IDEX CORP 45167R104				9/23/2008		2/19/2010	1,570	1,642					-72
1,172	X	URBAN OUTFITTERS INC 917047102				9/9/2009		10/8/2010	4,058	3,946					112

Gross Sales 10,713,040

Cost, Other Basis and Expenses 9,703,478

Net Gain or Loss 1,009,562

Securities 10,713,040

Other sales 0

Net Gain or Loss 1,009,562

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										10,713,040		9,703,478		1,009,562	
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	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,173	X	VALE SA-SP ADR	91912E105			5/10/2006		10/11/2010	2,913	1,297				1,616	
1,174	X	VALE SA-SP ADR	91912E105			12/23/2008		11/19/2010	3,215	1,121				2,094	
1,175	X	VALE SA-SP ADR	91912E105			3/18/2009		11/19/2010	5,465	2,252				3,213	
1,176	X	VALE SA-SP ADR	91912E105			5/10/2006		11/19/2010	71,050	31,846				39,204	
1,177	X	VEECO INSTRS INC DEL	922417100			1/21/2010		6/14/2010	6,658	6,550				108	
1,178	X	VEECO INSTRS INC DEL	922417100			3/4/2010		6/14/2010	1,849	1,760				89	
1,179	X	VERTEX PHARMACEUTICALS	92532F100			12/24/2008		1/7/2010	1,266	866				400	
1,180	X	VERTEX PHARMACEUTICALS	92532F100			3/31/2009		1/7/2010	844	580				264	
1,181	X	IDEX CORP	45167R104			9/23/2008		2/19/2010	628	655				-27	
1,182	X	IDEX CORP	45167R104			9/23/2008		7/15/2010	903	983				-80	
1,183	X	VERTEX PHARMACEUTICALS	92532F100			5/29/2009		1/7/2010	422	287				135	
1,184	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		1/8/2010	10,968	7,551				3,417	
1,185	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		1/8/2010	11,374	7,809				3,565	
1,186	X	VERTEX PHARMACEUTICALS	92532F100			12/23/2008		1/8/2010	1,220	872				348	
1,187	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		1/8/2010	4,878	3,380				1,498	
1,188	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		1/8/2010	406	280				126	
1,189	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		1/11/2010	2,854	1,952				902	
1,190	X	VERTEX PHARMACEUTICALS	92532F100			11/3/2008		6/21/2010	6,604	4,911				1,693	
1,191	X	VERTEX PHARMACEUTICALS	92532F100			10/30/2008		6/22/2010	9,024	6,131				2,893	
1,192	X	VERTEX PHARMACEUTICALS	92532F100			10/31/2008		6/22/2010	18,770	13,483				5,287	
1,193	X	VERTEX PHARMACEUTICALS	92532F100			11/3/2008		6/22/2010	1,913	1,446				467	
1,194	X	VERTEX PHARMACEUTICALS	92532F100			11/3/2008		6/22/2010	987	737				250	
1,195	X	VERTEX PHARMACEUTICALS	92532F100			2/18/2010		7/15/2010	1,360	1,612				-252	
1,196	X	VERTEX PHARMACEUTICALS	92532F100			2/5/2010		7/15/2010	2,040	2,261				-221	
1,197	X	VERTEX PHARMACEUTICALS	92532F100			5/29/2009		7/16/2010	1,291	1,147				144	
1,198	X	VERTEX PHARMACEUTICALS	92532F100			2/5/2010		7/16/2010	1,613	1,884				-271	
1,199	X	VERTEX PHARMACEUTICALS	92532F100			4/16/2009		7/16/2010	323	278				45	
1,200	X	VERTEX PHARMACEUTICALS	92532F100			4/16/2009		9/28/2010	358	278				80	
1,201	X	VERTEX PHARMACEUTICALS	92532F100			8/30/2010		9/28/2010	3,221	3,047				174	
1,202	X	VERTEX PHARMACEUTICALS	92532F100			4/1/2008		9/28/2010	1,074	734				340	
1,203	X	VERTEX PHARMACEUTICALS	92532F100			4/1/2008		11/15/2010	3,106	2,201				905	
1,204	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/12/2010	19,729	11,891				7,838	
1,205	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/12/2010	2,841	1,711				1,130	
1,206	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/13/2010	3,920	2,369				1,551	
1,207	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/13/2010	9,879	5,967				3,912	
1,208	X	WABCO HOLDINGS INC-WI	92927K102			2/3/2010		6/25/2010	1,664	1,383				281	
1,209	X	WABCO HOLDINGS INC-WI	92927K102			2/3/2010		7/15/2010	360	277				83	
1,210	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		7/15/2010	1,441	830				611	
1,211	X	W M S INDS INC	929297109			1/21/2010		3/5/2010	4,245	4,813				-568	
1,212	X	W M S INDS INC	929297109			1/21/2010		3/5/2010	3,088	3,434				-346	
1,213	X	WBCMT 2005-C20 A4 5 24417	9297664L4			1/29/2010		7/17/2010	194	196				-2	
1,214	X	WBCMT 2005-C20 A4 5 28467	9297664L4			1/29/2010		9/17/2010	648	655				-7	
1,215	X	WBCMT 2005-C20 A4 5 285%	9297664L4			4/23/2010		8/15/2010	48	49				-1	
1,216	X	WBCMT 2003-C3 A1 4 03758%	037833100			7/20/2010		11/19/2010	20,326	17,860				2,466	
1,217	X	APPLE INC	037833100			4/23/2010		11/19/2010	3,080	1,770				1,310	
1,218	X	APPLE INC	037833100			7/8/2008		11/19/2010	1,941	2,427				-486	
1,219	X	ASHLAND INC	044209104			4/22/2010		7/13/2010	1,941	2,427				-1,087	
1,220	X	ASHLAND INC	044209104			4/23/2010		7/13/2010	3,883	4,970				-1,098	
1,221	X	ASHLAND INC	044209104			4/30/2010		7/13/2010	3,883	4,981				-1,098	
1,222	X	ATLAS ENERGY INC	049298102			2/26/2010		4/20/2010	2,194	1,968				226	
1,223	X	ATLAS ENERGY INC	049298102			3/4/2010		4/20/2010	2,560	2,428				132	

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										10,713,040		9,703,478		1,009,562	
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	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,224	X	APPLE INC	037833100			7/8/2008		1/21/2010	53,805	45,656				8,149	
1,225	X	APPLE INC	037833100			4/23/2010		10/11/2010	7,369	6,765				604	
1,226	X	ATLAS ENERGY INC	049298102			2/24/2010		4/21/2010	4,260	3,865				395	
1,227	X	AUTOLIV INC	052800109			7/31/2009		1/6/2010	1,804	1,428				376	
1,228	X	AUTOLIV INC	052800109			7/30/2009		1/7/2010	2,645	2,083				562	
1,229	X	AUTOLIV INC	052800109			7/31/2009		1/7/2010	3,526	2,856				670	
1,230	X	AUTOLIV INC	052800109			10/13/2009		1/7/2010	441	345				96	
1,231	X	AUTOLIV INC	052800109			6/10/2009		9/20/2010	7,392	3,770				3,622	
1,232	X	AUTOLIV INC	052800109			5/29/2009		9/20/2010	616	275				341	
1,233	X	AUTOLIV INC	052800109			6/10/2009		9/20/2010	17,253	8,796				8,457	
1,234	X	AUTOLIV INC	052800109			5/29/2009		10/11/2010	2,714	1,098				1,616	
1,235	X	AUTOLIV INC	052800109			5/28/2009		11/19/2010	35,721	12,443				23,278	
1,236	X	AUTOLIV INC	052800109			5/29/2009		11/19/2010	30,512	11,259				19,253	
1,237	X	AVNET INC	053807103			11/18/2009		7/15/2010	2,805	3,093				-288	
1,238	X	AVNET INC	053807103			11/17/2009		8/25/2010	228	279				-51	
1,239	X	AVNET INC	053807103			11/18/2009		8/25/2010	456	562				-106	
1,240	X	AVNET INC	053807103			11/18/2009		8/25/2010	2,510	3,079				-569	
1,241	X	AVNET INC	053807103			11/17/2009		8/25/2010	23	28				-5	
1,242	X	AVNET INC	053807103			11/19/2009		8/25/2010	2,022	2,475				-453	
1,243	X	AVNET INC	053807103			11/19/2009		8/26/2010	457	556				-99	
1,244	X	BNY MELLON U S CORE EQU	05569M582			4/28/2008		11/18/2010	110,632	125,449				-14,817	
1,245	X	BACM 2005-6 A2	5 165% 9			2/1/2010		9/10/2010	8,726	8,901				-175	
1,246	X	BACM 2005-6 A2	5 165% 9			2/1/2010		10/10/2010	4,329	4,415				-86	
1,247	X	BACM 2005-6 A2	5 165% 9			2/1/2010		11/10/2010	175	179				-4	
1,248	X	BACM 2005-6 A2	5 165% 9			2/1/2010		12/10/2010	196	200				-4	
1,249	X	BANK OF AMERICA CORP	060505104			5/6/2010		10/11/2010	4,880	6,006				-1,126	
1,250	X	BANK OF AMERICA CORP	060505104			5/7/2009		11/19/2010	37,881	44,159				-6,278	
1,251	X	BANK OF AMERICA CORP	060505104			5/21/2009		11/19/2010	26,609	26,384				225	
1,252	X	BANK OF AMERICA CORP	060505104			6/15/2009		11/19/2010	6,507	7,438				-931	
1,253	X	BANK OF AMERICA CORP	060505104			6/15/2009		11/19/2010	13,247	15,389				-2,142	
1,254	X	BANK OF AMERICA CORP	060505104			6/15/2009		11/19/2010	4,880	5,685				-805	
1,255	X	BANK OF AMERICA CORP	060505104			5/6/2010		11/19/2010	15,454	21,588				-6,134	
1,256	X	BANK OF AMERICA CORP	060505104			9/13/2010		11/19/2010	7,437	8,965				-1,528	
1,257	X	BANK OF AMERICA CORP	060505104			9/13/2010		11/19/2010	5,694	6,841				-1,147	
1,258	X	B E AEROSPACE INC	073302101			9/22/2009		7/15/2010	2,754	1,994				760	
1,259	X	B E AEROSPACE INC	073302101			9/21/2009		7/15/2010	28	20				8	
1,260	X	B E AEROSPACE INC	073302101			9/21/2009		10/8/2010	937	602				335	
1,261	X	B E AEROSPACE INC	073302101			9/21/2009		10/22/2010	671	401				270	
1,262	X	FNMA POOL 88890	6 5%			6/17/2010		8/25/2010	114	124				-10	
1,263	X	FNMA POOL 88890	6 5%			3/8/2010		9/25/2010	276	296				-20	
1,264	X	FNMA POOL 88890	6 5%			6/17/2010		9/25/2010	110	121				-11	
1,265	X	FNMA POOL 88890	6 5%			3/8/2010		10/25/2010	260	280				-20	
1,266	X	FNMA POOL 88890	6 5%			6/17/2010		11/25/2010	104	114				-10	
1,267	X	FNMA POOL 88890	6 5%			3/8/2010		11/25/2010	242	260				-18	
1,268	X	FNMA POOL 88890	6 5%			6/17/2010		11/25/2010	97	106				-9	
1,269	X	FNMA POOL 88890	6 5%			3/8/2010		12/25/2010	246	264				-18	
1,270	X	FNMA POOL 88890	6 5%			6/17/2010		12/25/2010	98	108				-10	
1,271	X	FNMA POOL 88890	6 5%			3/8/2010		1/25/2011	268	288				-20	
1,272	X	FNMA POOL 88890	6 5%			6/17/2010		1/25/2011	107	117				-10	
1,273	X	FNMA POOL 88890	6 5%			12/29/2010		1/25/2011	161	180				-19	
1,274	X	FNMA POOL # 888967	6 0%			6/9/2008		2/25/2010	404	410				-6	

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															8,968	
															0	
Index	Check "X" if 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		
1,275	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		3/25/2010	442	448			-6			
1,276	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		4/25/2010	395	401			-6			
1,277	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		5/25/2010	1,303	1,323			-20			
1,278	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		6/25/2010	412	418			-6			
1,279	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		7/25/2010	355	360			-5			
1,280	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		8/25/2010	421	427			-6			
1,281	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		9/25/2010	651	661			-10			
1,282	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		10/25/2010	431	437			-6			
1,283	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		11/19/2010	13,995	8,885			5,110			
1,284	X	OLD REPUBLIC INTL CORP	680223104			2/4/2008		3/4/2010	115	158			-43			
1,285	X	OLD REPUBLIC INTL CORP	680223104			7/8/2008		3/4/2010	1,603	1,479			124			
1,286	X	OLD REPUBLIC INTL CORP	680223104			12/24/2008		3/4/2010	1,947	1,839			108			
1,287	X	OLD REPUBLIC INTL CORP	680223104			4/16/2009		3/4/2010	687	688			-1			
1,288	X	OLD REPUBLIC INTL CORP	680223104			4/20/2009		3/4/2010	2,634	2,656			-22			
1,289	X	OLD REPUBLIC INTL CORP	680223104			5/8/2009		3/4/2010	1,374	1,236			138			
1,290	X	OMNICARE INC	681904108			11/10/2009		5/24/2010	8,070	7,660			410			
1,291	X	OMNICARE INC	681904108			9/8/2010		12/21/2010	4,082	3,600			482			
1,292	X	OMNICARE INC	681904108			9/9/2010		12/21/2010	1,681	1,503			178			
1,293	X	OMNICARE INC	681904108			11/5/2010		12/21/2010	1,201	1,282			-81			
1,294	X	OMNICOM GROUP INC	681919106			1/19/2007		10/11/2010	1,205	1,567			-362			
1,295	X	OMNICOM GROUP INC	681919106			1/19/2007		11/19/2010	58,060	66,841			-8,781			
1,296	X	OMNICOM GROUP INC	681919106			12/23/2008		11/19/2010	1,814	1,033			781			
1,297	X	OMNICOM GROUP INC	681919106			3/18/2009		11/19/2010	4,082	2,167			1,915			
1,298	X	ON SEMICONDUCTOR CORP	682189105			12/10/2008		6/14/2010	5,266	2,823			2,443			
1,299	X	ON SEMICONDUCTOR CORP	682189105			12/24/2008		6/14/2010	2,025	975			1,050			
1,300	X	ONEOK INC	682680103			3/4/2010		7/15/2010	2,295	2,342			-47			
1,301	X	ONEOK INC	682680103			3/4/2010		8/30/2010	3,906	4,215			-309			
1,302	X	ORACLE CORP	68389X105			9/30/2010		10/11/2010	5,018	4,870			148			
1,303	X	ORACLE CORP	68389X105			1/19/2007		11/19/2010	99,614	61,048			38,566			
1,304	X	ORACLE CORP	68389X105			12/23/2008		11/19/2010	3,679	2,250			1,429			
1,305	X	ORACLE CORP	68389X105			3/18/2009		11/19/2010	6,792	3,758			3,034			
1,306	X	ORACLE CORP	68389X105			9/30/2010		11/19/2010	33,110	31,655			1,455			
1,307	X	OSHKOSH CORPORATION	688239201			12/4/2009		2/2/2010	1,169	1,245			-76			
1,308	X	OSHKOSH CORPORATION	688239201			7/29/2009		2/2/2010	1,169	791			378			
1,309	X	OSHKOSH CORPORATION	688239201			7/29/2009		2/3/2010	3,582	2,374			1,208			
1,310	X	OSHKOSH CORPORATION	688239201			7/29/2009		2/26/2010	3,034	2,110			924			
1,311	X	PNC FUNDING CORP	693476AV5			9/9/2005		3/10/2010	15,000	15,051			-51			
1,312	X	PALM INC	696643105			4/2/2009		2/25/2010	2,785	3,735			-950			
1,313	X	PARKER HANNIFIN CORP	701094104			5/14/2009		1/22/2010	1,174	868			306			
1,314	X	PARKER HANNIFIN CORP	701094104			5/14/2009		4/12/2010	5,542	3,470			2,072			
1,315	X	PARKER HANNIFIN CORP	701094104			12/24/2008		6/18/2010	3,661	2,362			1,299			
1,316	X	PARKER HANNIFIN CORP	701094104			12/23/2008		6/18/2010	16,476	10,506			5,970			
1,317	X	PARKER HANNIFIN CORP	701094104			12/23/2008		6/21/2010	1,851	1,166			685			
1,318	X	PARKER HANNIFIN CORP	701094104			12/23/2008		6/21/2010	30,228	19,067			11,161			
1,319	X	PARKER HANNIFIN CORP	701094104			3/18/2009		6/21/2010	3,701	1,886			1,815			
1,320	X	PATTERSON-UTI ENERGY INC	703481101			1/11/2010		3/5/2010	913	1,067			-154			
1,321	X	PATTERSON-UTI ENERGY INC	703481101			1/11/2010		3/5/2010	1,217	1,422			-205			
1,322	X	PATTERSON-UTI ENERGY INC	703481101			1/11/2010		3/26/2010	1,346	1,777			-431			
1,323	X	PATTERSON-UTI ENERGY INC	703481101			1/12/2010		3/26/2010	1,346	1,758			-412			
1,324	X	PATTERSON-UTI ENERGY INC	703481101			1/12/2010		3/26/2010	3,229	4,178			-949			
1,325	X	DAVITA INC	23918K108			10/13/2008		11/15/2010	2,890	1,906			984			

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

Totals														
Securities														
Other sales														
Gross Sales														
10,713,040														
0														
Cost, Other Basis and Expenses														
9,703,478														
Net Gain or Loss														
1,009,562														
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
1,326	X	DAVITA INC	23918K108			4/16/2009		11/15/2010	722	436				286
1,327	X	DEERE JOHN CAP CORP NT 7	244217BG9			4/12/2006		12/1/2010	21,593	21,361				232
1,328	X	DIGITAL REALTY TRUST INC	253868103			10/13/2009		6/24/2010	1,778	1,357				421
1,329	X	DIGITAL REALTY TRUST INC	253868103			12/18/2007		6/24/2010	593	370				223
1,330	X	DIGITAL REALTY TRUST INC	253868103			12/18/2007		7/15/2010	3,725	2,221				1,504
1,331	X	DIGITAL REALTY TRUST INC	253868103			12/18/2007		10/22/2010	595	370				225
1,332	X	DIGITAL REALTY TRUST INC	253868103			12/18/2007		10/25/2010	2,375	1,481				894
1,333	X	DIGITAL REALTY TRUST INC	253868103			12/24/2008		10/25/2010	1,782	916				866
1,334	X	DIGITAL REALTY TRUST INC	253868103			4/16/2009		10/25/2010	1,188	737				451
1,335	X	DIGITAL REALTY TRUST INC	253868103			7/13/2009		10/25/2010	2,969	1,781				1,188
1,336	X	DONALDSON CO INC	257651109			6/25/2010		7/15/2010	2,645	2,609				36
1,337	X	DONALDSON CO INC	257651109			8/11/2010		12/3/2010	1,702	1,332				370
1,338	X	DR PEPPER SNAPPLE GROUP	26138E109			11/20/2009		1/22/2010	2,744	2,730				14
1,339	X	DR PEPPER SNAPPLE GROUP	26138E109			4/30/2009		6/24/2010	374	207				167
1,340	X	DR PEPPER SNAPPLE GROUP	26138E109			7/25/2008		6/24/2010	1,871	1,031				840
1,341	X	DR PEPPER SNAPPLE GROUP	26138E109			7/25/2008		7/15/2010	1,559	825				734
1,342	X	DR PEPPER SNAPPLE GROUP	26138E109			7/25/2008		8/30/2010	371	206				165
1,343	X	DR PEPPER SNAPPLE GROUP	26138E109			4/16/2009		8/30/2010	1,114	588				526
1,344	X	DR PEPPER SNAPPLE GROUP	26138E109			12/24/2008		10/8/2010	2,748	1,354				1,394
1,345	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		10/11/2010	1,400	804				596
1,346	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		11/19/2010	23,064	13,034				10,030
1,347	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		11/19/2010	11,767	6,664				5,103
1,348	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		11/19/2010	8,472	4,825				3,647
1,349	X	EM C CORP MASS	268648102			4/23/2010		9/30/2010	7,918	7,792				126
1,350	X	EM C CORP MASS	268648102			4/23/2010		9/30/2010	8,932	8,791				141
1,351	X	EM C CORP MASS	268648102			7/30/2009		9/30/2010	55,622	42,732				12,890
1,352	X	EM C CORP MASS	268648102			7/30/2009		10/11/2010	1,201	936				265
1,353	X	EM C CORP MASS	268648102			7/16/2009		10/11/2010	400	275				125
1,354	X	EM C CORP MASS	268648102			7/16/2009		11/19/2010	10,147	6,461				3,686
1,355	X	EM C CORP MASS	268648102			7/16/2009		11/19/2010	11,658	7,425				4,233
1,356	X	EM C CORP MASS	268648102			7/17/2009		11/19/2010	25,260	16,047				9,213
1,357	X	EM C CORP MASS	268648102			7/17/2009		11/19/2010	3,670	2,326				1,344
1,358	X	EQT CORP	26884L109			11/12/2010		12/21/2010	1,350	1,238				112
1,359	X	EDWARDS LIFESCIENCES CO	28176E108			12/18/2009		7/15/2010	1,116	848				268
1,360	X	EDWARDS LIFESCIENCES CO	28176E108			12/18/2009		9/8/2010	1,205	848				357
1,361	X	ENDO PHARMACEUTICALS H	29264F205			9/28/2010		12/21/2010	6,679	6,454				225
1,362	X	ENERGEN CORP	29265N108			6/24/2009		3/4/2010	6,486	5,502				984
1,363	X	ENERGEN CORP	29265N108			6/24/2009		3/4/2010	1,390	1,174				216
1,364	X	ENERGEN CORP	29265N108			6/25/2009		3/4/2010	880	756				124
1,365	X	ENERGEN CORP	29265N108			6/26/2009		3/4/2010	46	40				6
1,366	X	ENERGIZER HLDGS INC	29266R108			12/22/2009		7/15/2010	2,152	2,480				-328
1,367	X	ENERGIZER HLDGS INC	29266R108			11/12/2010		11/19/2010	8,281	8,338				-57
1,368	X	ENERGIZER HLDGS INC	29266R108			11/12/2010		11/19/2010	1,173	1,174				-1
1,369	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		4/25/2010	65	63				2
1,370	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		5/25/2010	77	75				2
1,371	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		6/25/2010	78	76				2
1,372	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		7/25/2010	73	72				1
1,373	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		8/25/2010	239	234				5
1,374	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		9/25/2010	103	101				2
1,375	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		10/25/2010	195	191				4
1,376	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		11/25/2010	342	336				6

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															8,968	
															0	
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	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
1,377	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		12/25/2010	222	218				4		
1,378	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		1/25/2011	546	537				9		
1,379	X	FNMA POOL # AC1520 4% 9/	31417KVN4			10/14/2009		2/25/2010	69	70				-1		
1,380	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		3/25/2010	72	73				-1		
1,381	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		4/25/2010	158	161				-3		
1,382	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		5/25/2010	93	94				-1		
1,383	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		6/25/2010	70	71				-1		
1,384	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		7/25/2010	343	348				-5		
1,385	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		8/25/2010	87	88				-1		
1,386	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		9/25/2010	132	134				-2		
1,387	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		10/25/2010	200	203				-3		
1,388	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		11/25/2010	72	73				-1		
1,389	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		12/25/2010	88	89				-1		
1,390	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		1/25/2011	168	170				-2		
1,391	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		3/25/2010	31	32				-1		
1,392	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		4/25/2010	97	101				-4		
1,393	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		5/25/2010	458	477				-19		
1,394	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		6/25/2010	246	256				-10		
1,395	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		7/22/2010	25,056	24,519				537		
1,396	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		7/25/2010	173	180				-7		
1,397	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		2/25/2010	144	149				-5		
1,398	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		3/25/2010	104	107				-3		
1,399	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		4/25/2010	202	209				-7		
1,400	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		5/25/2010	130	135				-5		
1,401	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		6/25/2010	243	251				-8		
1,402	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		7/22/2010	30,375	29,514				861		
1,403	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		7/25/2010	249	257				-8		
1,404	X	PATTERSON-UTI ENERGY INC	703481101			7/30/2010		9/28/2010	4,661	4,700				-39		
1,405	X	PEPSICO INC	713448108			2/4/2005		10/11/2010	3,934	3,306				628		
1,406	X	PEPSICO INC	713448108			2/4/2005		11/19/2010	7,068	6,062				1,006		
1,407	X	PEPSICO INC	713448108			12/23/2008		11/19/2010	4,498	3,793				705		
1,408	X	PEPSICO INC	713448108			3/18/2009		11/19/2010	6,426	4,858				1,568		
1,409	X	PEPSICO INC	713448108			1/17/2001		11/19/2010	10,281	7,313				2,968		
1,410	X	PETROHAWK ENERGY CORP	716495106			10/9/2008		6/24/2010	1,531	1,078				453		
1,411	X	PETROHAWK ENERGY CORP	716495106			12/24/2008		6/24/2010	1,146	839				307		
1,412	X	PETROHAWK ENERGY CORP	716495106			10/9/2008		6/24/2010	3,628	2,561				1,067		
1,413	X	PFIZER INC	717081103			4/6/2001		10/11/2010	1,742	4,091				-2,349		
1,414	X	PFIZER INC	717081103			9/4/2001		10/11/2010	4,007	9,083				-5,076		
1,415	X	PFIZER INC	717081103			9/4/2001		11/19/2010	836	1,974				-1,138		
1,416	X	PFIZER INC	717081103			7/1/2002		11/19/2010	7,696	15,893				-8,197		
1,417	X	PFIZER INC	717081103			10/4/2002		11/19/2010	2,844	4,915				-2,071		
1,418	X	PFIZER INC	717081103			10/18/2002		11/19/2010	8,198	16,325				-8,127		
1,419	X	PFIZER INC	717081103			5/17/2002		11/19/2010	42,828	71,089				-28,261		
1,420	X	PHARMACEUTICAL PROD DE	717124101			12/18/2009		1/22/2010	3,734	3,612				122		
1,421	X	PHARMACEUTICAL PROD DE	717124101			12/18/2009		1/27/2010	5,199	4,966				233		
1,422	X	PHILIP MORRIS INTERNAT-W	718172109			1/19/2007		10/11/2010	3,408	2,737				671		
1,423	X	PHILIP MORRIS INTERNAT-W	718172109			1/19/2007		11/19/2010	39,250	30,106				9,144		
1,424	X	PLAINS EXPLORATION & PR-V	726505100			7/23/2009		1/11/2010	644	629				15		
1,425	X	PLAINS EXPLORATION & PR-V	726505100			1/29/2010		3/4/2010	2,034	2,013				21		
1,426	X	PLAINS EXPLORATION & PR-V	726505100			7/23/2009		3/4/2010	339	314				25		
1,427	X	PLAINS EXPLORATION & PR-V	726505100			7/23/2009		5/5/2010	7,199	8,174				-975		

Totals									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities									10,713,040		9,703,478		1,009,562	
Other sales									0		0		0	

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

Index		Check "X" if Sale of Security	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, Other Basis and Expenses					Valuation Method	Net Gain or Loss
										Price	Other Basis							
Long Term CG Distributions										10,713,040		9,703,478		1,009,562				
Short Term CG Distributions										0		0		0				
1,428	X		PLAINS EXPLORATION & PR	726505100			12/4/2009		5/5/2010	1,108	1,053				55	0		
1,429	X		PLAINS EXPLORATION & PR	726505100			12/7/2009		5/5/2010	554	534				20			
1,430	X		PRAXAIR INC	74005P104			2/8/2005		10/11/2010	1,812	895				917			
1,431	X		PRAXAIR INC	74005P104			2/4/2005		11/19/2010	39,796	18,967				20,829			
1,432	X		PRAXAIR INC	74005P104			2/8/2005		11/19/2010	19,435	9,396				10,039			
1,433	X		PRICE T ROWE GROUP INC	74144T108			12/17/2009		4/6/2010	6,705	6,216				489			
1,434	X		PRICELINE COM INC	741503403			8/11/2008		1/21/2010	1,235	612				623			
1,435	X		PRICELINE COM INC	741503403			8/11/2008		5/7/2010	3,657	1,633				2,024			
1,436	X		PRICELINE COM INC	741503403			12/24/2008		5/7/2010	2,286	694				1,592			
1,437	X		PRICELINE COM INC	741503403			4/16/2009		5/7/2010	2,286	906				1,380			
1,438	X		PRICELINE COM INC	741503403			7/13/2010		7/15/2010	1,757	1,726				31			
1,439	X		PRICELINE COM INC	741503403			7/13/2010		8/30/2010	2,041	1,510				531			
1,440	X		PRICELINE COM INC	741503403			7/13/2010		10/8/2010	1,341	863				478			
1,441	X		PRIDE INTL INC DEL	74153Q102			7/13/2010		11/12/2010	4,158	2,157				2,001			
1,442	X		PRIDE INTL INC DEL	74153Q102			7/29/2009		1/11/2010	1,334	956				378			
1,443	X		PRIDE INTL INC DEL	74153Q102			7/29/2009		1/11/2010	2,992	2,151				841			
1,444	X		PRIDE INTL INC DEL	74153Q102			7/13/2010		7/15/2010	973	996				-23			
1,445	X		PRIDE INTL INC DEL	74153Q102			10/22/2010		12/3/2010	1,613	1,553				60			
1,446	X		PRIDE INTL INC DEL	74153Q102			7/13/2010		12/21/2010	1,564	1,245				319			
1,447	X		PRIDE INTL INC DEL	74153Q102			7/13/2010		12/21/2010	156	124				32			
1,448	X		PRIDE INTL INC DEL	74153Q102			7/14/2010		12/21/2010	1,533	1,208				325			
1,449	X		FNMA POOL # 88967 6 0%	31410GTY9			6/9/2008		11/25/2010	539	547				-8			
1,450	X		FNMA POOL # 88967 6 0%	31410GTY9			6/9/2008		12/25/2010	466	473				-7			
1,451	X		FNMA POOL # 88967 6 0%	31410GTY9			6/9/2008		1/25/2011	409	415				-6			
1,452	X		FNMA POOL # 889072 6 5%	31410GW90			7/16/2010		8/25/2010	175	193				-18			
1,453	X		FNMA POOL # 889072 6 5%	31410GW90			7/16/2010		9/25/2010	172	190				-18			
1,454	X		FNMA POOL # 889072 6 5%	31410GW90			7/16/2010		10/25/2010	141	155				-14			
1,455	X		FNMA POOL # 889072 6 5%	31410GW90			7/16/2010		10/27/2010	6,320	6,315				5			
1,456	X		FNMA POOL # 889572 5 5%	31410KJRE			12/22/2010		1/25/2011	166	178				-12			
1,457	X		FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		2/25/2010	624	635				-11			
1,458	X		FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		2/25/2010	104	109				-5			
1,459	X		FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		3/25/2010	562	571				-9			
1,460	X		FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		3/25/2010	94	98				-4			
1,461	X		FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		4/25/2010	4,033	4,103				-70			
1,462	X		FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		4/25/2010	672	705				-33			
1,463	X		FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		5/25/2010	409	416				-7			
1,464	X		FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		5/25/2010	68	71				-3			
1,465	X		FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		6/25/2010	515	524				-9			
1,466	X		FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		6/25/2010	86	90				-4			
1,467	X		FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		7/25/2010	470	478				-8			
1,468	X		INTERNATIONAL BUSINESS M	459200101			8/11/2010		11/19/2010	22,357	20,164				2,193			
1,469	X		INTERPUBLIC GROUP COS IN	460690100			5/5/2010		7/15/2010	1,621	1,780				-159			
1,470	X		INTREPID POTASH INC	46121Y102			3/12/2010		4/22/2010	2,663	3,170				-507			
1,471	X		INTREPID POTASH INC	46121Y102			3/12/2010		4/23/2010	1,590	1,902				-312			
1,472	X		INTREPID POTASH INC	46121Y102			3/12/2010		4/23/2010	1,060	1,268				-208			
1,473	X		INTREPID POTASH INC	46121Y102			4/12/2010		4/23/2010	2,120	2,265				-145			
1,474	X		JDS UNIPHASE CORP	46612J507			2/23/2010		7/15/2010	2,482	2,383				99			
1,475	X		JPMORGAN CHASE & CO	46625H100			2/6/2009		10/11/2010	5,126	3,554				1,572			
1,476	X		JPMORGAN CHASE & CO	46625H100			11/18/2002		11/19/2010	3,628	2,021				1,607			
1,477	X		JPMORGAN CHASE & CO	46625H100			2/6/2009		11/19/2010	10,649	7,381				3,268			
1,478	X		JPMORGAN CHASE & CO	46625H100			3/18/2009		11/19/2010	8,677	5,674				3,003			

Securities
Other sales

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										8,968	
										0	
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	Net Gain or Loss
1,530	X	MLMT 2005-CK11 A2F 0 3784%	59022HMT6			10/20/2010		12/12/2010	431	428	3
1,531	X	MICROSOFT CORPORATION	594918104			1/21/2010		10/11/2010	4,194	5,130	-936
1,532	X	MICROSOFT CORPORATION	594918104			1/17/2001		11/19/2010	9,148	9,663	-515
1,533	X	MICROSOFT CORPORATION	594918104			7/1/2002		11/19/2010	21,131	21,931	-800
1,534	X	MICROSOFT CORPORATION	594918104			1/21/2010		11/19/2010	41,231	48,287	-7,056
1,535	X	MICROSOFT CORPORATION	594918104			8/19/2003		11/19/2010	7,087	7,128	-41
1,536	X	MORGAN STANLEY	617446448			5/21/2009		10/11/2010	2,021	2,252	-231
1,537	X	MOTOROLA INC	620076109			8/12/2010		10/11/2010	988	966	22
1,538	X	MOTOROLA INC	620076109			8/12/2010		11/19/2010	4,525	4,433	92
1,539	X	MOTOROLA INC	620076109			8/12/2010		11/19/2010	2,747	2,648	99
1,540	X	MOTOROLA INC	620076109			8/12/2010		11/19/2010	889	861	28
1,541	X	MOTOROLA INC	620076109			8/12/2010		11/19/2010	4,202	4,145	57
1,542	X	MOTOROLA INC	620076109			8/12/2010		11/19/2010	25,209	25,118	91
1,543	X	MYLAN INC	628530107			8/28/2009		1/7/2010	1,634	1,334	300
1,544	X	MYLAN INC	628530107			8/31/2009		1/7/2010	3,812	3,082	730
1,545	X	JPMMC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		8/15/2010	1,017	1,049	-32
1,546	X	JPMMC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		9/15/2010	1,441	1,486	-45
1,547	X	JPMMC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		10/15/2010	1,792	1,848	-56
1,548	X	JPMMC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		11/15/2010	168	174	-6
1,549	X	JPMMC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		12/15/2010	2,685	2,768	-83
1,550	X	JOY GLOBAL INC	481165108			11/5/2009		4/12/2010	2,465	2,208	257
1,551	X	JOY GLOBAL INC	481165108			11/5/2009		4/30/2010	3,568	3,311	257
1,552	X	JOY GLOBAL INC	481165108			11/5/2009		7/15/2010	540	552	-12
1,553	X	JOY GLOBAL INC	481165108			11/19/2009		7/15/2010	2,162	2,185	-23
1,554	X	JUNIPER NETWORKS INC	48203R104			12/23/2008		1/6/2010	1,554	1,008	546
1,555	X	JUNIPER NETWORKS INC	48203R104			2/23/2009		1/6/2010	23,823	13,600	10,223
1,556	X	JUNIPER NETWORKS INC	48203R104			3/18/2009		1/6/2010	3,884	2,342	1,542
1,557	X	JUNIPER NETWORKS INC	48203R104			10/28/2008		1/6/2010	3,636	2,493	1,143
1,558	X	KBR INC	48242W106			10/27/2009		7/15/2010	2,328	2,495	-167
1,559	X	KBR INC	48242W106			1/19/2007		9/7/2010	4,124	3,121	1,003
1,560	X	KBR INC	48242W106			1/19/2007		9/8/2010	5,216	3,928	1,288
1,561	X	KBR INC	48242W106			1/19/2007		9/9/2010	1,372	1,028	344
1,562	X	KBR INC	48242W106			12/12/2008		9/9/2010	1,813	1,101	712
1,563	X	KBR INC	48242W106			1/19/2007		9/9/2010	488	367	121
1,564	X	KBR INC	48242W106			12/12/2008		9/10/2010	7,966	4,852	3,114
1,565	X	KBR INC	48242W106			12/12/2008		9/13/2010	10,755	6,563	4,192
1,566	X	KBR INC	48242W106			12/23/2008		9/13/2010	2,439	1,441	998
1,567	X	KBR INC	48242W106			3/18/2009		9/13/2010	4,390	2,623	1,767
1,568	X	KBR INC	48242W106			12/12/2008		9/13/2010	2,853	1,712	1,141
1,569	X	INSPIRE PHARMACEUTICALS	457733103			3/24/2010		6/16/2010	1,488	1,741	-253
1,570	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		10/11/2010	4,713	4,423	290
1,571	X	KBR INC	48242W106			12/12/2008		9/13/2010	3,797	2,292	1,505
1,572	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		7/15/2010	2,916	2,858	58
1,573	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		10/22/2010	841	714	127
1,574	X	KEYCORP NEW	493267108			3/4/2010		7/15/2010	3,821	3,351	470
1,575	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		9/15/2010	49	49	0
1,576	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		10/15/2010	53	54	-1
1,577	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		11/15/2010	109	110	-1
1,578	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		12/15/2010	97	99	-2
1,579	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		2/15/2010	483	497	-14
1,580	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		3/15/2010	688	708	-20

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										8,968	
										0	
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	Net Gain or Loss
1,581	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		4/15/2010	489	504	-15
1,582	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		5/15/2010	559	575	-16
1,583	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		6/15/2010	509	524	-15
1,584	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		7/15/2010	594	611	-17
1,585	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		8/15/2010	526	541	-15
1,586	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		9/15/2010	528	544	-16
1,587	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		10/15/2010	602	620	-18
1,588	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		11/15/2010	534	550	-16
1,589	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		12/15/2010	608	626	-18
1,590	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		7/15/2010	1,882	1,300	582
1,591	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		10/8/2010	2,546	1,463	1,083
1,592	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		10/11/2010	280	162	118
1,593	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		10/11/2010	279	162	117
1,594	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		10/12/2010	2,486	1,463	1,023
1,595	X	WALTER ENERGY INCORPOR	93317Q105			5/13/2010		7/13/2010	5,208	6,180	-972
1,596	X	WARNACO GROUP INC/THE	934390402			2/17/2010		5/5/2010	1,378	1,252	126
1,597	X	WARNACO GROUP INC/THE	934390402			2/26/2010		5/5/2010	1,788	1,679	109
1,598	X	WARNACO GROUP INC/THE	934390402			2/17/2010		5/5/2010	5,365	5,008	357
1,599	X	WASHINGTON FEDERAL INC	938824109			11/17/2009		1/21/2010	387	392	-5
1,600	X	WASHINGTON FEDERAL INC	938824109			11/17/2009		1/21/2010	387	392	-5
1,601	X	WASHINGTON FEDERAL INC	938824109			11/18/2009		1/21/2010	4,645	4,693	-48
1,602	X	WASHINGTON FEDERAL INC	938824109			11/18/2009		1/21/2010	2,129	2,152	-23
1,603	X	WASHINGTON FEDERAL INC	938824109			11/17/2009		1/21/2010	390	392	-2
1,604	X	WASTE CONNECTIONS INC	941053100			5/27/2009		7/15/2010	719	512	207
1,605	X	WASTE CONNECTIONS INC	941053100			12/7/2009		7/15/2010	1,078	1,009	69
1,606	X	WASTE CONNECTIONS INC	941053100			5/14/2009		7/15/2010	1,438	993	445
1,607	X	WASTE CONNECTIONS INC	941053100			5/14/2009		10/8/2010	1,198	744	454
1,608	X	WELLCARE HEALTH PLANS INC	94946T106			8/18/2009		1/7/2010	8,248	5,509	2,739
1,609	X	WELLS FARGO & COMPANY	949746101			8/10/2010		10/11/2010	4,417	4,753	-336
1,610	X	WELLS FARGO & COMPANY	949746101			8/10/2010		11/19/2010	24,403	24,883	-480
1,611	X	WELLS FARGO & COMPANY	949746101			9/2/2010		11/19/2010	274	249	25
1,612	X	WELLS FARGO & COMPANY	949746101			9/2/2010		11/19/2010	5,484	4,985	499
1,613	X	WELLS FARGO & COMPANY	949746101			9/2/2010		11/19/2010	7,403	6,743	660
1,614	X	WELLS FARGO & COMPANY	949746101			9/2/2010		11/19/2010	5,758	5,230	528
1,615	X	WELLS FARGO & COMPANY	949746101			9/13/2010		11/19/2010	17,274	16,606	668
1,616	X	WELLS FARGO & COMPANY	949746101			9/2/2010		11/19/2010	1,645	1,489	156
1,617	X	BIOVAIL CORP INTL	09067J109			1/8/2010		6/3/2010	893	891	2
1,618	X	BIOVAIL CORP INTL	09067J109			1/8/2010		6/4/2010	1,272	1,336	-64
1,619	X	BIOVAIL CORP INTL	09067J109			1/8/2010		6/4/2010	1,417	1,484	-67
1,620	X	BIOVAIL CORP INTL	09067J109			1/8/2010		6/4/2010	143	148	-5
1,621	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/4/2010	2,006	2,076	-70
1,622	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	1,131	1,186	-55
1,623	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	284	297	-13
1,624	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	1,277	1,333	-56
1,625	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	4,968	4,961	7
1,626	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	5,293	5,262	31
1,627	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	9,686	9,471	215
1,628	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	12,118	11,877	241
1,629	X	BOYD GAMING CORP	103304101			6/3/2010		7/15/2010	896	1,411	-515
1,630	X	BOYD GAMING CORP	103304101			5/7/2010		7/15/2010	734	1,081	-347
1,631	X	BOYD GAMING CORP	103304101			5/7/2010		9/8/2010	74	119	-45

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

										Amount			
Long Term CG Distributions										8,968			
Short Term CG Distributions										0			
Index	Check "X" if 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			
1,632	X	BOYD GAMING CORP	103304101			5/7/2010		9/8/2010	3,457	5,646	-2,189		
1,633	X	BRIGHAM EXPLORATION CO	109178103			4/12/2010		7/15/2010	1,732	2,040	-308		
1,634	X	BRIGHAM EXPLORATION CO	109178103			10/22/2010		12/21/2010	276	209	67		
1,635	X	BRIGHAM EXPLORATION CO	109178103			10/22/2010		12/21/2010	276	209	67		
1,636	X	BRIGHAM EXPLORATION CO	109178103			10/25/2010		12/21/2010	1,935	1,455	480		
1,637	X	BRINKER INTL INC	109641100			3/25/2010		6/24/2010	3,289	4,477	-1,188		
1,638	X	BRINKER INTL INC	109641100			3/25/2010		6/24/2010	2,662	3,663	-1,001		
1,639	X	CF INDUSTRIES HOLDINGS IN	125269100			2/26/2010		3/12/2010	5,092	5,638	-546		
1,640	X	CIGNA CORP	125509109			6/19/2009		10/11/2010	1,062	749	313		
1,641	X	CIGNA CORP	125509109			6/19/2009		11/19/2010	3,275	2,234	1,041		
1,642	X	CIGNA CORP	125509109			6/19/2009		11/19/2010	18,195	12,478	5,717		
1,643	X	CIGNA CORP	125509109			6/22/2009		11/19/2010	19,650	13,182	6,468		
1,644	X	CITEC 2006-VT2 A4 5 05%	125565AD3			3/5/2008		1/20/2010	1,559	1,582	-23		
1,645	X	CITEC 2006-VT2 A4 5 05%	125565AD3			3/5/2008		2/20/2010	1,382	1,403	-21		
1,646	X	CITEC 2006-VT2 A4 5 05%	125565AD3			3/5/2008		3/20/2010	1,344	1,364	-20		
1,647	X	CITEC 2006-VT2 A4 5 05%	125565AD3			3/5/2008		4/20/2010	12,438	12,624	-186		
1,648	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		7/15/2010	1,113	1,291	-178		
1,649	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		7/15/2010	202	234	-32		
1,650	X	CVS CAREMARK CORP	126650100			4/24/2007		1/8/2010	5,771	6,244	-473		
1,651	X	CVS CAREMARK CORP	126650100			4/25/2007		1/8/2010	679	732	-53		
1,652	X	CVS CAREMARK CORP	126650100			10/30/2007		1/8/2010	13,574	16,578	-3,004		
1,653	X	CVS CAREMARK CORP	126650100			4/24/2007		1/8/2010	1,697	1,836	-139		
1,654	X	CVS CAREMARK CORP	126650100			4/25/2007		1/11/2010	30,475	32,920	-2,445		
1,655	X	CVS CAREMARK CORP	126650100			4/25/2007		1/11/2010	5,073	5,487	-414		
1,656	X	CVS CAREMARK CORP	126650100			4/25/2007		6/21/2010	26,336	30,360	-4,024		
1,657	X	CVS CAREMARK CORP	126650100			4/25/2007		6/21/2010	637	732	-95		
1,658	X	CVS CAREMARK CORP	126650100			4/24/2007		6/21/2010	319	364	-45		
1,659	X	CVS CAREMARK CORP	126650100			4/25/2007		6/21/2010	5,395	6,218	-823		
1,660	X	CVS CAREMARK CORP	126650100			4/24/2007		8/17/2010	17,558	22,195	-4,637		
1,661	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		7/25/2010	78	82	-4		
1,662	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		8/25/2010	481	489	-8		
1,663	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		8/25/2010	80	84	-4		
1,664	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		9/25/2010	525	534	-9		
1,665	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		9/25/2010	88	92	-4		
1,666	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		10/25/2010	141	143	-2		
1,667	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		10/25/2010	23	25	-2		
1,668	X	FNMA POOL # 899651 6 5%	31410WQC5			3/10/2009		10/27/2010	2,284	2,170	114		
1,669	X	FNMA POOL # 899651 6 5%	31410WQC5			8/24/2007		10/27/2010	13,703	12,632	1,071		
1,670	X	FNMA POOL # 918044 5 9%	31411X5D3			5/23/2007		2/25/2010	23	23	0		
1,671	X	FNMA POOL # 918044 5 9%	31411X5D3			5/23/2007		3/25/2010	6	7	-1		
1,672	X	FNMA POOL # 918044 5 9%	31411X5D3			5/23/2007		4/25/2010	2,559	2,580	-21		
1,673	X	FNMA POOL # 918044 5.899%	31411X5D3			5/23/2007		5/25/2010	2,552	2,573	-21		
1,674	X	FNMA POOL # 918044 5.837%	31411X5D3			5/23/2007		6/25/2010	2,238	2,256	-18		
1,675	X	FNMA POOL # 918044 5.854%	31411X5D3			5/23/2007		7/25/2010	786	793	-7		
1,676	X	FNMA POOL # 918044 5 88%	31411X5D3			5/23/2007		8/25/2010	2	2	0		
1,677	X	FNMA POOL # 918044 5 88%	31411X5D3			5/23/2007		9/25/2010	3	3	0		
1,678	X	FNMA POOL # 918044 5 88%	31411X5D3			5/23/2007		10/25/2010	987	995	-8		
1,679	X	FNMA POOL # 918044 5 867%	31411X5D3			5/23/2007		11/25/2010	936	943	-7		
1,680	X	FNMA POOL # 918044 5 856%	31411X5D3			5/23/2007		12/15/2010	10,625	10,058	567		
1,681	X	FNMA POOL # 918044 5 856%	31411X5D3			5/23/2007		12/25/2010	3	3	0		
1,682	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		2/25/2010	21	22	-1		

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 or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
								Price						
Long Term CG Distributions								8,968		1,009,562				
Short Term CG Distributions								0		9,703,478				
Amount								0		0				
1,683	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		3/25/2010	22	23				
1,684	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		4/25/2010	3,612	3,745		-133		
1,685	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		5/25/2010	1,730	1,794		-64		
1,686	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		6/25/2010	816	846		-30		
1,687	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		7/25/2010	2,317	2,402		-85		
1,688	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		8/25/2010	651	674		-23		
1,689	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		9/25/2010	12	13		-1		
1,690	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		10/25/2010	12	13		-1		
1,691	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		10/27/2010	8,769	8,253		516		
1,692	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		2/25/2010	264	269		-5		
1,693	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		3/25/2010	253	258		-5		
1,694	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		4/25/2010	228	232		-4		
1,695	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		5/25/2010	245	249		-4		
1,696	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		6/25/2010	270	275		-5		
1,697	X	KING PHARMACEUTICALS INC	495582108			7/30/2010		10/15/2010	707	438		269		
1,698	X	KEYCORP NEW	493267108			3/4/2010		7/16/2010	920	856		64		
1,699	X	KEYCORP NEW	493267108			2/18/2010		7/16/2010	153	136		17		
1,700	X	KING PHARMACEUTICALS INC	495582108			7/30/2010		10/15/2010	5,658	3,473		2,185		
1,701	X	KRAFT FOODS INC	50075NB89			2/4/2010		9/8/2010	26,745	24,914		1,831		
1,702	X	LAM RESH CORP	512807108			12/7/2009		1/21/2010	1,106	1,153		-47		
1,703	X	LAM RESH CORP	512807108			12/7/2009		2/16/2010	3,195	3,459		-264		
1,704	X	LAS VEGAS SANDS CORP	517834107			1/7/2010		1/22/2010	1,845	2,008		-163		
1,705	X	LAS VEGAS SANDS CORP	517834107			12/21/2009		1/22/2010	839	781		58		
1,706	X	LAS VEGAS SANDS CORP	517834107			12/21/2009		3/25/2010	7,928	5,933		1,995		
1,707	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010		3/15/2010	97	99		-2		
1,708	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010		4/15/2010	66	68		-2		
1,709	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010		5/15/2010	4,265	4,369		-104		
1,710	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010		6/15/2010	1,572	1,610		-38		
1,711	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010		7/15/2010	5,865	6,008		-143		
1,712	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010		8/15/2010	7,357	7,537		-180		
1,713	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010		9/15/2010	5,513	5,648		-135		
1,714	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010		10/15/2010	2,734	2,801		-67		
1,715	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010		11/15/2010	4,582	4,694		-112		
1,716	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			2/10/2010		12/15/2010	312	319		-7		
1,717	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		2/18/2010	794	799		-5		
1,718	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		3/17/2010	60	61		-1		
1,719	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		4/16/2010	45	45		0		
1,720	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		5/17/2010	48	48		0		
1,721	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		6/16/2010	1,443	1,451		-8		
1,722	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		7/16/2010	951	957		-6		
1,723	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		8/16/2010	41	42		-1		
1,724	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		9/15/2010	180	181		-1		
1,725	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		10/15/2010	44	45		-1		
1,726	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		11/15/2010	42	42		0		
1,727	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		12/15/2010	45	46		-1		
1,728	X	LEAR CORP WII	521865204			1/6/2010		7/15/2010	2,789	2,907		-118		
1,729	X	LEXMARK INTL GROUP INC C	529771107			2/3/2010		7/15/2010	1,993	1,936		57		
1,730	X	LEXMARK INTL GROUP INC C	529771107			2/3/2010		10/8/2010	865	640		225		
1,731	X	LEXMARK INTL GROUP INC C	529771107			2/3/2010		10/8/2010	5,193	3,872		1,321		
1,732	X	LIBERTY PPTY TR	531172104			4/4/2008		6/24/2010	2,155	2,418		-263		
1,733	X	LIBERTY PPTY TR	531172104			4/4/2008		7/15/2010	3,204	3,788		-584		

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

		Amount		Totals									
		Long Term CG Distributions		Short Term CG Distributions									
		8,968		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	Net Gain or Loss
1,734	X	LIBERTY PPTY TR	531172104			4/4/2008		10/22/2010	679	687			-8
1,735	X	LIBERTY PPTY TR	531172104			10/13/2009		10/22/2010	1,699	1,560			139
1,736	X	LIBERTY PPTY TR	531172104			12/24/2008		12/3/2010	2,178	1,442			736
1,737	X	LIBERTY PPTY TR	531172104			1/5/2009		12/3/2010	3,111	2,095			1,016
1,738	X	LIBERTY PPTY TR	531172104			4/16/2009		12/3/2010	933	701			232
1,739	X	WESTERN DIGITAL CORP	958102105			2/6/2009		2/3/2010	4,441	1,925			2,516
1,740	X	WESTERN DIGITAL CORP	958102105			2/6/2009		2/3/2010	1,615	700			915
1,741	X	WHIRLPOOL CORP	963320106			8/28/2009		10/11/2010	1,656	1,319			337
1,742	X	WHIRLPOOL CORP	963320106			8/28/2009		11/19/2010	11,404	9,890			1,514
1,743	X	WHIRLPOOL CORP	963320106			8/28/2009		11/19/2010	1,445	1,249			196
1,744	X	WHIRLPOOL CORP	963320106			8/28/2009		11/19/2010	11,404	9,725			1,679
1,745	X	WHIRLPOOL CORP	963320106			8/31/2009		11/19/2010	21,364	18,334			3,030
1,746	X	WISCONSIN ENERGY CORP	976657106			7/3/2008		7/15/2010	2,152	1,809			343
1,747	X	XTO ENERGY INC	98385X106			6/8/2004		6/11/2010	41,161	14,685			26,476
1,748	X	XTO ENERGY INC	98385X106			6/9/2004		6/11/2010	50,637	17,997			32,640
1,749	X	XTO ENERGY INC	98385X106			3/18/2009		6/11/2010	2,170	1,590			580
1,750	X	CLIFFS NAT RES INC, COMM	999Z60257			6/1/2010		6/1/2010	0	0			0
1,751	X	ACCENTURE PLC-CL A	G1151C101			2/27/2008		1/6/2010	47,716	41,115			6,601
1,752	X	ACCENTURE PLC-CL A	G1151C101			12/23/2008		1/6/2010	1,704	1,273			431
1,753	X	ACCENTURE PLC-CL A	G1151C101			3/18/2009		1/6/2010	3,834	2,765			1,069
1,754	X	ACCENTURE PLC-CL A	G1151C101			2/27/2008		1/6/2010	8,058	6,975			1,083
1,755	X	HERBALIFE LTD	G4412G101			5/1/2009		7/15/2010	1,996	808			1,188
1,756	X	HERBALIFE LTD	G4412G101			5/1/2009		8/30/2010	1,100	404			696
1,757	X	INVERSCO LTD	G491BT108			6/1/2009		1/28/2010	4,457	4,028			429
1,758	X	INVERSCO LTD	G491BT108			6/1/2009		1/28/2010	1,215	1,103			112
1,759	X	RENAISSANCE RE HDGS LTD	G7496G103			8/30/2010		10/22/2010	1,211	1,138			73
1,760	X	RENAISSANCE RE HDGS LTD	G7496G103			8/30/2010		10/22/2010	606	569			37
1,761	X	RENAISSANCE RE HDGS LTD	G7496G103			8/30/2010		10/25/2010	1,218	1,138			80
1,762	X	WILLIS GROUP HOLDINGS PLC	G96666105			6/11/2010		7/15/2010	2,217	2,221			-4
1,763	X	MYLAN INC	628530107			8/28/2009		1/7/2010	911	741			170
1,764	X	MYLAN INC	628530107			4/7/2010		4/29/2010	272	302			-30
1,765	X	N C R CORP NEW	62886E108			4/7/2010		4/29/2010	136	151			-15
1,766	X	N C R CORP NEW	62886E108			4/7/2010		4/30/2010	6,333	7,105			-772
1,767	X	N C R CORP NEW	62886E108			4/7/2010		4/30/2010	1,213	1,354			-141
1,768	X	N C R CORP NEW	62886E108			4/7/2010		4/30/2010	404	454			-50
1,769	X	NATIONAL FUEL GAS CO N J	636180101			8/28/2009		7/15/2010	2,888	2,704			184
1,770	X	NAVISTAR INTL CORP NEW	63934E108			4/5/2010		6/25/2010	1,576	1,442			134
1,771	X	NAVISTAR INTL CORP NEW	63934E108			4/5/2010		7/15/2010	1,516	1,442			74
1,772	X	NETAPP INC	64110D104			2/5/2010		7/15/2010	2,024	1,495			529
1,773	X	NETAPP INC	64110D104			2/5/2010		10/11/2010	1,460	897			563
1,774	X	NETFLIX COM INC	64110L106			9/8/2010		12/13/2010	5,170	4,052			1,118
1,775	X	NEW YORK NY 5 817% 1	64966H4L1			10/7/2010		10/14/2010	9,875	10,000			-125
1,776	X	NEW YORK NY 5 817% 1	64966H4L1			10/7/2010		10/14/2010	4,925	5,000			-75
1,777	X	NEW YORK NY 5 817% 1	64966H4L1			10/7/2010		10/28/2010	4,938	5,000			-62
1,778	X	CLIFFS NATS RES INC	18683K101			9/29/2009		4/12/2010	3,692	1,661			2,031
1,779	X	CLIFFS NATS RES INC	18683K101			9/29/2009		7/15/2010	2,384	1,661			723
1,780	X	COACH INC	189754104			10/8/2009		1/29/2010	1,405	1,363			42
1,781	X	COACH INC	189754104			6/26/2009		1/29/2010	1,405	1,084			321
1,782	X	COACH INC	189754104			6/26/2009		2/17/2010	6,118	4,606			1,512
1,783	X	COCA COLA ENTERPRISES IN	191219104			6/15/2007		5/6/2010	41,136	35,641			4,495
1,784	X	COCA COLA ENTERPRISES IN	191219104			6/18/2007		5/6/2010	2,328	2,072			256

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

Long Term CG Distributions										Amount		Totals							
Short Term CG Distributions										8,968		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										0		0		10,713,040		9,703,478		1,009,562	
										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					
1,785	X	COCA COLA ENTERPRISES IN	191219104			6/20/2007		5/6/2010	12,936	11,715				1,221					
1,786	X	COCA COLA ENTERPRISES IN	191219104			12/23/2008		5/6/2010	3,328	1,058				1,270					
1,787	X	COCA COLA ENTERPRISES IN	191219104			3/18/2009		5/6/2010	3,881	1,765				2,116					
1,788	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		7/15/2010	3,214	1,474				1,740					
1,789	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		8/30/2010	1,159	491				668					
1,790	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		9/28/2010	1,283	491				792					
1,791	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		11/8/2010	1,891	1,156				1,156					
1,792	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		11/8/2010	630	246				384					
1,793	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		11/8/2010	3,152	1,227				1,925					
1,794	X	COMERICA INC	200340107			1/21/2010		7/15/2010	3,467	3,193				274					
1,795	X	COMERICA INC	200340107			1/14/2010		7/15/2010	385	341				44					
1,796	X	COMERICA INC	200340107			1/14/2010		7/16/2010	1,085	1,022				63					
1,797	X	COMERICA INC	200340107			9/9/2010		10/11/2010	2,321	2,246				75					
1,798	X	COMERICA INC	200340107			9/7/2010		11/19/2010	9,022	8,788				234					
1,800	X	TYCO INTERNATIONAL LTD	H89128104			2/6/2008		9/2/2010	8,838	9,446				-608					
1,801	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		9/2/2010	384	453				-69					
1,802	X	TYCO INTERNATIONAL LTD	H89128104			2/5/2008		9/2/2010	3,843	4,039				-196					
1,803	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		9/2/2010	8,070	9,515				-1,445					
1,804	X	TYCO INTERNATIONAL LTD	H89128104			8/11/2008		9/2/2010	6,931	8,156				-1,225					
1,805	X	TYCO INTERNATIONAL LTD	H89128104			2/5/2008		10/11/2010	2,227	2,423				-196					
1,806	X	TYCO INTERNATIONAL LTD	H89128104			2/5/2008		11/19/2010	16,566	17,770				-1,204					
1,807	X	TYCO INTERNATIONAL LTD	H89128104			12/23/2008		11/19/2010	1,506	840				666					
1,808	X	CHECK POINT SOFTWARE TE	M22465104			3/16/2009		11/19/2010	50,450	26,089				24,361					
1,809	X	EXCEL MARITIME CARRIERS	V3267N107			3/4/2010		7/15/2010	1,978	2,000				-22					
1,810	X	EXCEL MARITIME CARRIERS	V3267N107			9/18/2009		2/5/2010	2,390	3,333				-943					
1,811	X	ROYAL CARIBBEAN CRUISES	V7780T103			9/18/2009		2/5/2010	1,548	2,148				-600					
1,812	X	ROYAL CARIBBEAN CRUISES	V7780T103			4/29/2010		7/15/2010	982	1,484				-502					
1,813	X	ROYAL CARIBBEAN CRUISES	V7780T103			4/30/2010		7/15/2010	982	1,470				-488					
1,814	X	CVS CAREMARK CORP	126650100			3/5/2010		8/30/2010	1,238	1,498				-260					
1,815	X	CVS CAREMARK CORP	126650100			4/24/2007		10/11/2010	935	1,092				-157					
1,816	X	CVS CAREMARK CORP	126650100			12/23/2008		11/19/2010	8,319	9,824				-1,505					
1,817	X	CVS CAREMARK CORP	126650100			3/18/2009		11/19/2010	4,313	3,772				541					
1,818	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		7/15/2010	8,010	7,185				825					
1,819	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		10/11/2010	2,194	2,186				8					
1,820	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		11/19/2010	3,550	3,847				-297					
1,821	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		11/19/2010	24,615	27,782				-3,167					
1,822	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		11/19/2010	15,905	17,766				-1,861					
1,823	X	CAPITAL ONE FINANCIAL CO	14040H105			7/7/2010		11/19/2010	14,012	15,147				-1,135					
1,824	X	CAREFUSION CORPORATION	14170T101			9/30/2010		11/19/2010	35,976	37,611				-1,635					
1,825	X	CAREFUSION CORPORATION	14170T101			12/22/2009		7/15/2010	1,553	1,826				-273					
1,826	X	CARNIVAL CORP	143658300			7/1/2010		9/8/2010	3,588	4,173				-585					
1,827	X	CARPENTER TECHNOLOGY C	144285103			11/1/2010		10/11/2010	2,411	1,874				537					
1,828	X	CARPENTER TECHNOLOGY C	144285103			1/1/2010		2/26/2010	2,382	2,514				-132					
1,829	X	CARPENTER TECHNOLOGY C	144285103			1/1/2010		7/15/2010	1,008	943				65					
1,830	X	CARPENTER TECHNOLOGY C	144285103			1/1/2010		7/15/2010	1,344	1,251				93					
1,831	X	CARTER'S INC	146229109			5/5/2010		9/28/2010	5,780	5,317				463					
1,832	X	CARTER'S INC	146229109			5/5/2010		7/15/2010	1,563	1,996				-433					
1,833	X	CARTER'S INC	146229109			6/3/2010		8/25/2010	1,168	1,660				-492					
1,834	X	CARTER'S INC	146229109			5/5/2010		8/25/2010	701	942				-241					
1,835	X	CARTER'S INC	146229109			5/5/2010		8/25/2010	1,406	1,996				-590					
						5/5/2010		8/25/2010	469	664				-195					

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

Long Term CG Distributions															Amount		Totals							
Short Term CG Distributions															8,968		Securities							
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	Cost, Other Basis and Expenses		Net Gain or Loss							
															9,703,478			1,009,562						
															10,713,040		Other sales		0		0		0	
1,836	X	CATERPILLAR INC	149123101			6/16/2010		10/11/2010	2,404	1,930				474										
1,837	X	CEPHALON INC	156708109			11/20/2009		1/27/2010	652	597				55										
1,838	X	CEPHALON INC	156708109			6/10/2009		2/18/2010	3,354	2,900				454										
1,839	X	CEPHALON INC	156708109			7/13/2009		2/18/2010	3,354	2,684				670										
1,840	X	CEPHALON INC	156708109			11/20/2009		2/18/2010	2,012	1,791				221										
1,841	X	CERNER CORP	156782104			1/22/2010		4/30/2010	12,063	11,746				317										
1,842	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		4/15/2010	3,288	3,341				-53										
1,843	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		4/15/2010	1,040	1,054				-14										
1,844	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		4/15/2010	1,040	1,054				-14										
1,845	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		4/15/2010	3,405	3,461				-56										
1,846	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		4/15/2010	1,277	1,294				-17										
1,847	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		5/15/2010	2,334	2,372				-38										
1,848	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		5/15/2010	875	887				-12										
1,849	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		5/15/2010	875	887				-12										
1,850	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		6/15/2010	6,958	7,072				-114										
1,851	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		6/15/2010	2,609	2,645				-36										
1,852	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		6/15/2010	2,609	2,645				-36										
1,853	X	COMERICA INC	200340107			9/7/2010		11/19/2010	2,376	2,319				57										
1,854	X	COMERICA INC	200340107			9/7/2010		11/19/2010	1,300	1,265				35										
1,855	X	COMERICA INC	200340107			9/8/2010		11/19/2010	4,344	4,282				62										
1,856	X	COMERICA INC	200340107			9/8/2010		11/19/2010	21,461	21,187				274										
1,857	X	COMERICA INC	200340107			9/9/2010		11/19/2010	7,463	7,524				-61										
1,858	X	COMERICA INC	200340107			9/9/2010		11/19/2010	3,119	3,092				27										
1,859	X	COMERICA INC	200340107			9/9/2010		11/19/2010	10,693	10,609				84										
1,860	X	COMM 2000-C1 A2 7 416%	20046PAB4			2/12/2010		3/15/2010	569	572				-3										
1,861	X	COMM 2000-C1 A2 7 41135%	20046PAB4			2/12/2010		4/15/2010	3,493	3,510				-17										
1,862	X	COMM 2000-C1 A2 7 416%	20046PAB4			2/12/2010		5/15/2010	885	889				-4										
1,863	X	COMSCOPE INC	203372107			4/29/2009		2/23/2010	7,357	7,268				89										
1,864	X	COMPLETE PRODUCTION SE	20453E109			12/17/2009		3/5/2010	928	721				207										
1,865	X	COMPLETE PRODUCTION SE	20453E109			12/17/2009		7/13/2010	1,590	1,202				388										
1,866	X	COMPLETE PRODUCTION SE	20453E109			12/17/2009		7/15/2010	2,422	1,597				825										
1,867	X	COMPLETE PRODUCTION SE	20453E109			12/17/2009		7/30/2010	152	85				67										
1,868	X	COMPLETE PRODUCTION SE	20453E109			11/30/2009		7/30/2010	3,459	1,876				1,583										
1,869	X	COMPLETE PRODUCTION SE	20453E109			9/9/2010		11/12/2010	846	588				258										
1,870	X	COMPLETE PRODUCTION SE	20453E109			9/9/2010		11/12/2010	282	194				88										
1,871	X	COMPLETE PRODUCTION SE	20453E109			9/8/2010		11/12/2010	282	190				92										
1,872	X	CONOCOPHILLIPS	20825C104			11/15/2001		10/11/2010	2,986	1,286				1,700										
1,873	X	CONOCOPHILLIPS	20825C104			11/15/2001		11/19/2010	8,649	3,588				5,061										
1,874	X	CONOCOPHILLIPS	20825C104			11/15/2001		11/19/2010	88,962	37,030				51,932										
1,875	X	CONOCOPHILLIPS	20825C104			10/4/2002		11/19/2010	3,707	1,410				2,297										
1,876	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		1/25/2011	563	579				-16										
1,877	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		2/25/2010	320	332				-12										
1,878	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		3/25/2010	594	616				-22										
1,879	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		4/25/2010	5,150	5,342				-192										
1,880	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		5/25/2010	939	974				-35										
1,881	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		6/25/2010	396	410				-14										
1,882	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		7/25/2010	499	518				-19										
1,883	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		8/25/2010	173	179				-6										
1,884	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		9/25/2010	353	366				-13										
1,885	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		10/25/2010	437	454				-17										
1,886	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		10/27/2010	8,500	8,005				495										

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

										Amount		Totals		Net Gain or Loss					
										Long Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										Short Term CG Distributions		Securities		Valuation Method		Depreciation			
										8,968		Other sales		0		9,703,478		1,009,562	
										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					
1,887	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		2/25/2010	75	75				0					
1,888	X	CCMSC 2000-3 A2 7.31898%	161505GM8			3/12/2010		7/16/2010	5,615	5,706				-91					
1,889	X	CCMSC 2000-3 A2 7.31898%	161505GM8			3/24/2010		7/16/2010	2,105	2,135				-30					
1,890	X	CCMSC 2000-3 A2 7.31898%	161505GM8			4/9/2010		7/16/2010	2,105	2,135				-30					
1,891	X	CCMSC 2000-3 A2 7.3191%	161505GM8			3/12/2010		8/16/2010	8,479	8,617				-138					
1,892	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		7/25/2010	334	340				-6					
1,893	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		8/25/2010	295	300				-5					
1,894	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		9/25/2010	918	935				-17					
1,895	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		10/25/2010	1,298	1,322				-24					
1,896	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		11/9/2010	23,924	23,288				636					
1,897	X	FNMA POOL # 930851 4.0%	31412PEY3			4/9/2009		11/25/2010	1,219	1,242				-23					
1,898	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		2/25/2010	312	314				-2					
1,899	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		3/25/2010	167	168				-1					
1,900	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		4/25/2010	179	180				-1					
1,901	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		5/25/2010	198	200				-2					
1,902	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		6/25/2010	295	297				-2					
1,903	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		7/25/2010	369	371				-2					
1,904	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		8/25/2010	726	731				-5					
1,905	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		9/25/2010	1,272	1,280				-8					
1,906	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		10/25/2010	1,106	1,113				-7					
1,907	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		11/25/2010	1,389	1,398				-9					
1,908	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		12/25/2010	1,275	1,284				-9					
1,909	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		1/25/2011	1,626	1,637				-11					
1,910	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		4/25/2010	16	16				0					
1,911	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		5/25/2010	16	16				0					
1,912	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		6/25/2010	49	50				-1					
1,913	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		7/25/2010	82	83				-1					
1,914	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		8/25/2010	56	56				0					
1,915	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		9/25/2010	109	111				-2					
1,916	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		10/25/2010	150	152				-2					
1,917	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		11/25/2010	191	194				-3					
1,918	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		12/25/2010	129	131				-2					
1,919	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		1/25/2011	247	250				-3					
1,920	X	FNMA POOL # 936591 5.652%	31412V7C6			5/3/2007		2/25/2010	1,792	1,808				-16					
1,921	X	FNMA POOL # 936591 5.652%	31412V7C6			5/3/2007		3/25/2010	1,190	1,200				-10					
1,922	X	FNMA POOL # 936591 5.645%	31412V7C6			5/3/2007		4/25/2010	2,478	2,499				-21					
1,923	X	FNMA POOL # 936591 5.606%	31412V7C6			5/3/2007		5/25/2010	3,745	3,776				-31					
1,924	X	FNMA POOL # 936591 5.56%	31412V7C6			5/3/2007		6/25/2010	8,472	8,543				-71					
1,925	X	FNMA POOL # 936591 5.546%	31412V7C6			5/3/2007		7/25/2010	786	792				-6					
1,926	X	FNMA POOL # 936591 5.549%	31412V7C6			5/3/2007		8/25/2010	628	633				-5					
1,927	X	FNMA POOL # 936591 5.554%	31412V7C6			5/3/2007		9/25/2010	670	675				-5					
1,928	X	LIBERTY PPTY TR	531172104			10/13/2009		12/3/2010	622	624				-2					
1,929	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		1/27/2010	1,535	1,674				-139					
1,930	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/15/2010	2,241	2,343				-102					
1,931	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/16/2010	621	669				-48					
1,932	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/16/2010	623	669				-46					
1,933	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/19/2010	611	669				-58					
1,934	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/19/2010	612	669				-57					
1,935	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/20/2010	1,219	1,339				-120					
1,936	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/20/2010	1,212	1,339				-127					
1,937	X	LIMITED BRANDS INC	532716107			10/6/2009		10/11/2010	3,164	1,986				1,178					
Totals										10,713,040	9,703,478								
Securities										0	0								
Other sales																			

Totals														
Amount														
Long Term CG Distributions														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount			
Long Term CG Distributions										8,968			
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Depreciation		
1,989	X	NEW YORK NY 5 817% 1	64966H4L1			10/7/2010		10/29/2010	4,948	5,000		-52	
1,990	X	NEW YORK NY 5 817% 1	64966H4L1			10/7/2010		11/3/2010	4,938	5,000		-62	
1,991	X	NORDSTROM INC	655664100			7/7/2010		11/19/2010	39,785	31,514		8,271	
1,992	X	NORDSTROM INC	655664100			8/9/2010		11/19/2010	25,546	21,339		4,207	
1,993	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		10/11/2010	3,024	2,492		532	
1,994	X	NORFOLK SOUTHERN CORP	655844108			11/3/2009		11/19/2010	12,501	10,075		2,426	
1,995	X	NORFOLK SOUTHERN CORP	655844108			11/3/2009		11/19/2010	6,769	5,455		1,314	
1,996	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		11/19/2010	56,954	46,558		10,396	
1,997	X	LOUISIANA PAC CORP	546347105			12/22/2009		6/10/2010	3,530	3,487		43	
1,998	X	LOUISIANA PAC CORP	546347105			12/22/2009		6/10/2010	3,673	3,630		43	
1,999	X	LUBRIZOL CORP	549271104			7/13/2010		7/15/2010	870	890		-20	
2,000	X	LUBRIZOL CORP	549271104			7/13/2010		11/12/2010	5,285	4,452		833	
2,001	X	LUBRIZOL CORP	549271104			8/30/2010		11/12/2010	3,171	2,807		364	
2,002	X	M D C HOLDINGS INC	552676108			4/2/2008		7/15/2010	2,515	4,251		-1,736	
2,003	X	M D C HOLDINGS INC	552676108			4/2/2008		8/25/2010	533	945		-412	
2,004	X	M D C HOLDINGS INC	552676108			9/25/2008		8/25/2010	1,067	1,533		-466	
2,005	X	M D C HOLDINGS INC	552676108			4/24/2009		10/8/2010	278	368		-90	
2,006	X	M D C HOLDINGS INC	552676108			4/24/2009		10/8/2010	1,938	2,579		-641	
2,007	X	M D C HOLDINGS INC	552676108			4/16/2009		10/11/2010	270	335		-65	
2,008	X	M D C HOLDINGS INC	552676108			4/24/2009		10/11/2010	270	368		-98	
2,009	X	M D C HOLDINGS INC	552676108			12/24/2008		10/11/2010	270	290		-20	
2,010	X	M D C HOLDINGS INC	552676108			12/24/2008		10/12/2010	801	868		-67	
2,011	X	M D C HOLDINGS INC	552676108			12/24/2008		10/12/2010	267	290		-23	
2,012	X	MSCI INC-A	55354G100			8/3/2010		12/21/2010	1,135	997		138	
2,013	X	MSCI INC-A	55354G100			8/2/2010		12/21/2010	2,271	1,984		287	
2,014	X	MACY'S INC	55616P104			1/29/2010		4/6/2010	1,125	805		320	
2,015	X	MACY'S INC	55616P104			5/5/2010		7/15/2010	1,980	2,569		-589	
2,016	X	MANITOWOC COMPANY INC	563571108			4/30/2010		6/25/2010	4,693	7,085		-2,392	
2,017	X	MANPOWER INC	56418H100			4/16/2009		7/15/2010	464	352		112	
2,018	X	MANPOWER INC	56418H100			11/6/2009		7/15/2010	1,393	1,475		-82	
2,019	X	MANPOWER INC	56418H100			12/9/2008		7/15/2010	929	680		249	
2,020	X	MASSEY ENERGY CORP	576206106			9/3/2009		1/11/2010	949	536		413	
2,021	X	MASSEY ENERGY CORP	576206106			9/3/2009		1/22/2010	7,701	4,820		2,881	
2,022	X	MCCORMICK & CO INC COM	579780206			6/10/2010		7/15/2010	1,557	1,587		-30	
2,023	X	MCCORMICK & CO INC COM	579780206			6/10/2010		12/21/2010	3,756	3,174		582	
2,024	X	MCCORMICK & CO INC COM	579780206			6/11/2010		12/21/2010	1,409	1,184		225	
2,025	X	MCKESSON CORPORATION	58155Q103			1/5/2010		10/11/2010	1,813	1,905		-92	
2,026	X	MCKESSON CORPORATION	58155Q103			2/4/2009		11/19/2010	32,080	22,329		9,751	
2,027	X	MCKESSON CORPORATION	58155Q103			3/18/2009		11/19/2010	1,309	903		406	
2,028	X	MCKESSON CORPORATION	58155Q103			3/18/2009		11/19/2010	1,309	720		589	
2,029	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		8/16/2010	2,047	2,075		-28	
2,030	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		8/16/2010	1,912	1,938		-26	
2,031	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		9/15/2010	3,222	3,274		-52	
2,032	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		9/15/2010	778	789		-11	
2,033	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		9/15/2010	726	736		-10	
2,034	X	CHILDRENS PLACE	168905107			9/9/2009		1/7/2010	3,751	2,958		793	
2,035	X	CHIPOTLE MEXICAN GRILL IN	169656105			6/24/2010		7/15/2010	3,066	2,420		646	
2,036	X	CHIPOTLE MEXICAN GRILL IN	169656105			8/30/2010		11/12/2010	1,700	1,763		-63	
2,037	X	CHIPOTLE MEXICAN GRILL IN	169656105			10/8/2010		11/12/2010	3,827	2,400		1,427	
2,038	X	CHIPOTLE MEXICAN GRILL IN	169656105			2/26/2009		5/13/2010	1,345	1,108		249	
2,039	X	NORTHEAST UTILITIES	664397106			2/26/2009		5/13/2010	957	708		237	

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

										Amount				
Long Term CG Distributions										8,968				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
2,040	X	NORTHEAST UTILITIES	664397106			2/26/2009		7/15/2010	1,380	1,108				272
2,041	X	NOVELLUS SYS INC	670008101			6/14/2010		7/15/2010	1,348	1,360				-12
2,042	X	NV ENERGY INC	67073Y106			12/24/2008		7/15/2010	1,777	1,313				464
2,043	X	NV ENERGY INC	67073Y106			4/16/2009		7/15/2010	127	99				28
2,044	X	NV ENERGY INC	67073Y106			11/24/2008		7/15/2010	634	450				184
2,045	X	NV ENERGY INC	67073Y106			11/24/2008		8/25/2010	620	450				170
2,046	X	NV ENERGY INC	67073Y106			11/24/2008		8/25/2010	2,368	1,711				657
2,047	X	NV ENERGY INC	67073Y106			11/24/2008		8/26/2010	878	630				248
2,048	X	NV ENERGY INC	67073Y106			11/24/2008		8/26/2010	126	90				36
2,049	X	NV ENERGY INC	67073Y106			11/24/2008		8/27/2010	2,025	1,441				584
2,050	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		10/11/2010	4,981	5,067				-86
2,051	X	CREE INC	225447101			6/14/2010		7/15/2010	4,038	3,993				45
2,052	X	CREE INC	225447101			6/14/2010		12/21/2010	665	665				0
2,053	X	CREE INC	225447101			7/30/2010		12/21/2010	1,330	1,410				-80
2,054	X	CREE INC	225447101			6/14/2010		12/21/2010	2,661	2,662				-1
2,055	X	CSFB 2005-C4 A2	225458N20			1/29/2010		5/15/2010	11,025	11,102				-77
2,056	X	CSFB 2005-C4 A2	225458N20			4/12/2010		5/15/2010	14,701	14,724				-23
2,057	X	CSFB 2005-C4 A2	225458N20			1/29/2010		6/15/2010	888	895				-7
2,058	X	CSFB 2005-C4 A2	225458N20			4/12/2010		6/15/2010	1,184	1,186				-2
2,059	X	CSFB 2005-C4 A2	225458N20			1/29/2010		7/15/2010	107	107				0
2,060	X	CSFB 2005-C4 A2	225458N20			4/12/2010		7/15/2010	142	142				0
2,061	X	CSFB 2005-C4 A2	225458N20			1/29/2010		8/15/2010	62	63				-1
2,062	X	CSFB 2005-C4 A2	225458N20			4/12/2010		8/15/2010	83	83				0
2,063	X	CSFB 2005-C4 A2	225458N20			1/29/2010		9/15/2010	2,636	2,654				-18
2,064	X	CSFB 2005-C4 A2	225458N20			4/12/2010		9/15/2010	3,515	3,520				-5
2,065	X	CSFB 2005-C4 A2	225458N20			1/29/2010		10/15/2010	235	236				-1
2,066	X	CSFB 2005-C4 A2	225458N20			4/12/2010		10/15/2010	313	313				0
2,067	X	CSFB 2005-C4 A2	225458N20			1/29/2010		11/18/2010	46	47				-1
2,068	X	CSFB 2005-C4 A2	225458N20			4/12/2010		11/18/2010	62	62				0
2,069	X	CULLEN FROST BANKERS INC	229899109			9/25/2008		1/14/2010	6,163	6,769				-606
2,070	X	CULLEN FROST BANKERS INC	229899109			12/24/2008		1/14/2010	2,054	1,901				153
2,071	X	CULLEN FROST BANKERS INC	229899109			4/16/2009		1/14/2010	514	488				26
2,072	X	CUMMINS INC	231021106			2/26/2010		7/15/2010	1,449	1,136				313
2,073	X	CUMMINS INC	231021106			5/1/2009		9/7/2010	649	273				376
2,074	X	CUMMINS INC	231021106			5/1/2009		9/7/2010	12,319	5,189				7,130
2,075	X	CUMMINS INC	231021106			5/1/2009		9/7/2010	3,242	1,365				1,877
2,076	X	CUMMINS INC	231021106			5/1/2009		10/11/2010	3,727	1,365				2,362
2,077	X	CUMMINS INC	231021106			5/1/2009		11/19/2010	72,820	26,623				46,197
2,078	X	CUMMINS INC	231021106			5/1/2009		11/19/2010	23,340	8,511				14,829
2,079	X	CYTEC INDS INC	232820100			9/28/2010		12/21/2010	5,932	6,164				-232
2,080	X	CYTEC INDS INC	232820100			10/11/2010		12/21/2010	1,618	1,775				-157
2,081	X	DANAHER CORP	235851102			3/14/2005		10/11/2010	829	548				281
2,082	X	DANAHER CORP	235851102			3/11/2005		11/19/2010	23,263	14,714				8,549
2,083	X	DANAHER CORP	235851102			3/11/2005		11/19/2010	6,376	4,038				2,338
2,084	X	DANAHER CORP	235851102			3/14/2005		11/19/2010	14,302	9,090				5,212
2,085	X	DANAHER CORP	235851102			12/23/2008		11/19/2010	1,723	1,088				635
2,086	X	DARDEN RESTAURANTS INC	237194105			1/22/2010		3/25/2010	1,340	1,092				248
2,087	X	DARDEN RESTAURANTS INC	237194105			3/5/2010		3/25/2010	2,681	2,459				222
2,088	X	DARDEN RESTAURANTS INC	237194105			2/26/2009		3/25/2010	447	264				183
2,089	X	DARDEN RESTAURANTS INC	237194105			2/26/2009		7/15/2010	1,635	1,056				579
2,090	X	DARDEN RESTAURANTS INC	237194105			1/23/2008		7/15/2010	817	483				334
Totals										10,713,040	9,703,478	1,009,562		
Securities										0	0	0		
Other sales												0		

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															8,968	
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	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation			
Totals																
Securities																
Other sales																
									0	10,713,040		9,703,478		1,009,562	0	
2,091	X	DARDEN RESTAURANTS INC	237194105			1/23/2008		8/30/2010	2,494	1,449				1,045		
2,092	X	DAVITA INC	23918K108			7/13/2009		7/15/2010	1,828	1,500				328		
2,093	X	DAVITA INC	23918K108			12/24/2008		10/27/2010	2,124	1,439				685		
2,094	X	DAVITA INC	23918K108			10/13/2008		10/27/2010	708	476				232		
2,095	X	CHIPOTLE MEXICAN GRILL INC	169656105			6/24/2010		11/12/2010	478	294				184		
2,096	X	CHIPOTLE MEXICAN GRILL INC	169656105			6/24/2010		12/3/2010	2,584	1,616				968		
2,097	X	CHUBB CORP	171232101			1/19/2007		10/11/2010	1,688	1,586				102		
2,098	X	CHUBB CORP	171232101			1/19/2007		11/19/2010	14,430	13,213				1,217		
2,099	X	CHUBB CORP	171232101			11/21/2007		11/19/2010	15,584	14,058				1,526		
2,100	X	CHUBB CORP	171232101			11/21/2007		11/19/2010	27,128	24,491				2,637		
2,101	X	CHUBB CORP	171232101			12/23/2008		11/19/2010	4,040	3,353				687		
2,102	X	CHUBB CORP	171232101			3/18/2009		11/19/2010	4,040	2,854				1,186		
2,103	X	CIMAREX ENERGY CO	171798101			5/5/2010		7/15/2010	2,220	2,055				165		
2,104	X	CIMAREX ENERGY CO	171798101			5/5/2010		7/15/2010	740	682				58		
2,105	X	CIMAREX ENERGY CO	171798101			5/5/2010		10/11/2010	3,779	3,408				371		
2,106	X	CIMAREX ENERGY CO	171798101			5/5/2010		10/22/2010	725	682				43		
2,107	X	CIMAREX ENERGY CO	171798101			5/5/2010		10/22/2010	2,900	2,726				174		
2,108	X	CIMAREX ENERGY CO	171798101			5/5/2010		10/25/2010	723	682				41		
2,109	X	CISCO SYSTEMS INC	17275R102			7/18/2008		3/3/2010	18,699	16,452				2,247		
2,110	X	CISCO SYSTEMS INC	17275R102			7/18/2008		3/3/2010	9,343	8,226				1,117		
2,111	X	CISCO SYSTEMS INC	17275R102			7/18/2008		10/11/2010	4,041	3,897				144		
2,112	X	CISCO SYSTEMS INC	17275R102			4/11/2005		11/12/2010	817	722				95		
2,113	X	CISCO SYSTEMS INC	17275R102			7/18/2008		11/12/2010	3,063	3,247				-184		
2,114	X	CISCO SYSTEMS INC	17275R102			2/14/2002		11/12/2010	17,764	15,228				2,536		
2,115	X	CISCO SYSTEMS INC	17275R102			7/18/2008		11/12/2010	16,238	17,101				-863		
2,116	X	CISCO SYSTEMS INC	17275R102			4/6/2001		11/19/2010	4,750	3,270				1,480		
2,117	X	CISCO SYSTEMS INC	17275R102			7/10/2001		11/19/2010	2,177	1,882				295		
2,118	X	CISCO SYSTEMS INC	17275R102			9/4/2001		11/19/2010	4,947	4,097				850		
2,119	X	CISCO SYSTEMS INC	17275R102			10/3/2001		11/19/2010	1,979	1,424				555		
2,120	X	CISCO SYSTEMS INC	17275R102			2/14/2002		11/19/2010	14,051	12,427				1,624		
2,121	X	CISCO SYSTEMS INC	17275R102			7/11/2002		11/19/2010	11,280	7,712				3,568		
2,122	X	CISCO SYSTEMS INC	17275R102			10/4/2002		11/19/2010	3,958	1,920				2,038		
2,123	X	CISCO SYSTEMS INC	17275R102			4/28/2005		11/19/2010	4,354	3,785				569		
2,124	X	CISCO SYSTEMS INC	17275R102			12/23/2008		11/19/2010	4,354	3,581				773		
2,125	X	CISCO SYSTEMS INC	17275R102			3/18/2009		11/19/2010	7,718	6,431				1,287		
2,126	X	CLIFFS NATS RES INC	18683K101			9/18/2009		2/26/2010	2,247	1,372				875		
2,127	X	CLIFFS NATS RES INC	18683K101			9/18/2009		4/5/2010	1,493	686				807		
2,128	X	CLIFFS NATS RES INC	18683K101			9/18/2009		4/12/2010	738	343				395		
2,129	X	FNMA POOL # 936591 5 546%	31412V7C6			5/3/2007		10/25/2010	287	290				-3		
2,130	X	FNMA POOL # 936591 5 59977	31412V7C6			5/3/2007		11/25/2010	521	525				-4		
2,131	X	FNMA POOL # 936591 5 541%	31412V7C6			5/3/2007		12/15/2010	14,653	14,148				505		
2,132	X	FNMA POOL # 936591 5 541%	31412V7C6			5/3/2007		12/25/2010	291	294				-3		
2,133	X	FNMA POOL # 944112 6 009%	31413FKZ4			8/2/2007		2/25/2010	1,824	1,822				2		
2,134	X	FNMA POOL # 944112 5 984%	31413FKZ4			8/2/2007		3/25/2010	71	71				0		
2,135	X	FNMA POOL # 944112 5 985%	31413FKZ4			8/2/2007		4/25/2010	5,199	5,196				3		
2,136	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		3/25/2010	931	983				-52		
2,137	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		4/25/2010	841	888				-47		
2,138	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		5/25/2010	921	973				-52		
2,139	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		6/25/2010	695	734				-39		
2,140	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		7/25/2010	746	788				-42		
2,141	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		8/25/2010	833	880				-47		

Amount

Line 11 (990-PF) - Other Income

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	FEDERAL TAX REFUND	28,089	0	
2	MELLON OPTIMA ORDINARY INCOME	-10,150	-10,150	
3	MELLON OPTIMA OTHER INCOME	-1,363	-1,363	
4	MELLON OPTIMA UBTI		185	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	
		16,576	-11,328	0

Line 16a (990-PF) - Legal Fees

		833	0	0	833
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only) 833
1	QUINN, BUSECK, LEEMHUIS, TOOHEY	833			
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		8,106	8,106	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	7,378	7,378		
2	MELLON OPTIMA FOREIGN TAXES PAID	728	728		
3					
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		23,712	23,712	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Amortization See attached statement	0	0	0	0
2	ADR FEES	88	88		
3	ISHARES PORTFOLIO DEDUCTIONS	1,563	1,563		
4	MELLON OPTIMA PORTFOLIO DEDUCTIONS	22,061	22,061		
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			12,932,029	13,075,763	14,769,351
2					
3					
4					
5					
6					
7					
8					
9					
10					

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

	Description	1,300,000 Beginning Balance	1,300,000 Ending Balance	1,193,982 Fair Market Value
1		1,300,000	1,300,000	1,193,982
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	SALES IN PY SETTLED IN CY	1	1,082
2	COST BASIS ADJUSTMENT	2	538
3	ISHARES PARTNERSHIP ADJUSTMENT	3	1,276
4	MELLON OPTIMA PARTNERSHIP ADJUSTMENT	4	12,498
5	Total	5	15,394

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

Amount														
8,968														
0														
Long Term CG Distributions														
Short Term CG Distributions														
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1	EXXON MOBIL CORP	30231G102		3/18/2009	10/11/2010	3,860	0	4,075	-215			0	0	-215
2	EXXON MOBIL CORP	30231G102		4/6/2001	10/11/2010	643	0	400	243			0	0	243
3	FMC TECHNOLOGIES INC	30249U101		12/17/2009	2/5/2010	5,345	0	5,729	-384			0	0	-384
4	FHLMC GOLD A68027	3128KY4L0		12/7/2007	2/15/2010	537	0	543	-6			0	0	-6
5	FHLMC GOLD A68027	3128KY4L0		12/7/2007	3/15/2010	11,522	0	11,656	-134			0	0	-134
6	FHLMC GOLD A68027	3128KY4L0		12/7/2007	4/15/2010	653	0	660	-7			0	0	-7
7	FHLMC GOLD A68027	3128KY4L0		12/7/2007	5/15/2010	1,499	0	1,517	-18			0	0	-18
8	FHLMC GOLD A68027	3128KY4L0		12/7/2007	6/15/2010	989	0	1,001	-12			0	0	-12
9	FHLMC GOLD A68027	3128KY4L0		12/7/2007	7/15/2010	1,093	0	1,095	-12			0	0	-12
10	FHLMC GOLD A68027	3128KY4L0		12/7/2007	8/15/2010	1,226	0	1,241	-15			0	0	-15
11	FHLMC GOLD A68027	3128KY4L0		12/7/2007	9/15/2010	288	0	291	-3			0	0	-3
12	FHLMC GOLD A68027	3128KY4L0		12/7/2007	10/15/2010	786	0	795	-9			0	0	-9
13	FHLMC GOLD A68027	3128KY4L0		12/7/2007	10/27/2010	31,841	0	29,755	2,086			0	0	2,086
14	FHLMC GOLD A68552	3128L15M8		12/7/2007	2/15/2010	1,046	0	1,041	5			0	0	5
15	FHLMC GOLD A68552	3128L15M8		12/7/2007	3/15/2010	8,291	0	8,256	35			0	0	35
16	FHLMC GOLD A68552	3128L15M8		12/7/2007	4/15/2010	1,113	0	1,108	5			0	0	5
17	FHLMC GOLD A68552	3128L15M8		12/7/2007	5/15/2010	1,083	0	1,078	5			0	0	5
18	FHLMC GOLD A68552	3128L15M8		12/7/2007	6/15/2010	954	0	950	4			0	0	4
19	FHLMC GOLD A68552	3128L15M8		12/7/2007	7/15/2010	985	0	981	4			0	0	4
20	FHLMC GOLD A68552	3128L15M8		12/7/2007	8/15/2010	840	0	837	3			0	0	3
21	FHLMC GOLD A68552	3128L15M8		12/7/2007	9/15/2010	1,387	0	1,381	6			0	0	6
22	FHLMC GOLD A68552	3128L15M8		12/7/2007	10/15/2010	1,066	0	1,061	5			0	0	5
23	FHLMC GOLD A68552	3128L15M8		12/7/2007	11/15/2010	1,278	0	1,272	6			0	0	6
24	FHLMC GOLD A68552	3128L15M8		12/7/2007	12/15/2010	1,246	0	1,241	5			0	0	5
25	FHLMC GOLD A68552	3128L15M8		12/7/2007	1/15/2011	1,408	0	1,402	6			0	0	6
26	FHLMC GOLD A69290	3128L1KB5		12/7/2007	2/15/2010	1,996	0	2,019	-23			0	0	-23
27	FNMA POOL # AC8596	3141TVRS4		2/11/2010	3/25/2010	113	0	115	-2			0	0	-2
28	FNMA POOL # AC8596	3141TVRS4		2/11/2010	4/25/2010	153	0	156	-3			0	0	-3
29	FNMA POOL # AC8596	3141TVRS4		2/11/2010	5/25/2010	137	0	140	-3			0	0	-3
30	FNMA POOL # AC8596	3141TVRS4		2/11/2010	6/25/2010	156	0	159	-3			0	0	-3
31	FNMA POOL # AC8596	3141TVRS4		2/11/2010	7/25/2010	226	0	231	-5			0	0	-5
32	FNMA POOL # AC8596	3141TVRS4		2/11/2010	8/25/2010	292	0	298	-6			0	0	-6
33	FNMA POOL # AC8596	3141TVRS4		2/11/2010	9/25/2010	492	0	502	-10			0	0	-10
34	FHLMC GOLD G04425	3128M6HA9		2/9/2009	7/15/2010	185	0	192	-7			0	0	-7
35	FNMA POOL # AD5672	31418TJS7		5/5/2010	8/25/2010	215	0	218	-3			0	0	-3
36	FNMA POOL # AD5672	31418TJS7		5/5/2010	9/25/2010	369	0	373	-4			0	0	-4
37	FNMA POOL # AD5672	31418TJS7		5/5/2010	10/25/2010	529	0	535	-6			0	0	-6
38	FNMA POOL # AD5672	31418TJS7		5/5/2010	11/25/2010	745	0	753	-8			0	0	-8
39	FNMA POOL # AD5672	31418TJS7		5/5/2010	12/25/2010	580	0	586	-6			0	0	-6
40	FNMA POOL # AD5672	31418TJS7		5/5/2010	1/25/2011	502	0	508	-6			0	0	-6
41	FNMA POOL # AD5672	31418TJS7		12/30/2010	1/25/2011	251	0	257	-6			0	0	-6
42	FEDEX CORP	31428X106		10/31/2008	6/16/2010	33,932	0	28,144	5,788			0	0	5,788
43	FEDEX CORP	31428X106		11/20/2008	6/16/2010	10,258	0	7,686	2,572			0	0	2,572
44	FEDEX CORP	31428X106		11/21/2008	6/16/2010	2,367	0	1,692	675			0	0	675
45	FEDEX CORP	31428X106		12/23/2008	6/16/2010	1,578	0	1,219	359			0	0	359
46	FEDEX CORP	31428X106		3/18/2009	6/16/2010	3,946	0	2,130	1,816			0	0	1,816
47	FHLMC GOLD G11938	3128M1BF5		3/14/2006	6/15/2010	191	0	190	1			0	0	1
48	FHLMC GOLD G11938	3128M1BF5		3/14/2006	7/15/2010	181	0	180	1			0	0	1
49	FHLMC GOLD G11938	3128M1BF5		3/14/2006	8/15/2010	218	0	218	0			0	0	0
50	FHLMC GOLD G11938	3128M1BF5		3/14/2006	9/15/2010	236	0	236	0			0	0	0
51	FHLMC GOLD G11938	3128M1BF5		3/14/2006	10/15/2010	263	0	263	0			0	0	0
52	FHLMC GOLD G11938	3128M1BF5		3/14/2006	11/15/2010	299	0	300	-1			0	0	-1
53	FHLMC GOLD G11938	3128M1BF5		3/14/2006	12/15/2010	288	0	289	-1			0	0	-1
54	FHLMC GOLD G11938	3128M1BF5		3/14/2006	1/15/2011	287	0	288	-1			0	0	-1
55	FHLMC GOLD G04216	3128M6AR9		7/21/2010	9/15/2010	576	0	620	-44			0	0	-44
56	FHLMC GOLD G04216	3128M6AR9		7/21/2010	10/15/2010	761	0	819	-58			0	0	-58
57	FHLMC GOLD G04216	3128M6AR9		7/21/2010	11/15/2010	514	0	554	-40			0	0	-40

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

		Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Long Term CG Distributions	Short Term CG Distributions												
			8,968	0				10,704,072	0	9,703,478	1,000,594	0	0	0	0	1,000,594
58	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9			7/21/2010	12/15/2010	605	0	652	-47			0	-47	
59	F5 NETWORKS INC		315616102			3/4/2010	7/15/2010	2,353	0	1,845	508			0	508	
60	F5 NETWORKS INC		315616102			2/25/2010	7/15/2010	3,137	0	2,195	942			0	942	
61	F5 NETWORKS INC		315616102			2/25/2010	7/30/2010	864	0	549	315			0	315	
62	F5 NETWORKS INC		315616102			2/16/2010	8/30/2010	2,699	0	1,596	1,103			0	1,103	
63	F5 NETWORKS INC		315616102			2/16/2010	9/28/2010	2,166	0	1,117	1,049			0	1,049	
64	F5 NETWORKS INC		315616102			2/16/2010	12/13/2010	7,897	0	2,979	4,918			0	4,918	
65	FIDELITY NATIONAL FINANCIAL INC		31620R105			10/13/2009	1/29/2010	2,345	0	2,904	-559			0	-559	
66	FIDELITY NATIONAL FINANCIAL INC		31620R105			7/13/2009	6/10/2010	5,919	0	6,042	-123			0	-123	
67	FIDELITY NATIONAL FINANCIAL INC		31620R105			10/13/2009	6/10/2010	1,480	0	1,774	-294			0	-294	
68	FIFTH THIRD BANCORP		316773100			12/1/2010	7/15/2010	3,137	0	2,944	193			0	193	
69	FIFTH THIRD BANCORP		316773100			8/31/2009	7/15/2010	784	0	648	136			0	136	
70	FIFTH THIRD BANCORP		316773100			8/31/2009	7/16/2010	365	0	324	41			0	41	
71	FIFTH THIRD BANCORP		316773100			7/29/2009	7/16/2010	487	0	351	136			0	136	
72	FIRST HORIZON NATIONAL CORP		320517105			10/14/2008	1/19/2010	5,435	0	4,174	1,261			0	1,261	
73	FIRST HORIZON NATIONAL CORP		320517105			10/15/2008	1/19/2010	5,511	0	4,273	1,238			0	1,238	
74	FIRST HORIZON NATIONAL CORP		320517105			10/14/2008	1/19/2010	2,800	0	2,240	560			0	560	
75	FIRST HORIZON NATIONAL CORP		320517105			3/18/2009	1/19/2010	2,913	0	2,270	643			0	643	
76	FIRST HORIZON NATIONAL CORP		320517105			10/15/2008	1/19/2010	5,582	0	4,312	1,270			0	1,270	
77	FIRST HORIZON NATIONAL CORP		320517105			10/14/2008	1/19/2010	16,550	0	13,141	3,409			0	3,409	
78	FIRST HORIZON NATIONAL CORP		320517105			10/15/2008	1/19/2010	1,645	0	1,261	384			0	384	
79	FIRST HORIZON NATIONAL CORP		320517105			10/14/2008	1/19/2010	1,426	0	990	436			0	436	
80	FIRST HORIZON NATIONAL CORP		320517105			12/23/2008	1/19/2010	524	0	534	-10			0	-10	
81	FNMA POOL # AC8596	4 0% 10/1/25	31417VRS4			2/11/2010	10/25/2010	577	0	588	-11			0	-11	
82	FNMA POOL # AC8596	4 0% 10/1/25	31417VRS4			2/11/2010	12/25/2010	530	0	540	-10			0	-10	
83	FNMA POOL # AC8596	4 0% 10/1/25	31417VRS4			2/11/2010	12/25/2010	499	0	508	-9			0	-9	
84	FNMA POOL # AC8596	4 0% 10/1/25	31417VRS4			10/9/2009	2/25/2010	101	0	104	-3			0	-3	
85	FNMA POOL # MA0259	5 0% 12/01/39	31417YJD0			10/9/2009	3/25/2010	154	0	159	-5			0	-5	
86	FNMA POOL # MA0259	5 0% 12/01/39	31417YJD0			10/9/2009	4/25/2010	269	0	278	-9			0	-9	
87	FNMA POOL # MA0259	5 0% 12/01/39	31417YJD0			10/9/2009	5/25/2010	285	0	295	-10			0	-10	
88	FNMA POOL # MA0259	5 0% 12/01/39	31417YJD0			10/9/2009	6/25/2010	64	0	66	-2			0	-2	
89	FNMA POOL # MA0259	5 0% 12/01/39	31417YJD0			10/9/2009	7/22/2010	30,337	0	29,481	856			0	856	
90	FNMA POOL # MA0259	5 0% 12/01/39	31417YJD0			10/9/2009	7/25/2010	329	0	341	-12			0	-12	
91	FNMA POOL # MA0259	5 0% 12/01/39	31417YJD0			9/23/2009	7/25/2010	507	0	534	-27			0	-27	
92	FNMA POOL # AD0132	6 0% 9/1/2039	31418MEE8			9/23/2009	3/25/2010	442	0	466	-24			0	-24	
93	FNMA POOL # AD0132	6 0% 9/1/2039	31418MEE8			9/23/2009	4/25/2010	633	0	667	-34			0	-34	
94	FNMA POOL # AD0132	6 0% 9/1/2039	31418MEE8			9/23/2009	5/25/2010	1,422	0	1,497	-75			0	-75	
95	FNMA POOL # AD0132	6 0% 9/1/2039	31418MEE8			9/23/2009	6/25/2010	503	0	530	-27			0	-27	
96	FNMA POOL # AD0132	6 0% 9/1/2039	31418MEE8			9/23/2009	7/25/2010	451	0	474	-23			0	-23	
97	FNMA POOL # AD0132	6 0% 9/1/2039	31418MEE8			9/23/2009	8/25/2010	430	0	453	-23			0	-23	
98	FNMA POOL # AD0132	6 0% 9/1/2039	31418MEE8			9/23/2009	9/25/2010	481	0	506	-25			0	-25	
99	FNMA POOL # AD0132	6 0% 9/1/2039	31418MEE8			9/23/2009	10/25/2010	502	0	528	-26			0	-26	
100	FNMA POOL # AD0132	6 0% 9/1/2039	31418MEE8			9/23/2009	10/27/2010	12,713	0	12,348	365			0	365	
101	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	6/25/2010	1,092	0	1,165	-73			0	-73	
102	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	7/25/2010	862	0	919	-57			0	-57	
103	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	8/25/2010	923	0	984	-61			0	-61	
104	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	9/25/2010	807	0	861	-54			0	-54	
105	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	10/25/2010	853	0	910	-57			0	-57	
106	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	11/25/2010	12,939	0	12,738	201			0	201	
107	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	12/25/2010	383	0	408	-25			0	-25	
108	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	1/25/2011	416	0	443	-27			0	-27	
109	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			4/26/2010	1/25/2011	380	0	405	-25			0	-25	
110	FNMA POOL # AD0207	6 0% 10/01/38	31418MGR7			12/13/2010	1/25/2011	963	0	990	-27			0	-27	
111	FNMA POOL # AD2351	4 0% 3/01/25	31418PTH8			5/5/2010	6/25/2010	45	0	45	0			0	0	
112	FNMA POOL # AD5672	4 5% 5/01/40	31418TJS7			5/5/2010	7/25/2010	103	0	104	-1			0	-1	
113	FNMA POOL # AD5672	4 5% 5/01/40	31418TJS7			5/5/2010	7/25/2010	103	0	104	-1			0	-1	
114	FNMA POOL # AD5672	4 5% 5/01/40	31418TJS7			5/5/2010	7/25/2010	103	0	104	-1			0	-1	

		Amount		Totals										1,000,594		1,000,594		1,000,594	
		Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses			
115	PRIDE INTL INC DEL		74153Q102		7/14/2010	12/21/2010	501	0	393	108	0	108		0	0	108			
116	PRIDE INTL INC DEL		74153Q102		9/28/2010	12/21/2010	3,754	0	3,559	195	0	195		0	0	195			
117	PROCTER & GAMBLE CO		742718109		3/18/2009	10/11/2010	2,478	0	1,896	582	0	582		0	0	582			
118	PROCTER & GAMBLE CO		742718109		2/1/2002	10/11/2010	1,239	0	1,239	416	0	416		0	0	416			
119	PROCTER & GAMBLE CO		742718109		2/1/2002	11/19/2010	12,200	0	7,820	4,380	0	4,380		0	0	4,380			
120	PROCTER & GAMBLE CO		742718109		2/1/2002	11/19/2010	21,831	0	13,963	7,868	0	7,868		0	0	7,868			
121	PMCF 2001-ROCK A2		74438WAB2		2/24/2010	4/10/2010	50	0	52	-2	0	-2		0	0	-2			
122	PMCF 2001-ROCK A2		74438WAB2		2/24/2010	5/10/2010	819	0	851	-32	0	-32		0	0	-32			
123	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		2/24/2010	6/10/2010	50	0	52	-2	0	-2		0	0	-2			
124	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		2/24/2010	7/10/2010	637	0	661	-24	0	-24		0	0	-24			
125	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		2/24/2010	8/10/2010	5,320	0	5,526	-206	0	-206		0	0	-206			
126	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		2/24/2010	9/10/2010	1,214	0	1,261	-47	0	-47		0	0	-47			
127	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		8/27/2010	9/10/2010	202	0	206	-4	0	-4		0	0	-4			
128	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		2/24/2010	10/10/2010	2,628	0	2,729	-101	0	-101		0	0	-101			
129	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		8/27/2010	10/10/2010	438	0	446	-8	0	-8		0	0	-8			
130	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		2/24/2010	11/10/2010	3,435	0	3,568	-133	0	-133		0	0	-133			
131	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		8/27/2010	11/10/2010	573	0	583	-10	0	-10		0	0	-10			
132	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		2/24/2010	12/10/2010	4,383	0	4,552	-169	0	-169		0	0	-169			
133	PMCF 2001-ROCK A2 6 605% 5/10/34		74438WAB2		8/27/2010	12/10/2010	730	0	744	-14	0	-14		0	0	-14			
134	PUBLIC SVC ENTERPRISE GROUP INC		744573106		1/5/2010	10/11/2010	5,034	0	5,045	-11	0	-11		0	0	-11			
135	PUBLIC SVC ENTERPRISE GROUP INC		744573106		1/4/2010	11/19/2010	2,470	0	2,679	-209	0	-209		0	0	-209			
136	PUBLIC SVC ENTERPRISE GROUP INC		744573106		1/4/2010	11/19/2010	18,830	0	20,450	-1,620	0	-1,620		0	0	-1,620			
137	PUBLIC SVC ENTERPRISE GROUP INC		744573106		1/5/2010	11/19/2010	31,796	0	34,640	-2,844	0	-2,844		0	0	-2,844			
138	PUBLIC SVC ENTERPRISE GROUP INC		744573106		1/5/2010	11/19/2010	8,952	0	9,732	-780	0	-780		0	0	-780			
139	PUBLIC SVC ENTERPRISE GROUP INC		744573106		5/20/2010	11/19/2010	54,330	0	54,251	79	0	79		0	0	79			
140	QUALCOMM INC		747525103		1/6/2010	4/23/2010	39,387	0	49,980	-10,593	0	-10,593		0	0	-10,593			
141	QUALCOMM INC		747525103		1/6/2010	10/11/2010	3,572	0	3,845	-273	0	-273		0	0	-273			
142	QUALCOMM INC		747525103		1/6/2010	11/19/2010	40,459	0	40,850	-391	0	-391		0	0	-391			
143	QUALCOMM INC		747525103		3/3/2010	11/19/2010	37,127	0	30,400	6,727	0	6,727		0	0	6,727			
144	QUALCOMM INC		747525103		8/11/2010	11/19/2010	5,712	0	4,708	1,004	0	1,004		0	0	1,004			
145	QUALCOMM INC		747525103		8/11/2010	11/19/2010	8,092	0	6,889	1,403	0	1,403		0	0	1,403			
146	QUALCOMM INC		747525103		8/11/2010	11/19/2010	8,092	0	6,673	1,419	0	1,419		0	0	1,419			
147	QUALCOMM INC		747525103		8/11/2010	11/19/2010	7,616	0	6,278	1,338	0	1,338		0	0	1,338			
148	QUEST SOFTWARE INC		74834T103		12/29/2009	7/15/2010	2,269	0	2,221	48	0	48		0	0	48			
149	QUEST SOFTWARE INC		74834T103		12/29/2009	8/30/2010	982	0	852	130	0	130		0	0	130			
150	QUEST SOFTWARE INC		74834T103		12/28/2009	8/30/2010	299	0	259	40	0	40		0	0	40			
151	RPC INC		749660106		8/27/2010	11/12/2010	520	0	340	180	0	180		0	0	180			
152	RPC INC		749660106		10/22/2010	11/12/2010	1,040	0	925	115	0	115		0	0	115			
153	RPC INC		749660106		10/25/2010	11/12/2010	260	0	236	24	0	24		0	0	24			
154	RPC INC		749660106		8/26/2010	11/12/2010	1,040	0	679	361	0	361		0	0	361			
155	RANGE RESOURCES CORP		75281A109		12/17/2009	1/11/2010	2,070	0	1,962	108	0	108		0	0	108			
156	RANGE RESOURCES CORP		75281A109		12/17/2009	2/24/2010	4,025	0	3,923	102	0	102		0	0	102			
157	RAYMOND JAMES FINL INC		754730109		11/17/2009	7/15/2010	778	0	785	-7	0	-7		0	0	-7			
158	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	3/15/2010	9,334	0	9,442	-108	0	-108		0	0	-108			
159	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	4/15/2010	721	0	729	-8	0	-8		0	0	-8			
160	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	5/15/2010	52	0	52	0	0	0		0	0	0			
161	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	6/15/2010	1,399	0	1,415	-16	0	-16		0	0	-16			
162	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	7/15/2010	968	0	979	-11	0	-11		0	0	-11			
163	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	8/15/2010	758	0	767	-9	0	-9		0	0	-9			
164	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	9/15/2010	44	0	45	-1	0	-1		0	0	-1			
165	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	10/15/2010	536	0	542	-6	0	-6		0	0	-6			
166	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	11/15/2010	767	0	776	-9	0	-9		0	0	-9			
167	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	12/15/2010	1,572	0	1,590	-18	0	-18		0	0	-18			
168	FHLMC GOLD A69290 6 0% 12/01/37		3128L1KB5		12/17/2007	1/15/2011	550	0	556	-6	0	-6		0	0	-6			
169	FHLMC GOLD G11938 4 5% 3/01/21		3128M1BF5		3/14/2006	2/15/2010	276	0	273	3	0	3		0	0	3			
170	FHLMC GOLD G11938 4 5% 3/01/21		3128M1BF5		3/14/2006	3/15/2010	284	0	281	3	0	3		0	0	3			
171	FHLMC GOLD G11938 4 5% 3/01/21		3128M1BF5		3/14/2006	4/15/2010	275	0	273	2	0	2		0	0	2			

		Amount		Long Term CG Distributions		Short Term CG Distributions		Totals		10,704,072		9,703,478		1,000,594		0		Adjusted Basis as of 12/31/69		Excess of FMV Over Adj. Basis		F M V as of 12/31/69		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses		1,000,594	
			8,968		0																								
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses															
172	FHLMC	GOLD G11938	4 5% 3/01/21	3128M1BF5	3/14/2006	5/15/2010	201	0	199	2			0	2															
173	FHLMC	GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	1/15/2011	564	0	608	-44			0	-44															
174	FHLMC	GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	8/15/2010	436	0	467	-31			0	-31															
175	FHLMC	GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	9/15/2010	543	0	581	-38			0	-38															
176	FHLMC	GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	10/15/2010	538	0	575	-37			0	-37															
177	FHLMC	GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	11/15/2010	518	0	554	-36			0	-36															
178	FHLMC	GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	12/15/2010	520	0	556	-36			0	-36															
179	FHLMC	GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	1/15/2011	452	0	484	-32			0	-32															
180	FHLMC	GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	2/15/2010	223	0	231	-8			0	-8															
181	FHLMC	GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	3/15/2010	1,070	0	1,108	-38			0	-38															
182	FHLMC	GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	4/15/2010	381	0	395	-14			0	-14															
183	FHLMC	GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	5/15/2010	41	0	42	-1			0	-1															
184	FHLMC	GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	6/15/2010	398	0	412	-14			0	-14															
185	FHLMC	GOLD G12633	5 0% 4/01/22	3128MBEE3	4/14/2010	8/15/2010	568	0	602	-34			0	-34															
186	FHLMC	GOLD G12633	5 0% 4/01/22	3128MBEE3	7/9/2010	8/15/2010	170	0	182	-12			0	-12															
187	FHLMC	GOLD G12633	5 0% 4/01/22	3128MBEE3	4/14/2010	9/15/2010	737	0	781	-44			0	-44															
188	FHLMC	GOLD G12633	5 0% 4/01/22	3128MBEE3	7/9/2010	9/15/2010	221	0	236	-15			0	-15															
189	FHLMC	GOLD G12633	5 0% 4/01/22	3128MBEE3	4/14/2010	10/15/2010	779	0	826	-47			0	-47															

[illegible]

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

		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	1,000,594	1,000,594	Gains Minus Excess of FMV Over Adjusted Basis or Losses															
		Long Term CG Distributions	Amount																														
		Short Term CG Distributions	8,968																														
286	TEXTRON INC		883203101		3/21/2006	11/19/2010		11,133	0	24,189	-13,056			0				1,000,594															
287	TEXTRON INC		883203101		12/23/2008	11/19/2010		856	0	502	354			0				-13,056															
288	TEXTRON INC		883203101		3/18/2009	11/19/2010		1,927	0	554	1,373			0				354															
289	TEXTRON INC		883203101		9/2/2009	11/19/2010		8,136	0	6,673	1,463			0				1,373															
290	TEXTRON INC		883203101		9/2/2009	11/19/2010		26,120	0	21,302	4,818			0				1,463															
291	THERMO FISHER SCIENTIFIC INC		883556102		3/7/2007	10/11/2010		2,369	0	2,269	100			0				4,818															
292	THERMO FISHER SCIENTIFIC INC		883556102		3/7/2007	11/19/2010		33,351	0	29,496	3,855			0				100															
293	THERMO FISHER SCIENTIFIC INC		883556102		12/23/2008	11/19/2010		2,565	0	1,638	927			0				3,855															
294	THERMO FISHER SCIENTIFIC INC		883556102		3/18/2009	11/19/2010		3,079	0	2,059	1,020			0				927															
295	THERMO FISHER SCIENTIFIC INC		883556102		11/6/2009	11/19/2010		40,534	0	35,443	5,091			0				1,020															
296	THERMO FISHER SCIENTIFIC INC		883556102		11/6/2009	11/19/2010		13,340	0	11,587	1,753			0				5,091															
297	THORATEC CORPORATION		885175307		9/18/2009	7/15/2010		3,120	0	2,126	994			0				1,753															
298	THORATEC CORPORATION		885175307		9/18/2009	9/28/2010		801	0	607	194			0				994															
299	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	3/15/2010		287	0	282	5			0				194															
300	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	4/15/2010		323	0	317	6			0				5															
301	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	5/15/2010		258	0	254	4			0				6															
302	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	6/15/2010		261	0	257	4			0				4															
303	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	7/15/2010		306	0	302	4			0				4															
304	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	8/15/2010		513	0	507	6			0				4															
305	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	9/15/2010		419	0	415	4			0				6															
306	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	10/15/2010		512	0	508	4			0				4															
307	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	12/15/2010		584	0	580	4			0				4															
308	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	12/15/2010		588	0	584	4			0				4															
309	FHLMC GOLD C91186	5.0% 6/01/28	3128P7J79		8/20/2008	1/15/2011		392	0	389	3			0				4															
310	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	2/15/2010		553	0	543	10			0				3															
311	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	3/15/2010		415	0	408	7			0				10															
312	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	4/15/2010		548	0	538	10			0				7															
313	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	5/15/2010		372	0	366	6			0				10															
314	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	6/15/2010		304	0	300	4			0				6															
315	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	7/15/2010		379	0	374	5			0				4															
316	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	8/15/2010		883	0	873	10			0				4															
317	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	9/15/2010		879	0	871	8			0				5															
318	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	10/15/2010		813	0	806	7			0				10															
319	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	11/15/2010		370	0	368	2			0				7															
320	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	12/15/2010		1,070	0	1,062	8			0				2															
321	FHLMC GOLD C91194	5.0% 7/01/28	3128P7KF9		8/20/2008	1/15/2011		1,048	0	1,041	7			0				8															
322	FED HOME LOAN MTGE COR 3.0% 4/21	3128X8WF5			4/22/2009	4/21/2010		45,000	0	45,000	0			0				7															
323	FHLMC GOLD G04425	6.0% 5/01/38	3128M6HA9		2/9/2009	8/15/2010		313	0	324	-11			0				0															
324	FHLMC GOLD G04425	6.0% 5/01/38	3128M6HA9		2/9/2009	9/15/2010		155	0	161	-6			0				-11															
325	FHLMC GOLD G04425	6.0% 5/01/38	3128M6HA9		2/9/2009	10/15/2010		383	0	396	-13			0				-6															
326	FHLMC GOLD G04425	6.0% 5/01/38	3128M6HA9		2/9/2009	11/15/2010		286	0	296	-10			0				-13															
327	FHLMC GOLD G04425	6.0% 5/01/38	3128M6HA9		2/9/2009	12/15/2010		130	0	135	-5			0				-10															
328	FHLMC GOLD G04425	6.0% 5/01/38	3128M6HA9		2/9/2009	1/15/2011		523	0	542	-19			0				-5															
329	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	2/15/2010		190	0	190	0			0				-19															
330	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	3/15/2010		901	0	903	-2			0				0															
331	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	4/15/2010		318	0	319	-1			0				-2															
332	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	5/15/2010		273	0	273	0			0				-1															
333	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	6/15/2010		156	0	157	-1			0				0															
334	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	7/15/2010		204	0	205	-1			0				-1															
335	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	8/15/2010		232	0	233	-1			0				-1															
336	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	9/15/2010		221	0	221	0			0				0															
337	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	10/15/2010		260	0	260	0			0				0															
338	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	11/15/2010		266	0	267	-1			0				-1															
339	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	12/15/2010		209	0	210	-1			0				-1															
340	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4		9/30/2008	1/15/2011		239	0	239	0			0				0															
341	FHLMC GOLD G05938	5.0% 1/01/36	3128M74X1		7/19/2010	9/15/2010		552	0	586	-34			0				-34															
342	FHLMC GOLD G05938	5.0% 1/01/36	3128M74X1		7/19/2010	10/15/2010		547	0	580	-33			0				-33															

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

		Long Term CG Distributions		Short Term CG Distributions		Amount		Totals													
		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	0	Gain Minus Excess of FMV Over Adjusted Basis or Losses
343	FHLMC GOLD G05938	5.0%	10/1/36	3128M74X1				7/19/2010	11/15/2010	648	0	688	-40			0					1,000,594
344	TECH DATA CORP			878237106				4/2/2009	4/6/2010	6,525	0	3,456	3,069			0					-40
345	TELLABS INC			879664100				4/29/2010	7/15/2010	1,672	0	2,164	-492			0					3,069
346	TELLABS INC			879664100				4/30/2010	7/30/2010	1,499	0	2,066	-567			0					-492
347	TELLABS INC			879664100				4/30/2010	7/30/2010	271	0	376	-105			0					-567
348	TELLABS INC			879664100				4/29/2010	7/30/2010	1,088	0	1,505	-417			0					-105
349	TELLABS INC			879664100				4/30/2010	7/30/2010	408	0	563	-155			0					-417
350	TARGET CORP			87612E106				6/25/2009	11/19/2010	11,651	0	8,462	3,189			0					-155
351	TECH DATA CORP			878237106				4/2/2009	3/5/2010	838	0	461	377			0					3,189
352	TELLABS INC			879664100				4/30/2010	7/30/2010	411	0	563	-152			0					377
353	TEMPLE-INLAND INC			879668107				12/1/2009	1/11/2010	1,831	0	1,721	110			0					-152
354	TEMPLE-INLAND INC			879668107				12/1/2009	1/11/2010	814	0	767	47			0					110
355	TEMPLE-INLAND INC			879668107				12/2/2009	1/11/2010	5,696	0	5,443	253			0					47
356	TEMPLE-INLAND INC			879668107				12/16/2009	1/11/2010	2,441	0	2,566	-125			0					253
357	TEMPLE-INLAND INC			879668107				12/17/2009	1/11/2010	203	0	216	-13			0					-125
358	TEMPLE-INLAND INC			879668107				12/17/2009	1/11/2010	203	0	216	-13			0					-16
359	TEMPLE-INLAND INC			879668107				2/18/2010	7/15/2010	2,493	0	2,122	371			0					-13
360	TEMPLE-INLAND INC			879668107				2/18/2010	8/30/2010	4,742	0	5,787	-1,045			0					371
361	TERRA INDUSTRIES INC			880915103				8/21/2009	2/16/2010	2,029	0	1,628	401			0					-1,045
362	TERRA INDUSTRIES INC			880915103				8/28/2009	2/16/2010	2,435	0	1,976	459			0					401
363	TERRA INDUSTRIES INC			880915103				8/18/2009	2/16/2010	1,624	0	1,292	332			0					459
364	TERRA INDUSTRIES INC			880915103				8/18/2009	2/18/2010	1,647	0	1,292	355			0					332
365	TERRA INDUSTRIES INC			880915103				8/19/2009	2/18/2010	3,706	0	2,669	1,037			0					355
366	TERRA INDUSTRIES INC			880915103				8/20/2009	2/18/2010	2,470	0	1,926	544			0					1,037
367	TEXTRON INC			883203101				8/28/2009	7/15/2010	180	0	156	24			0					544
368	TEXTRON INC			883203101				8/28/2009	7/15/2010	1,263	0	1,099	164			0					24
369	TEXTRON INC			883203101				8/31/2009	7/15/2010	180	0	154	26			0					164
370	GNMA POOL # 782368	6.0%	7/15/38	36241KTZ1				9/17/2009	5/15/2010	646	0	681	-35			0					26
371	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28				6/8/2009	5/15/2010	1,698	0	1,766	-68			0					-35
372	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28				6/8/2009	6/15/2010	1,475	0	1,534	-59			0					-68
373	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28				6/8/2009	7/15/2010	1,551	0	1,612	-61			0					-59
374	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28				6/8/2009	8/15/2010	1,406	0	1,462	-56			0					-61
375	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28				6/8/2009	9/15/2010	1,455	0	1,513	-58			0					-56
376	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28				6/8/2009	10/15/2010	1,511	0	1,572	-61			0					-58
377	FHLMC GOLD G05509	6.0%	6/01/39	3128M7N28				6/8/2009	11/15/2010	1,253	0	1,303	-50			0					-61
378	FUNBC 2000-C2 A2	7.202%	10/15/32	33736XAX7				2/19/2010	5/17/2010	1,324	0	1,346	-22			0					-50
379	FUNBC 2000-C2 A2	7.202%	10/15/32	33736XAX7				2/19/2010	6/17/2010	1,045	0	1,063	-18			0					-22
380	FUNBC 2000-C2 A2	7.202%	10/15/32	33736XAX7				2/19/2010	6/17/2010	1,095	0	1,114	-19			0					-18
381	FUNBC 2000-C2 A2	7.202%	10/15/32	33736XAX7				2/24/2010	8/17/2010	321	0	327	-6			0					-19
382	FUNBC 2001-C2 A2	6.663%	1/12/43	33736XBZ1				2/24/2010	4/14/2010	65	0	68	-3			0					-6
383	FUNBC 2001-C2 A2	6.663%	1/12/43	33736XBZ1				2/24/2010	5/14/2010	38	0	37	-1			0					-3
384	FUNBC 2001-C2 A2	6.663%	1/12/43	33736XBZ1				2/24/2010	6/14/2010	264	0	273	-9			0					-1
385	FUNBC 2001-C2 A2	6.663%	1/12/43	33736XBZ1				2/24/2010	7/14/2010	532	0	551	-19			0					-9
386	FUNBC 2001-C2 A2	6.663%	1/12/43	33736XBZ1				6/22/2010	7/14/2010	532	0	544	-12			0					-19
387	FUNBC 2001-C2 A2	6.663%	1/12/43	33736XBZ1				2/24/2010	7/14/2010	1,139	0	1,181	-42			0					-12
388	FUNBC 2001-C2 A2	6.663%	1/12/43	33736XBZ1				6/22/2010	7/14/2010	1,139	0	1,164	-25			0					-42
389	FUNBC 2001-C2 A2	6.663%	1/12/43	33736XBZ1				2/24/2010	9/14/2010	643	0	666	-23			0					-25
390	FUNBC 2001-C2 A2	6.663%	1/12/43	33736XBZ1				6/22/2010	9/14/2010	643	0	657	-14			0					-23
391	FUNBC 2001-C2 A2	6.663%	1/12/43	33736XBZ1				2/24/2010	10/15/2010	1,088	0	1,127	-39			0					-14
392	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6				5/10/2007	3/15/2010	409	0	403	6			0					-39
393	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6				5/10/2007	4/15/2010	467	0	461	6			0					6
394	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6				5/10/2007	5/15/2010	572	0	564	8			0					6
395	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6				5/10/2007	6/15/2010	702	0	694	8			0					8
396	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6				5/10/2007	7/15/2010	622	0	615	7			0					8
397	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6				5/10/2007	8/15/2010	661	0	654	7			0					7
398	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6				5/10/2007	9/15/2010	519	0	514	5			0					7
399	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6				5/10/2007	10/15/2010	665	0	659	6			0					5

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

Long Term CG Distributions		Amount															
Short Term CG Distributions		0															
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	10,704,072	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	1,000,594	Gains Minus Excess of FMV Over Adjusted Basis or Losses
457	FOREST CITY ENTERPRISES INC CL A	345550107		11/16/2009	9/8/2010			24	0	22	2			0			2
458	FOREST CITY ENTERPRISES INC CL A	345550107		11/16/2009	9/8/2010			1,633	0	1,463	170			0			170
459	FOREST CITY CORP	346091705		4/20/2010	7/15/2010			2,861	0	2,741	120			0			120
460	FOREST OIL CORP	346091705		4/20/2010	10/11/2010			1,273	0	1,096	177			0			177
461	FORMFACTOR INC	346375108		10/19/2009	1/21/2010			167	0	192	-25			0			-25
462	FORMFACTOR INC	346375108		10/20/2009	1/21/2010			500	0	577	-77			0			-77
463	FORMFACTOR INC	346375108		10/20/2009	1/21/2010			333	0	384	-51			0			-51
464	FORMFACTOR INC	346375108		10/22/2009	1/21/2010			1,500	0	1,725	-225			0			-225
465	FORMFACTOR INC	346375108		10/19/2009	1/21/2010			686	0	775	-89			0			-89
466	FORMFACTOR INC	346375108		10/21/2009	1/21/2010			1,372	0	1,560	-188			0			-188
467	FORMFACTOR INC	346375108		10/21/2009	1/21/2010			343	0	390	-47			0			-47
468	FRANKLIN RES INC	354613101		1/21/2009	10/11/2010			1,927	0	869	1,058			0			1,058
469	FRANKLIN RES INC	354613101		1/21/2009	11/19/2010			46,957	0	20,601	26,356			0			26,356
470	FRANKLIN RES INC	354613101		3/18/2009	11/19/2010			2,330	0	950	1,380			0			1,380
471	SCHWAB CHARLES CORP NEW	808513105		12/23/2008	11/19/2010			907	0	901	6			0			6
472	SCHWAB CHARLES CORP NEW	808513105		3/18/2009	11/19/2010			2,117	0	1,998	119			0			119
473	SEMPRA ENERGY	816851109		2/27/2007	1/6/2010			37,184	0	42,280	-5,096			0			-5,096
474	SEMPRA ENERGY	816851109		2/26/2007	1/6/2010			12,738	0	14,437	-1,699			0			-1,699
475	SEMPRA ENERGY	816851109		2/27/2007	1/6/2010			33,074	0	37,535	-4,461			0			-4,461
476	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010			1,291	0	1,474	-183			0			-183
477	SEMPRA ENERGY	816851109		3/18/2009	1/7/2010			6,995	0	5,511	1,484			0			1,484
478	SEMPRA ENERGY	816851109		12/23/2008	1/7/2010			3,174	0	2,351	823			0			823
479	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010			2,960	0	3,378	-418			0			-418
480	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010			807	0	922	-115			0			-115
481	SEMPRA ENERGY	816851109		2/26/2007	1/7/2010			4,090	0	4,667	-577			0			-577
482	SEMPRA ENERGY	816851109		12/23/2008	10/11/2010			54	0	40	14			0			14
483	SILICON LABORATORIES INC	826919102		8/28/2009	7/15/2010			2,170	0	2,244	-74			0			-74
484	SILICON LABORATORIES INC	826919102		8/28/2009	8/25/2010			2,314	0	2,676	-362			0			-362
485	SILICON LABORATORIES INC	826919102		8/28/2009	8/25/2010			772	0	898	-126			0			-126
486	SILICON LABORATORIES INC	826919102		8/28/2009	8/25/2010			1,544	0	1,784	-240			0			-240
487	SIMON PROPERTY GRP LP 5.75%	5/01/828807BS5		5/9/2006	1/20/2010			21,550	0	19,952	1,598			0			1,598
488	SIMON PROPERTY GRP LP 5.75%	5/01/828807BS5		2/15/2007	1/20/2010			5,388	0	5,100	288			0			288
489	SMITH INTL INC	832110100		2/5/2010	2/26/2010			1,231	0	910	321			0			321
490	SMITH INTL INC	832110100		2/5/2010	3/5/2010			1,718	0	1,214	504			0			504
491	FHLMC GOLD G05938 5.0% 1/01/36	3128M74X1		7/19/2010	12/15/2010			538	0	571	-33			0			-33
492	FHLMC GOLD G05938 5.0% 1/01/36	3128M74X1		7/19/2010	1/15/2011			517	0	548	-31			0			-31
493	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	7/15/2010			443	0	476	-33			0			-33
494	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	8/15/2010			344	0	370	-26			0			-26
495	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	9/15/2010			461	0	495	-34			0			-34
496	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	10/15/2010			557	0	598	-41			0			-41
497	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	11/15/2010			582	0	625	-43			0			-43
498	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	12/15/2010			199	0	213	-14			0			-14
499	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	1/15/2011			469	0	504	-35			0			-35
500	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	2/15/2010			1,486	0	1,545	-59			0			-59
501	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	3/15/2010			5,496	0	5,716	-220			0			-220
502	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	4/15/2010			1,660	0	1,726	-66			0			-66
503	ENERGIZER HLDGS INC	29266R108		11/15/2010	11/19/2010			16,286	0	16,685	-399			0			-399
504	ENERGIZER HLDGS INC	29266R108		11/15/2010	11/19/2010			19,115	0	19,650	-535			0			-535
505	EQUINIX INC	29444U502		10/12/2009	5/5/2010			1,972	0	1,918	54			0			54
506	EQUINIX INC	29444U502		10/27/2009	5/5/2010			7,888	0	7,228	660			0			660
507	EXELON CORP	30161N101		1/17/2001	8/24/2010			1,612	0	1,181	431			0			431
508	EXELON CORP	30161N101		1/17/2001	8/24/2010			3,537	0	2,598	939			0			939
509	EXELON CORP	30161N101		1/17/2001	8/24/2010			29,396	0	21,611	7,785			0			7,785
510	EXELON CORP	30161N101		9/4/2001	8/24/2010			4,819	0	3,293	1,526			0			1,526
511	EXELON CORP	30161N101		10/3/2001	8/24/2010			2,410	0	1,359	1,051			0			1,051
512	EXELON CORP	30161N101		2/5/2002	8/24/2010			2,410	0	1,508	902			0			902
513	EXELON CORP	30161N101		7/1/2002	8/24/2010			9,638	0	6,226	3,412			0			3,412

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions									
							8,968	0	10,704,072	0	9,703,478	1,000,594	0	0	0	0	1,000,594
514	EXELON CORP	30161N101		10/4/2002	8/24/2010				3,213	0	1,901	1,312			0	0	1,312
515	EXERRAN HOLDINGS INC	30225X103		6/10/2010	7/15/2010				2,261	0	2,252	9			0	0	9
516	EXERRAN HOLDINGS INC	30225X103		6/10/2010	8/25/2010				2,427	0	3,003	-576			0	0	-576
517	EXERRAN HOLDINGS INC	30225X103		6/10/2010	8/25/2010				2,022	0	2,502	-480			0	0	-480
518	EXXON MOBIL CORP	30231G102		1/17/2001	10/11/2010				643	0	401	242			0	0	242
519	U S TREASURY NOTE 1 5% 7/15/12	912828LB4		3/11/2010	4/9/2010				10,057	0	10,087	-30			0	0	-30
520	U S TREASURY NOTE 1 5% 7/15/12	912828LB4		3/11/2010	4/13/2010				20,142	0	20,174	-32			0	0	-32
521	U S TREASURY NOTE 1 5% 7/15/12	912828LB4		3/11/2010	4/14/2010				5,033	0	5,044	-11			0	0	-11
522	U S TREASURY NOTE 3 625% 8/15/19	912828LJ7		12/1/2009	1/11/2010				14,783	0	15,474	-691			0	0	-691
523	U S TREASURY NOTE 3 625% 8/15/19	912828LJ7		12/1/2009	1/12/2010				4,960	0	5,158	-198			0	0	-198
524	U S TREASURY NOTE 2 375% 9/30/14	912828LQ1		7/29/2010	8/2/2010				5,219	0	5,203	16			0	0	16
525	U S TREASURY NOTE 1 375% 10/15/12	912828LR9		1/20/2010	4/19/2010				15,032	0	15,031	1			0	0	1
526	U S TREASURY NOTE 1 375% 10/15/12	912828LR9		1/20/2010	4/26/2010				5,003	0	5,010	-7			0	0	-7
527	U S TREASURY NOTE 1 375% 10/15/12	912828LR9		10/28/2009	4/26/2010				5,003	0	4,990	13			0	0	13
528	U S TREASURY NOTE 1 375% 10/15/12	912828LR9		10/28/2009	5/10/2010				30,197	0	29,942	255			0	0	255
529	U S TREASURY NOTE 1 375% 10/15/12	912828LR9		12/30/2009	5/10/2010				10,066	0	9,963	103			0	0	103
530	U S TREASURY NOTE 1 375% 10/15/12	912828LR9		12/30/2009	5/13/2010				5,034	0	4,981	53			0	0	53
531	UNITED STATES TREASURY 1 125% 12/15/19	912828MB3		2/24/2010	5/10/2010				14,968	0	14,926	42			0	0	42
532	ABERCROMBIE & FITCH CO CL A	002896207		4/5/2010	7/15/2010				2,108	0	2,882	-774			0	0	-774
533	ABERCROMBIE & FITCH CO CL A	002896207		4/5/2010	8/30/2010				1,402	0	1,922	-520			0	0	-520
534	ADTRAN INC	00738A106		10/8/2010	11/12/2010				2,231	0	2,466	-235			0	0	-235
535	ADTRAN INC	00738A106		10/8/2010	11/12/2010				636	0	705	-69			0	0	-69
536	ADTRAN INC	00738A106		10/8/2010	11/15/2010				320	0	352	-32			0	0	-32
537	ADTRAN INC	00738A106		10/8/2010	11/15/2010				2,226	0	2,466	-240			0	0	-240
538	AETNA INC 5 75% 6/15/11	00817YAD0		6/6/2006	3/9/2010				10,511	0	9,989	522			0	0	522
539	AETNA INC 5 75% 6/15/11	00817YAD0		6/8/2006	3/9/2010				10,511	0	9,998	513			0	0	513
540	AKAMAI TECHNOLOGIES INC	00971T101		8/25/2010	12/21/2010				2,009	0	1,820	189			0	0	189
541	AKAMAI TECHNOLOGIES INC	00971T101		8/30/2010	12/21/2010				2,009	0	1,860	149			0	0	149
542	ALBEMARLE CORP	012653101		8/31/2009	7/13/2010				844	0	644	200			0	0	200
543	ALBEMARLE CORP	012653101		8/31/2009	7/15/2010				2,077	0	1,609	468			0	0	468
544	ALBEMARLE CORP	012653101		8/21/2009	7/15/2010				831	0	640	191			0	0	191
545	ALBEMARLE CORP	012653101		8/21/2009	8/30/2010				3,609	0	2,860	749			0	0	749
546	ALBEMARLE CORP	012653101		8/21/2009	8/30/2010				2,807	0	2,242	565			0	0	565
547	ALEXION PHARMACEUTICALS INC	015351109		6/3/2010	7/15/2010				1,028	0	1,067	-39			0	0	-39
548	ALEXION PHARMACEUTICALS INC	015351109		6/4/2010	7/15/2010				514	0	531	-17			0	0	-17
549	ALEXION PHARMACEUTICALS INC	015351109		6/4/2010	11/4/2010				1,427	0	1,062	365			0	0	365
550	ALEXION PHARMACEUTICALS INC	015351109		5/5/2010	11/4/2010				5,002	0	3,718	1,284			0	0	1,284
551	ALLIANCE DATA SYS CORP	018581108		5/5/2010	7/15/2010				580	0	768	-188			0	0	-188
552	ALLIANCE DATA SYS CORP	018581108		5/5/2010	7/15/2010				1,739	0	2,292	-553			0	0	-553
553	ALLIANCE DATA SYS CORP	018581108		7/23/2008	10/11/2010				2,582	0	2,523	59			0	0	59
554	ALLIANCE DATA SYS CORP	018581108		5/28/2008	11/19/2010				16,572	0	5,021	135			0	0	135
555	ALLIANCE DATA SYS CORP	018581108		5/28/2008	11/19/2010				16,572	0	16,027	545			0	0	545
556	ALLIANCE DATA SYS CORP	018581108		5/29/2008	11/19/2010				13,872	0	13,726	146			0	0	146
557	ALLIANCE DATA SYS CORP	018581108		7/23/2008	11/19/2010				14,117	0	14,510	-393			0	0	-393
558	ALLIANCE DATA SYS CORP	018581108		12/23/2008	11/19/2010				1,841	0	1,357	484			0	0	484
559	ALLIANCE DATA SYS CORP	018581108		3/18/2009	11/19/2010				3,683	0	1,942	1,741			0	0	1,741
560	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	10/11/2010				1,287	0	1,210	77			0	0	77
561	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	11/19/2010				1,170	0	1,125	45			0	0	45
562	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	11/19/2010				9,680	0	9,316	364			0	0	364
563	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/11/2010	11/19/2010				2,021	0	1,915	106			0	0	106
564	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/11/2010	11/19/2010				8,209	0	7,794	415			0	0	415
565	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/12/2010	11/19/2010				2,854	0	2,732	122			0	0	122
566	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	11/19/2010				17,021	0	16,589	432			0	0	432
567	COMMIT TO PUR FNMA SFM 12/01/2014	01F0404C6		11/9/2010	12/13/2010				25,707	0	26,158	-451			0	0	-451
568	COMMIT TO PUR FNMA SFM 12/01/2014	01F0406C6		11/19/2010	12/9/2010				69,967	0	71,668	-1,701			0	0	-1,701
569	COMMIT TO PUR FNMA SFM 12/01/2014	01F0406C6		11/19/2010	12/9/2010				39,994	0	40,625	-631			0	0	-631
570	AXA FINL INC 7 75% 8/01/10	002451AA0		9/9/2005	8/1/2010				35,000	0	39,973	-4,973			0	0	-4,973

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		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	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							8,968	0								1,000,594
571	ABBOTT LABORATORIES	002824100		11/19/2010	12/8/2010				58,596	60,127	-1,531			0	0	-1,531
572	COMMIT TO PUR FNMA	01F052664		4/23/2010	6/10/2010				32,175	31,462	713			0	0	713
573	ALPHA NATURAL RESOURCES INC	02076X102		1/22/2010	5/13/2010				5,694	5,928	-234			0	0	-234
574	AMERICAN EAGLE OUTFITTERS INC	02053E106		4/16/2009	1/29/2010				639	570	69			0	0	69
575	FNMA POOL # 745418	5 5% 4/01/36		5/15/2009	9/25/2010				63	66	-3			0	0	-3
576	FNMA POOL # 745418	5 5% 4/01/36		7/5/2007	10/25/2010				425	426	-1			0	0	-1
577	FNMA POOL # 745418	5 5% 4/01/36		5/15/2009	10/25/2010				64	67	-3			0	0	-3
578	FNMA POOL # 745418	5 5% 4/01/36		7/5/2007	11/25/2010				417	417	0			0	0	0
579	FNMA POOL # 745418	5 5% 4/01/36		5/15/2009	11/25/2010				63	66	-3			0	0	-3
580	FNMA POOL # 745418	5 5% 4/01/36		7/5/2007	12/25/2010				436	436	0			0	0	0
581	FNMA POOL # 745418	5 5% 4/01/36		5/15/2009	12/25/2010				66	69	-3			0	0	-3
582	FNMA POOL # 745418	5 5% 4/01/36		7/5/2007	1/25/2011				424	424	0			0	0	0
583	FNMA POOL # 745418	5 5% 4/01/36		5/15/2009	1/25/2011				64	67	-3			0	0	-3
584	FNMA POOL # 745418	5 5% 4/01/36		12/22/2010	1/25/2011				193	207	-14			0	0	-14
585	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	2/25/2010				543	579	-36			0	0	-36
586	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	3/25/2010				629	671	-42			0	0	-42
587	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	4/25/2010				3,613	3,858	-245			0	0	-245
588	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	5/25/2010				694	741	-47			0	0	-47
589	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	6/25/2010				640	693	-43			0	0	-43
590	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	7/25/2010				541	577	-36			0	0	-36
591	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	8/25/2010				533	569	-36			0	0	-36
592	FNMA POOL # 745948	6 5% 10/01/36		7/14/2010	8/25/2010				97	107	-10			0	0	-10
593	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	9/25/2010				533	569	-36			0	0	-36
594	FNMA POOL # 745948	6 5% 10/01/36		7/14/2010	9/25/2010				97	107	-10			0	0	-10
595	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	10/25/2010				528	564	-36			0	0	-36
596	FNMA POOL # 745948	6 5% 10/01/36		7/14/2010	10/25/2010				96	106	-10			0	0	-10
597	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	11/25/2010				465	497	-32			0	0	-32
598	FNMA POOL # 745948	6 5% 10/01/36		7/14/2010	11/25/2010				85	93	-8			0	0	-8
599	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	12/25/2010				431	460	-29			0	0	-29
600	FNMA POOL # 745948	6 5% 10/01/36		7/14/2010	12/25/2010				78	86	-8			0	0	-8
601	FNMA POOL # 745948	6 5% 10/01/36		9/10/2009	1/25/2011				478	510	-32			0	0	-32
602	FNMA POOL # 745948	6 5% 10/01/36		7/14/2010	1/25/2011				87	96	-9			0	0	-9
603	FNMA POOL # 831812	6% 9/1/36		12/29/2010	1/25/2011				882	962	-80			0	0	-80
604	FNMA POOL # 838636	5 5% 11/01/35		12/6/2005	2/25/2010				204	206	-2			0	0	-2
605	FNMA POOL # 838636	5 5% 11/01/35		12/6/2005	3/25/2010				42	42	0			0	0	0
606	FNMA POOL # 838636	5 5% 11/01/35		12/6/2005	4/23/2010				26,300	25,306	994			0	0	994
607	FNMA POOL # 838636	5 5% 11/01/35		12/6/2005	4/25/2010				571	576	-5			0	0	-5
608	FNMA POOL # 838636	5 5% 11/01/35		12/6/2005	5/25/2010				205	207	-2			0	0	-2
609	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	2/25/2010				163	154	9			0	0	9
610	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	3/25/2010				129	122	7			0	0	7
611	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	4/25/2010				110	104	6			0	0	6
612	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	5/25/2010				112	107	5			0	0	5
613	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	6/25/2010				84	80	4			0	0	4
614	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	7/25/2010				256	245	11			0	0	11
615	HOME DEPOT INC	437076102		9/11/2009	5/27/2010				10,983	8,733	2,250			0	0	2,250
616	HOME DEPOT INC	437076102		9/11/2009	5/27/2010				6,865	5,441	1,424			0	0	1,424
617	HOME DEPOT INC	437076102		9/11/2009	5/27/2010				16,132	12,743	3,389			0	0	3,389
618	HOME DEPOT INC	437076102		9/11/2009	5/27/2010				343	274	69			0	0	69
619	HOME DEPOT INC	437076102		11/20/2008	10/11/2010				1,591	960	631			0	0	631
620	HAROT 2006-3 A4	5 11% 4/15/12		10/17/2006	1/15/2010				2,332	2,332	0			0	0	0
621	HAROT 2006-3 A4	5 11% 4/15/12		10/17/2006	2/15/2010				2,254	2,253	1			0	0	1
622	HAROT 2006-3 A4	5 11% 4/15/12		10/17/2006	3/15/2010				2,168	2,168	0			0	0	0
623	HAROT 2006-3 A4	5 11% 4/15/12		10/17/2006	4/15/2010				2,352	2,351	1			0	0	1
624	HAROT 2006-3 A4	5 11% 4/15/12		10/17/2006	5/15/2010				2,122	2,121	1			0	0	1
625	HAROT 2006-3 A4	5 11% 4/15/12		10/17/2006	6/15/2010				20,201	20,197	4			0	0	4
626	HONEYWELL INTL INC	438516106		1/14/2004	10/11/2010				2,290	1,800	490			0	0	490
627	HONEYWELL INTL INC	438516106		1/14/2004	11/19/2010				15,910	11,517	4,393			0	0	4,393

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Amount																
8,968																
0																
Long Term CG Distributions																
Short Term CG Distributions																
	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	0	1,000,594	Gains Minus Excess of FMV Over Adjusted Basis or Losses
628	HOSPIRA INC	441060100		3/8/2007	10/11/2010		2,817	0	2,005	812			0			812
629	HOSPIRA INC	441060100		3/7/2007	11/19/2010		14,934	0	10,371	4,563			0			4,563
630	HOSPIRA INC	441060100		3/8/2007	11/19/2010		32,740	0	22,853	9,887			0			9,887
631	HOSPIRA INC	441060100		3/9/2007	11/19/2010		6,318	0	4,409	1,909			0			1,909
632	HOSPIRA INC	441060100		5/31/2007	11/19/2010		15,509	0	10,682	4,827			0			4,827
633	HOSPIRA INC	441060100		12/23/2008	11/19/2010		2,872	0	1,303	1,569			0			1,569
634	HOSPIRA INC	441060100		3/18/2009	11/19/2010		4,595	0	2,029	2,566			0			2,566
635	HOST HOTELS & RESORTS INC	44107P104		12/23/2009	4/5/2010		1,951	0	1,546	405			0			405
636	HOST HOTELS & RESORTS INC	44107P104		12/22/2009	7/15/2010		328	0	245	83			0			83
637	HOST HOTELS & RESORTS INC	44107P104		12/23/2009	7/15/2010		133	0	113	20			0			20
638	HOST HOTELS & RESORTS INC	44107P104		4/24/2009	7/15/2010		3,733	0	2,153	1,580			0			1,580
639	HOST HOTELS & RESORTS INC	44107P104		4/24/2009	10/22/2010		4,041	0	2,016	2,025			0			2,025
640	HAT 2007-1 A4	44329FAD0		1/23/2007	8/17/2010		1,297	0	1,297	0			0			0
641	HAT 2007-1 A4	44329FAD0		1/23/2007	9/17/2010		2,106	0	2,106	0			0			0
642	HAT 2007-1 A4	44329FAD0		1/23/2007	10/17/2010		2,017	0	2,017	0			0			0
643	HAT 2007-1 A4	44329FAD0		1/23/2007	11/17/2010		1,891	0	1,890	1			0			1
644	HAT 2007-1 A4	44329FAD0		1/23/2007	12/17/2010		1,718	0	1,717	1			0			1
645	HUMAN GENOME SCIENCES INC	444903108		4/30/2010	7/15/2010		2,008	0	2,274	-266			0			-266
646	HUMAN GENOME SCIENCES INC	444903108		2/12/2010	10/11/2010		2,899	0	2,901	-2			0			-2
647	HUMAN GENOME SCIENCES INC	444903108		4/30/2010	11/5/2010		775	0	853	-78			0			-78
648	HUMAN GENOME SCIENCES INC	444903108		4/30/2010	11/5/2010		3,571	0	3,979	-408			0			-408
649	HUMAN GENOME SCIENCES INC	444903108		12/2/2009	11/19/2010		4,816	0	5,350	-534			0			-534
650	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	11/19/2010		18,782	0	22,108	-3,326			0			-3,326
651	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	11/19/2010		17,337	0	20,777	-3,440			0			-3,440
652	HUMAN GENOME SCIENCES INC	444903108		2/12/2010	11/19/2010		18,782	0	22,625	-3,843			0			-3,843
653	HUNT J B TRANSPORT SERVICES INC	445658107		11/5/2009	7/15/2010		2,414	0	2,264	150			0			150
654	UNITED STATES T-NOTE 1 375% 5/15/11	912828NCO		5/14/2010	6/17/2010		5,032	0	5,014	18			0			18
655	UNITED STATES T-NOTE 1 375% 5/15/11	912828NCO		5/14/2010	11/19/2010		15,357	0	15,041	316			0			316
656	U S TREASURY NOTE 3.5% 5/15/20	912828ND8		8/12/2010	11/9/2010		10,762	0	10,692	70			0			70
657	U S TREASURY NOTE 0.75% 5/31/12	912828NE6		11/3/2010	12/8/2010		30,112	0	30,200	-88			0			-88
658	U S TREASURY NOTE 0.75% 5/31/12	912828NE6		11/5/2010	12/8/2010		35,131	0	35,222	-91			0			-91
659	UNITED STATES T-NOTE 1 125% 6/15/11	912828NH9		7/16/2010	11/19/2010		20,357	0	20,130	227			0			227
660	UNITED STATES T-NOTE 1 125% 6/15/11	912828NH9		7/20/2010	11/19/2010		5,089	0	5,033	56			0			56
661	UNITED STATES T-NOTE 1 125% 6/15/11	912828NH9		8/2/2010	11/19/2010		25,446	0	25,221	225			0			225
662	U S TREASURY NOTE 2 625% 8/15/20	912828NT3		8/24/2010	11/9/2010		14,949	0	15,182	-233			0			-233
663	U S TREASURY NOTE 0.5% 10/15/13	912828PB0		10/19/2010	12/13/2010		4,940	0	4,993	-53			0			-53
664	U S TREASURY NOTE 2 625% 11/15/20	912828PC8		11/12/2010	12/17/2010		4,670	0	4,670	0			0			0
665	U S TREASURY NOTE 2 625% 11/15/20	912828PC8		12/8/2010	12/17/2010		4,670	0	4,742	-72			0			-72
666	U S TREASURY NOTE 0.375% 8/31/12	912828PH7		9/24/2010	12/22/2010		9,968	0	9,988	-20			0			-20
667	U S TREASURY NOTE 0.75% 12/15/13	912828PL8		12/13/2010	12/30/2010		9,914	0	9,930	-16			0			-16
668	U S TREASURY NOTE 0.5% 11/15/13	912828PU8		12/10/2010	12/13/2010		4,934	0	4,932	2			0			2
669	U S TREASURY NOTE 0.5% 11/15/13	912828PU8		12/23/2010	12/29/2010		19,725	0	19,693	32			0			32
670	UNITED STS STL CORP NEW	912909108		12/17/2009	2/26/2010		2,120	0	1,979	141			0			141
671	UNITED STS STL CORP NEW	912909108		12/17/2009	4/6/2010		697	0	495	202			0			202
672	UNITED STS STL CORP NEW	912909108		11/30/2009	4/6/2010		1,394	0	891	503			0			503
673	UNITED STS STL CORP NEW	912909108		11/30/2009	6/10/2010		4,714	0	4,900	-186			0			-186
674	UNITED THERAPEUTICS CORP DEL	91307C102		11/12/2008	1/27/2010		572	0	455	117			0			117
675	UNITED THERAPEUTICS CORP DEL	91307C102		11/12/2008	2/5/2010		1,703	0	1,364	339			0			339
676	FED HOME LOAN MTG CORP 2.0%	4273128X9XS6		4/24/2009	4/16/2010		20,220	0	19,970	250			0			250
677	FED HOME LOAN MTG CORP 2.0%	9283128X9GK0		10/28/2009	9/28/2010		30,000	0	30,090	-90			0			-90
678	FED HOME LN MTG CORP 2 0%	1105/3128X9KL3		10/28/2009	11/5/2010		30,000	0	30,038	-62			0			-62
679	FLHMC GOLD POOL A90393 5.0%	1201/312938NJB		3/8/2010	4/15/2010		20	0	21	-1			0			-1
680	FLHMC GOLD POOL A90393 5.0%	1201/312938NJB		3/8/2010	5/15/2010		20	0	21	-1			0			-1
681	FLHMC GOLD POOL A90393 5.0%	1201/312938NJB		3/8/2010	6/15/2010		20	0	21	-1			0			-1
682	FLHMC GOLD POOL A90393 5.0%	1201/312938NJB		3/8/2010	7/15/2010		19	0	20	-1			0			-1
683	FLHMC GOLD POOL A90393 5.0%	1201/312938NJB		3/8/2010	8/15/2010		20	0	21	-1			0			-1
684	FLHMC GOLD POOL A90393 5.0%	1201/312938NJB		3/8/2010	9/15/2010		151	0	158	-7			0			-7

Amount

Long Term CG Distributions	8,968
Short Term CG Distributions	0

Amount																
Long Term CG Distributions					8,968											
Short Term CG Distributions					0											
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,000,594
799	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	3/25/2010		145	0	146	-1			0	0	-1	0
800	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		10/30/2006	4/25/2010		59	0	60	-1			0	0	-1	0
801	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	4/25/2010		158	0	160	-2			0	0	-2	0
802	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		10/30/2006	5/25/2010		239	0	241	-2			0	0	-2	0
803	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	5/25/2010		636	0	644	-8			0	0	-8	0
804	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		10/30/2006	6/25/2010		106	0	107	-1			0	0	-1	0
805	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	6/25/2010		282	0	285	-3			0	0	-3	0
806	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		10/30/2006	7/25/2010		76	0	76	0			0	0	0	0
807	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		10/30/2007	7/25/2010		202	0	204	-2			0	0	-2	0
808	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		10/30/2006	8/25/2010		67	0	67	0			0	0	0	0
809	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	8/25/2010		178	0	180	-2			0	0	-2	0
810	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		10/30/2006	9/25/2010		93	0	94	-1			0	0	-1	0
811	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	9/25/2010		248	0	251	-3			0	0	-3	0
812	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		10/30/2006	10/25/2010		97	0	98	-1			0	0	-1	0
813	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	10/25/2010		260	0	263	-3			0	0	-3	0
814	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		10/30/2006	11/25/2010		125	0	126	-1			0	0	-1	0
815	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	11/25/2010		333	0	337	-4			0	0	-4	0
816	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		10/30/2006	12/25/2010		91	0	92	-1			0	0	-1	0
817	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	12/25/2010		242	0	245	-3			0	0	-3	0
818	GOOGLE INC - CL A	38259P508		8/21/2009	10/11/2010		4,308	0	3,714	594			0	0	594	594
819	GOOGLE INC - CL A	38259P508		8/21/2009	11/19/2010		31,022	0	24,142	6,880			0	0	6,880	6,880
820	GREIF INC CLASS A	397624107		6/10/2010	7/15/2010		1,139	0	1,120	19			0	0	19	19
821	GREIF INC CLASS A	397624107		8/30/2010	10/22/2010		588	0	573	15			0	0	15	15
822	GREIF INC CLASS A	397624107		8/30/2010	10/25/2010		590	0	573	17			0	0	17	17
823	GREIF INC CLASS A	397624107		8/30/2010	10/25/2010		594	0	573	21			0	0	21	21
824	GREIF INC CLASS A	397624107		8/30/2010	10/26/2010		1,166	0	1,146	20			0	0	20	20
825	GREIF INC CLASS A	397624107		6/10/2010	10/26/2010		1,166	0	1,120	46			0	0	46	46
826	GREIF INC CLASS A	397624107		6/10/2010	10/26/2010		1,163	0	1,120	43			0	0	43	43
827	GREIF INC CLASS A	397624107		6/10/2010	10/27/2010		572	0	560	12			0	0	12	12
828	GUESS? INC	401617105		6/24/2010	7/15/2010		1,687	0	1,653	34			0	0	34	34
829	GUESS? INC	401617105		6/10/2009	7/15/2010		675	0	675	0			0	0	0	0
830	GUESS? INC	401617105		10/15/2010	11/10/2010		1,235	0	1,286	-51			0	0	-51	-51
831	GYMBOREE CORP	403777105		4/5/2010	5/5/2010		2,457	0	2,686	-229			0	0	-229	-229
832	GYMBOREE CORP	403777105		4/5/2010	7/15/2010		438	0	537	-99			0	0	-99	-99
833	GYMBOREE CORP	403777105		3/5/2010	7/15/2010		1,314	0	1,356	-42			0	0	-42	-42
834	GYMBOREE CORP	403777105		1/19/2007	10/15/2010		6,495	0	4,521	1,974			0	0	1,974	1,974
835	HALLIBURTON CO	406216101		1/19/2007	10/11/2010		2,084	0	1,752	332			0	0	332	332
836	HALLIBURTON CO	406216101		1/19/2007	11/19/2010		2,242	0	1,752	490			0	0	490	490
837	HD MOT 2005-3 A2 4.41% 6/15/12	41283ABY4		8/19/2005	1/15/2010		724	0	724	0			0	0	0	0
838	UNILEVER PLC ADR	904767704		12/11/2009	1/19/2010		12,951	0	13,188	-237			0	0	-237	-237
839	UNILEVER PLC ADR	904767704		12/11/2009	1/19/2010		4,518	0	4,604	-86			0	0	-86	-86
840	UNILEVER PLC ADR	904767704		12/14/2009	1/19/2010		31,324	0	32,144	-820			0	0	-820	-820
841	UNILEVER PLC ADR	904767704		5/27/2010	11/19/2010		22,891	0	20,659	2,232			0	0	2,232	2,232
842	UNILEVER PLC ADR	904767704		5/27/2010	11/19/2010		22,288	0	20,084	2,204			0	0	2,204	2,204
843	UNITED RENTALS INC	911363109		4/9/2010	6/25/2010		1,832	0	1,882	-50			0	0	-50	-50
844	UNITED RENTALS INC	911363109		4/9/2010	7/15/2010		1,250	0	1,255	-5			0	0	-5	-5
845	UNITED RENTALS INC	911363109		4/9/2010	8/12/2010		3,428	0	3,032	396			0	0	396	396
846	U S TREASURY NOTE 6.25% 8/15/23	912810EQ7		6/22/2007	10/7/2010		20,485	0	16,366	4,119			0	0	4,119	4,119
847	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	12/15/2010		716	0	716	-45			0	0	-45	-45
848	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	1/15/2011		873	0	928	-55			0	0	-55	-55
849	FHLMC GOLD A92888 5.0% 7/01/40	312941J99		7/22/2010	9/15/2010		381	0	404	-23			0	0	-23	-23
850	FHLMC GOLD A92888 5.0% 7/01/40	312941J99		7/22/2010	10/15/2010		537	0	570	-33			0	0	-33	-33
851	FHLMC GOLD A92988 5.0% 7/01/40	312941J99		7/22/2010	11/15/2010		551	0	585	-34			0	0	-34	-34
852	FHLMC GOLD A92988 5.0% 7/01/40	312941J99		7/22/2010	12/15/2010		1,090	0	1,157	-67			0	0	-67	-67
853	HD MOT 2005-3 A2 4.41% 6/15/12	41283ABY4		8/19/2005	2/15/2010		754	0	754	0			0	0	0	0
854	HD MOT 2005-3 A2 4.41% 6/15/12	41283ABY4		8/19/2005	3/15/2010		805	0	805	0			0	0	0	0
855	HD MOT 2005-3 A2 4.41% 6/15/12	41283ABY4		8/19/2005	4/15/2010		867	0	867	0			0	0	0	0

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

		Amount		Totals	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
		Long Term CG Distributions	Short Term CG Distributions											
			8,968				10,704,072		9,703,478	1,000,594	0	0	0	1,000,594
856	HDMOT 2005-3 A2	4 41% 6/15/12	41283ABY4	8/19/2005	5/15/2010		786	0	786	0			0	0
857	HDMOT 2005-3 A2	4 41% 6/15/12	41283ABY4	8/19/2005	6/15/2010		685	0	685	0			0	0
858	HDMOT 2005-3 A2	4 41% 6/15/12	41283ABY4	8/19/2005	7/15/2010		719	0	719	0			0	0
859	HDMOT 2005-3 A2	4 41% 6/15/12	41283ABY4	8/19/2005	8/16/2010		4,531	0	4,530	1			0	1
860	HDMOT 2007-1 A4	5 21% 6/17/13	41283UAD7	1/23/2007	4/15/2010		1,097	0	1,096	1			0	1
861	HDMOT 2007-1 A4	5 21% 6/17/13	41283UAD7	1/23/2007	5/15/2010		2,808	0	2,807	1			0	1
862	HDMOT 2007-1 A4	5 21% 6/17/13	41283UAD7	1/23/2007	6/15/2010		2,532	0	2,532	0			0	0
863	HDMOT 2007-1 A4	5 21% 6/17/13	41283UAD7	1/23/2007	7/15/2010		2,701	0	2,701	1			0	1
864	HDMOT 2007-1 A4	5 21% 6/17/13	41283UAD7	1/23/2007	8/15/2010		2,554	0	2,554	0			0	0
865	HDMOT 2007-1 A4	5 21% 6/17/13	41283UAD7	1/23/2007	9/15/2010		2,588	0	2,587	1			0	1
866	HDMOT 2007-1 A4	5 21% 6/17/13	41283UAD7	1/23/2007	10/15/2010		2,379	0	2,378	1			0	1
867	HDMOT 2007-1 A4	5 21% 6/17/13	41283UAD7	1/23/2007	11/15/2010		2,252	0	2,252	0			0	0
868	HDMOT 2007-1 A4	5 21% 6/17/13	41283UAD7	1/23/2007	12/15/2010		2,218	0	2,218	0			0	0
869	HARSCO CORP		415864107	12/22/2009	4/5/2010		3,319	0	3,258	61			0	61
870	HARSCO CORP		415864107	12/23/2009	4/5/2010		1,660	0	1,654	6			0	6
871	HARSCO CORP		415864107	12/21/2009	4/5/2010		1,328	0	1,279	49			0	49
872	HARSCO CORP		415864107	12/18/2009	6/14/2010		1,568	0	1,879	-311			0	-311
873	HARSCO CORP		415864107	12/21/2009	6/14/2010		523	0	639	-116			0	-116
874	GLOBAL PMTS INC		37940X102	4/16/2009	3/4/2010		853	0	665	188			0	188
875	GLOBAL PMTS INC		37940X102	6/24/2009	3/4/2010		3,411	0	3,005	406			0	406
876	U S TREASURY NOTE	4 375% 5/15/40	912810QH4	10/14/2010	11/9/2010		10,253	0	10,827	-574			0	-574
877	U S TREASURY NOTE	4 375% 5/15/40	912810QH4	10/14/2010	11/9/2010		5,127	0	5,411	-284			0	-284
878	U S TREASURY NOTE	4 375% 5/15/40	912810QH4	10/29/2010	11/9/2010		5,127	0	5,289	-162			0	-162
879	U S TREASURY NOTE	4 375% 5/15/40	912810QH4	10/28/2010	11/18/2010		5,042	0	5,266	-224			0	-224
880	U S TREASURY NOTE	4 375% 5/15/40	912810QH4	11/3/2010	11/18/2010		5,042	0	5,247	-205			0	-205
881	U S TREASURY NOTE	4 375% 5/15/40	912810QH4	11/12/2010	11/18/2010		5,042	0	5,128	-86			0	-86
882	U S TREASURY NOTE	4 375% 5/15/40	912810QH4	11/10/2010	11/18/2010		5,042	0	5,082	-40			0	-40
883	U S TREASURY NOTE	3 875% 8/15/40	912810QK7	9/8/2010	10/7/2010		10,293	0	10,279	14			0	14
884	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	11/16/2009	2/11/2010		5,371	0	5,410	-39			0	-39
885	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	11/16/2009	3/4/2010		5,375	0	5,410	-35			0	-35
886	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	11/16/2009	5/20/2010		10,758	0	10,820	-65			0	-65
887	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	7/14/2009	6/22/2010		21,508	0	21,572	-64			0	-64
888	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	7/14/2009	6/22/2010		10,735	0	10,786	-51			0	-51
889	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	7/14/2009	6/30/2010		10,771	0	10,786	-15			0	-15
890	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	12/15/2009	6/30/2010		16,157	0	16,177	-20			0	-20
891	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	7/22/2009	6/30/2010		10,771	0	10,760	11			0	11
892	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	7/22/2009	7/8/2010		5,379	0	5,380	-1			0	-1
893	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	8/21/2009	7/8/2010		10,758	0	10,723	35			0	35
894	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	8/21/2009	7/9/2010		5,378	0	5,362	16			0	16
895	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	6/24/2009	7/14/2010		5,374	0	5,345	29			0	29
896	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	6/24/2009	7/16/2010		5,386	0	5,345	41			0	41
897	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	6/24/2009	7/20/2010		10,766	0	10,689	77			0	77
898	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	6/12/2009	7/20/2010		10,766	0	10,669	97			0	97
899	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	6/12/2009	7/23/2010		10,764	0	10,669	95			0	95
900	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	6/12/2009	8/4/2010		5,387	0	5,335	52			0	52
901	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	5/10/2010	10/7/2010		11,637	0	10,363	1,274			0	1,274
902	UNITED STATES TREASURY	4 625% 2/15/44	912810QE1	8/4/2010	10/7/2010		5,819	0	5,513	306			0	306
903	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	8/12/2009	8/4/2010		21,548	0	21,329	219			0	219
904	UNITED STATES TREASURY	4 0% 11/15/91	912828AP5	8/12/2009	8/27/2010		5,378	0	5,332	46			0	46
905	UNITED STATES TREASURY	4 25% 11/15/91	912828BR0	12/10/2009	1/7/2010		16,239	0	16,477	-238			0	-238
906	UNITED STATES TREASURY	4 25% 11/15/91	912828BR0	12/11/2009	1/7/2010		5,413	0	5,478	-65			0	-65
907	UNITED STATES TREASURY	4 25% 11/15/91	912828BR0	12/11/2009	2/5/2010		5,470	0	5,478	-8			0	-8
908	UNITED STATES TREASURY	4 25% 11/15/91	912828BR0	10/27/2009	2/5/2010		5,470	0	5,428	42			0	42
909	UNITED STATES TREASURY	4 25% 11/15/91	912828BR0	10/27/2009	4/28/2010		10,835	0	10,856	-21			0	-21
910	UNITED STATES TREASURY	4 25% 11/15/91	912828BR0	3/26/2010	4/28/2010		5,417	0	5,409	8			0	8
911	UNITED STATES TREASURY	4 25% 11/15/91	912828BR0	8/29/2008	8/2/2010		5,540	0	5,280	260			0	260
912	U S TREASURY NOTE	3 625% 6/15/10	912828DX5	5/14/2010	6/10/2010		30,002	0	30,084	-82			0	-82

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	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 or Losses					
Totals						10,704,072	0	9,703,478	1,000,594	0	0	0	1,000,594					
Long Term CG Distributions						8,968												
Short Term CG Distributions						0												
913	U S TREASURY NOTE 4 5% 11/15/15	912828EN6		7/1/2009	4/28/2010	5,476	0	5,446	30			0	9					
914	U S TREASURY NOTE 4 5% 11/15/15	912828EN6		7/1/2009	4/28/2010	5,476	0	5,467	9			0	9					
915	U S TREASURY NOTE 4 5% 11/15/15	912828ES5		3/5/2009	2/1/2010	10,371	0	10,641	-270			0	-270					
916	AGCO CORP	001084102		10/27/2009	1/22/2010	1,292	0	1,151	141			0	141					
917	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		6/5/2008	2/4/2010	22,682	0	21,777	905			0	905					
918	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		6/5/2008	5/5/2010	11,364	0	10,888	476			0	476					
919	U S TREASURY NOTE 4 625% 8/31/11	912828FS4		11/20/2009	2/1/2010	15,940	0	16,065	-125			0	-125					
920	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/11/2008	1/29/2010	21,540	0	22,228	-688			0	-688					
921	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		2/11/2009	1/29/2010	10,770	0	10,994	-224			0	-224					
922	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		2/11/2009	2/1/2010	5,382	0	5,497	-115			0	-115					
923	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		2/11/2009	2/2/2010	5,383	0	5,497	-114			0	-114					
924	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		4/23/2009	2/2/2010	10,766	0	10,941	-175			0	-175					
925	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		2/9/2009	2/10/2010	5,375	0	5,471	-96			0	-96					
926	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		12/2/2009	2/10/2010	16,126	0	16,262	-136			0	-136					
927	U S TREASURY NOTE 4 625% 2/29/12	912828GK0		11/20/2009	2/10/2010	10,751	0	10,840	-89			0	-89					
928	AGCO CORP	001084102		10/27/2009	4/30/2010	2,497	0	2,015	482			0	482					
929	AGCO CORP	001084102		10/27/2009	5/3/2010	2,467	0	2,015	452			0	452					
930	AGCO CORP	001084102		10/27/2009	5/3/2010	3,888	0	3,166	722			0	722					
931	AEP TEXAS CENTRAL TRA 5 17% 10/1/12	00110AAD6		10/4/2006	9/21/2010	46,586	0	39,979	6,607			0	6,607					
932	AEP TEXAS CENTRAL TRA 5 17% 10/1/12	00110AAD6		10/4/2006	9/21/2010	11,646	0	9,995	1,651			0	1,651					
933	AOL INC	00184X105		12/4/2008	1/4/2010	3,052	0	2,072	980			0	980					
934	AOL INC	00184X105		3/18/2009	1/4/2010	208	0	124	84			0	84					
935	AT & T INC	00206R102		1/19/2007	10/11/2010	4,234	0	5,260	-1,026			0	-1,026					
936	AT & T INC	00206R102		1/19/2007	11/19/2010	39,731	0	49,097	-9,366			0	-9,366					
937	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		10/30/2006	1/25/2011	89	0	89	0			0	0					
938	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	1/25/2011	237	0	239	-2			0	-2					
939	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	2/25/2010	246	0	248	-2			0	-2					
940	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	3/25/2010	200	0	202	-2			0	-2					
941	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	4/25/2010	272	0	274	-2			0	-2					
942	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	5/25/2010	565	0	570	-5			0	-5					
943	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	6/25/2010	242	0	244	-2			0	-2					
944	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	7/25/2010	238	0	240	-2			0	-2					
945	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	8/25/2010	203	0	205	-2			0	-2					
946	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	9/25/2010	266	0	268	-2			0	-2					
947	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	10/25/2010	266	0	268	-2			0	-2					
948	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	11/25/2010	308	0	310	-2			0	-2					
949	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	12/25/2010	276	0	278	-2			0	-2					
950	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	1/25/2011	287	0	289	-2			0	-2					
951	FNMA POOL # 650077 7 5% 7/1/2032	31390MFS8		7/25/2002	2/1/2010	3,213	0	3,027	186			0	186					
952	FNMA POOL # 650077 7 5% 7/1/2032	31390MFS8		7/25/2002	2/25/2010	5	0	5	0			0	0					
953	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	6/25/2010	2,557	0	2,678	-121			0	-121					
954	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	7/25/2010	1,194	0	1,251	-57			0	-57					
955	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2010	929	0	973	-44			0	-44					
956	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	9/25/2010	1,034	0	1,083	-49			0	-49					
957	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	10/25/2010	1,018	0	1,067	-49			0	-49					
958	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	11/25/2010	1,455	0	1,524	-69			0	-69					
959	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	12/25/2010	1,089	0	1,141	-52			0	-52					
960	FED NATL MTGE AS 2 625% 12/10/14	31398AB35		12/1/2009	12/10/2010	25,000	0	25,000	0			0	0					
961	FED NATL MTG ASSN 2 0% 9/28/12	31398AF22		10/28/2009	9/28/2010	30,000	0	30,090	-90			0	-90					
962	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		7/5/2007	2/25/2010	345	0	342	3			0	3					
963	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	2/25/2010	52	0	55	-3			0	-3					
964	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		7/5/2007	3/25/2010	335	0	332	3			0	3					
965	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	3/25/2010	51	0	53	-2			0	-2					
966	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		7/5/2007	4/25/2010	456	0	453	3			0	3					
967	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	4/25/2010	69	0	72	-3			0	-3					
968	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		7/5/2007	5/25/2010	429	0	426	3			0	3					
969	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	5/25/2010	65	0	68	-3			0	-3					

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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	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions									
							8,968	0									1,000,594
1,027	HELIUM ENERGY SOLUTIONS GROUP INC	42303P107		4/7/2010	6/10/2010				1,357	0	1,906	-549			0		-549
1,028	HESS CORP	42809H107		3/17/2009	10/11/2010				4,375	0	4,303	72			0		72
1,029	HESS CORP	42809H107		9/29/2004	11/19/2010				67,736	0	28,509	39,227			0		39,227
1,030	HESS CORP	42809H107		12/23/2008	11/19/2010				2,790	0	1,932	858			0		858
1,031	HESS CORP	42809H107		1/23/2009	11/19/2010				28,601	0	22,613	5,988			0		5,988
1,032	HESS CORP	42809H107		3/17/2009	11/19/2010				7,673	0	6,762	911			0		911
1,033	HESS CORP	42809H107		3/18/2009	11/19/2010				8,371	0	7,057	1,314			0		1,314
1,034	HEWITT ASSOCS INC	42822Q100		12/18/2009	4/9/2010				808	0	860	-52			0		-52
1,035	HEWITT ASSOCS INC	42822Q100		12/21/2009	4/9/2010				2,019	0	2,155	-136			0		-136
1,036	HEWITT ASSOCS INC	42822Q100		12/22/2009	4/9/2010				1,211	0	1,290	-79			0		-79
1,037	HEWITT ASSOCS INC	42822Q100		12/23/2009	4/9/2010				2,019	0	2,161	-142			0		-142
1,038	HEWLETT PACKARD CO	428236103		8/21/2009	8/11/2010				15,078	0	16,423	-1,345			0		-1,345
1,039	HEWLETT PACKARD CO	428236103		8/21/2009	8/11/2010				45,326	0	49,268	-3,942			0		-3,942
1,040	HEWLETT PACKARD CO	428236103		8/21/2009	8/12/2010				27,705	0	30,626	-2,921			0		-2,921
1,041	HEWLETT PACKARD CO	428236103		9/3/2009	8/12/2010				12,045	0	13,306	-1,261			0		-1,261
1,042	HILL-ROM HOLDINGS INC	431475102		8/28/2009	1/22/2010				6,772	0	5,766	1,006			0		1,006
1,043	HILL-ROM HOLDINGS INC	431475102		8/31/2009	1/22/2010				1,209	0	1,025	184			0		184
1,044	HILL-ROM HOLDINGS INC	431475102		8/28/2009	5/20/2010				4,626	0	3,881	745			0		745
1,045	HILL-ROM HOLDINGS INC	431475102		9/11/2009	5/20/2010				22,801	0	18,937	3,864			0		3,864
1,046	HILL-ROM HOLDINGS INC	431475102		9/11/2009	5/20/2010				13,548	0	11,227	2,321			0		2,321
1,047	HILL-ROM HOLDINGS INC	431475102		8/28/2009	5/20/2010				12,161	0	10,257	1,904			0		1,904
1,048	HILL-ROM HOLDINGS INC	431475102		12/23/2008	5/27/2010				1,716	0	1,193	523			0		523
1,049	HILL-ROM HOLDINGS INC	431475102		3/18/2009	5/27/2010				3,089	0	1,943	1,146			0		1,146
1,050	U S TREASURY NOTE 4 25% 1/15/11	912828E55		6/1/2009	2/1/2010				15,557	0	15,844	-287			0		-287
1,051	U S TREASURY NOTE 5 125% 5/15/16	912828F2		6/5/2008	1/22/2010				16,962	0	16,332	630			0		630
1,052	AMGEN INC	031162100		4/24/2009	8/11/2010				31,763	0	29,226	2,537			0		2,537
1,053	AMGEN INC	031162100		4/24/2009	8/11/2010				5,384	0	4,880	504			0		504
1,054	AMPHENOL CORP NEW	032095101		6/7/2006	2/5/2010				4,216	0	3,004	1,212			0		1,212
1,055	AMPHENOL CORP NEW	032095101		12/24/2008	2/5/2010				1,533	0	917	616			0		616
1,056	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	10/11/2010				2,773	0	2,559	214			0		214
1,057	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	11/19/2010				23,646	0	32,909	-9,263			0		-9,263
1,058	AMYLIN PHARMACEUTICALS INC	032346108		6/18/2010	11/19/2010				4,491	0	6,523	-2,032			0		-2,032
1,059	AMYLIN PHARMACEUTICALS INC	032346108		6/18/2010	11/19/2010				8,718	0	12,881	-4,163			0		-4,163
1,060	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	11/19/2010				2,246	0	3,346	-1,100			0		-1,100
1,061	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	11/19/2010				2,933	0	4,328	-1,395			0		-1,395
1,062	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	11/19/2010				1,823	0	2,687	-864			0		-864
1,063	ANADARKO PETROLEUM CORP	032511107		6/18/2010	10/11/2010				1,739	0	1,276	463			0		463
1,064	ANADARKO PETROLEUM CORP	032511107		6/18/2010	10/11/2010				41,261	0	27,648	13,613			0		13,613
1,065	AMERICAN EAGLE OUTFITTERS INC	02553E106		4/14/2009	1/29/2010				160	0	137	23			0		23
1,066	AMERICAN EAGLE OUTFITTERS INC	02553E106		4/15/2009	7/13/2010				1,433	0	1,637	-204			0		-204
1,067	AMERICAN EXPRESS CO	025816109		6/21/2010	10/11/2010				2,669	0	2,974	-305			0		-305
1,068	AMERICAN EXPRESS CO	025816109		6/21/2010	11/19/2010				14,773	0	14,869	-96			0		-96
1,069	AMERICAN EXPRESS CO	025816109		4/6/2010	7/15/2010				2,263	0	2,715	-452			0		-452
1,070	AMERICAN EXPRESS CO	03060R101		4/6/2010	7/30/2010				6,264	0	6,418	-154			0		-154
1,071	AMERICAN EXPRESS CO	03060R101		1/21/2009	10/11/2010				1,994	0	767	1,227			0		1,227
1,072	AMERICAN EXPRESS CO	03076C106		1/21/2009	11/19/2010				52,429	0	19,168	33,261			0		33,261
1,073	AMERICAN EXPRESS CO	03076C106		3/18/2009	11/19/2010				3,146	0	1,137	2,009			0		2,009
1,074	AMERICAN EXPRESS CO	03076C106		7/8/2008	2/19/2010				1,938	0	2,321	-383			0		-383
1,075	AMETEK INC NEW	031100100		7/2/2008	7/15/2010				2,569	0	2,783	-214			0		-214
1,076	AMGEN INC	031162100		10/29/2008	2/12/2010				14,088	0	15,035	-947			0		-947
1,077	AMGEN INC	031162100		10/28/2008	2/12/2010				10,707	0	11,082	-375			0		-375
1,078	AMGEN INC	031162100		10/28/2008	8/10/2010				10,038	0	10,498	-460			0		-460
1,079	AMGEN INC	031162100		12/23/2008	8/10/2010				1,673	0	1,730	-57			0		-57
1,080	AMGEN INC	031162100		3/18/2009	8/10/2010				1,115	0	1,009	106			0		106
1,081	AMGEN INC	031162100		3/18/2009	8/11/2010				1,615	0	1,514	101			0		101
1,082	ANALYS INC	03662Q105		8/31/2009	4/6/2010				1,767	0	1,411	356			0		356
1,083	ANALYS INC	03662Q105		4/2/2009	7/15/2010				866	0	530	336			0		336

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

Long Term CG Distributions										Amount							
Short Term CG Distributions										8,968	0						
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,000,594
1,084	ANSYS INC	03662Q105		8/31/2009	7/15/2010	866		706	160			0				160	
1,085	ANSYS INC	03662Q105		3/19/2009	7/15/2010	1,299		729	570			0				570	
1,086	ANSYS INC	03662Q105		3/19/2009	11/12/2010	1,472		729	743			0				743	
1,087	APACHE CORP	037411105		1/19/2007	10/11/2010	4,469		2,977	1,492			0				1,492	
1,088	APACHE CORP	037411105		1/19/2007	11/19/2010	109,929		68,732	41,197			0				41,197	
1,089	APACHE CORP	037411105		3/18/2009	11/19/2010	8,656		5,053	3,603			0				3,603	
1,090	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	8/25/2010	195		187	8			0				8	
1,091	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	9/25/2010	322		310	12			0				12	
1,092	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	10/25/2010	333		321	12			0				12	
1,093	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	11/25/2010	348		336	12			0				12	
1,094	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	12/25/2010	440		425	15			0				15	
1,095	FNMA POOL # 888279	4 5% 10/1/36		6/6/2007	1/25/2011	332		321	11			0				11	
1,096	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	2/25/2010	148		151	-3			0				-3	
1,097	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	3/25/2010	109		110	-1			0				-1	
1,098	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	4/25/2010	168		171	-3			0				-3	
1,099	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	5/25/2010	196		199	-3			0				-3	
1,100	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	6/25/2010	250		254	-4			0				-4	
1,101	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	7/25/2010	116		118	-2			0				-2	
1,102	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	8/25/2010	165		168	-3			0				-3	
1,103	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	9/25/2010	185		188	-3			0				-3	
1,104	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	10/25/2010	184		187	-3			0				-3	
1,105	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	11/25/2010	206		209	-3			0				-3	
1,106	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	12/25/2010	203		206	-3			0				-3	
1,107	FNMA POOL # 888214	5 0% 3/01/21		1/15/2008	1/25/2011	248		252	-4			0				-4	
1,108	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	2/25/2010	1,314		1,363	-49			0				-49	
1,109	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	3/25/2010	956		992	-36			0				-36	
1,110	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	4/25/2010	1,413		1,466	-53			0				-53	
1,111	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	5/25/2010	1,261		1,308	-47			0				-47	
1,112	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	6/25/2010	1,144		1,187	-43			0				-43	
1,113	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	7/25/2010	955		990	-35			0				-35	
1,114	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	8/25/2010	1,191		1,236	-45			0				-45	
1,115	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	9/25/2010	1,172		1,216	-44			0				-44	
1,116	FNMA POOL # 889291	5 0% 4/01/23		8/2/2010	9/25/2010	293		313	-20			0				-20	
1,117	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	10/25/2010	1,191		1,236	-45			0				-45	
1,118	FNMA POOL # 889291	5 0% 4/01/23		8/2/2010	10/25/2010	298		318	-20			0				-20	
1,119	FNMA POOL # 889291	5 0% 4/01/23		8/2/2010	11/11/2010	7,124		7,139	-15			0				-15	
1,120	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	11/11/2010	4,209		4,098	111			0				111	
1,121	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	12/25/2010	1,520		1,577	-57			0				-57	
1,122	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	1/25/2011	962		998	-36			0				-36	
1,123	FNMA POOL # 889291	5 0% 4/01/23		5/20/2009	2/25/2011	1,186		1,230	-44			0				-44	
1,124	FNMA POOL 888890	6 5% 10/01/37		3/8/2010	4/25/2010	2,639		2,836	-197			0				-197	
1,125	FNMA POOL 888890	6 5% 10/01/37		3/8/2010	5/25/2010	412		442	-30			0				-30	
1,126	FNMA POOL 888890	6 5% 10/01/37		3/8/2010	6/25/2010	353		379	-26			0				-26	
1,127	FNMA POOL 888890	6 5% 10/01/37		3/8/2010	7/25/2010	339		365	-26			0				-26	
1,128	FNMA POOL 888890	6 5% 10/01/37		6/17/2010	7/25/2010	136		148	-12			0				-12	
1,129	FNMA POOL 888890	6 5% 10/01/37		3/8/2010	8/25/2010	284		306	-22			0				-22	
1,130	HUNTINGTON BANCSHARES INC	446150104		1/28/2010	7/16/2010	285		253	32			0				32	
1,131	HUNTINGTON BANCSHARES INC	446150104		1/28/2010	7/16/2010	969		855	114			0				114	
1,132	HUNTINGTON BANCSHARES INC	446150104		1/28/2010	9/8/2010	913		805	108			0				108	
1,133	HART 2006-B A4	5 15% 5/15/13		10/27/2006	3/15/2010	472		471	1			0				1	
1,134	HART 2006-B A4	5 15% 5/15/13		10/27/2006	4/15/2010	1,294		1,294	0			0				0	
1,135	HART 2006-B A4	5 15% 5/15/13		10/27/2006	5/15/2010	1,158		1,158	0			0				0	
1,136	HART 2006-B A4	5 15% 5/15/13		10/27/2006	6/15/2010	1,088		1,088	0			0				0	
1,137	HART 2006-B A4	5 15% 5/15/13		10/27/2006	7/15/2010	1,067		1,067	0			0				0	
1,138	HART 2006-B A4	5 15% 5/15/13		10/27/2006	8/15/2010	1,041		1,040	1			0				1	
1,139	HART 2006-B A4	5 15% 5/15/13		10/27/2006	9/15/2010	1,043		1,043	0			0				0	
1,140	HART 2006-B A4	5 15% 5/15/13		10/27/2006	10/15/2010	953		953	0			0				0	

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	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
		Long Term CG Distributions	Short Term CG Distributions														
		8,968	0														
1,141	HART 2006-B A4 5 15% 5/15/13	44920DAD8			10/27/2006	11/15/2010		908	0	908	0	0	0	0	0	0	1,000,594
1,142	HART 2006-B A4 5 15% 5/15/13	44920DAD8			10/27/2006	12/15/2010		10,976	0	10,974	2	0	0	0	0	0	184
1,143	ICON PUB LTD CO	45103T107			1/28/2010	7/15/2010		2,470	0	2,286	184	0	0	0	0	0	53
1,144	ICON PUB LTD CO	45103T107			1/28/2010	7/16/2010		1,069	0	1,016	53	0	0	0	0	0	-59
1,145	ICON PUB LTD CO	45103T107			1/27/2010	7/30/2010		691	0	750	-59	0	0	0	0	0	-61
1,146	ICON PUB LTD CO	45103T107			1/27/2010	7/30/2010		691	0	752	-61	0	0	0	0	0	-142
1,147	ICON PUB LTD CO	45103T107			1/28/2010	7/30/2010		1,382	0	1,524	-142	0	0	0	0	0	-94
1,148	ICON PUB LTD CO	45103T107			1/28/2010	7/30/2010		921	0	1,015	-94	0	0	0	0	0	-70
1,149	ICON PUB LTD CO	45103T107			1/28/2010	7/30/2010		692	0	762	-70	0	0	0	0	0	-34
1,150	DEX CORP	45167R104			12/18/2009	7/15/2010		602	0	636	-34	0	0	0	0	0	73
1,151	DEX CORP	45167R104			4/16/2009	7/15/2010		301	0	228	73	0	0	0	0	0	184
1,152	INFORMATICA CORP	45666Q102			8/16/2010	10/11/2010		1,444	0	1,260	184	0	0	0	0	0	2,055
1,153	INFORMATICA CORP	45666Q102			8/11/2010	11/19/2010		7,908	0	5,853	2,055	0	0	0	0	0	290
1,154	INFORMATICA CORP	45666Q102			8/11/2010	11/19/2010		1,113	0	823	290	0	0	0	0	0	2,014
1,155	INFORMATICA CORP	45666Q102			8/12/2010	11/19/2010		7,908	0	5,894	2,014	0	0	0	0	0	11
1,156	INFORMATICA CORP	45666Q102			8/12/2010	11/19/2010		40	0	29	11	0	0	0	0	0	285
1,157	INFORMATICA CORP	45666Q102			8/12/2010	11/19/2010		1,113	0	828	285	0	0	0	0	0	241
1,158	INFORMATICA CORP	45666Q102			8/13/2010	11/19/2010		1,033	0	792	241	0	0	0	0	0	94
1,159	INFORMATICA CORP	45666Q102			8/13/2010	11/19/2010		397	0	303	94	0	0	0	0	0	1,175
1,160	INFORMATICA CORP	45666Q102			8/13/2010	11/19/2010		5,047	0	3,872	1,175	0	0	0	0	0	991
1,161	INFORMATICA CORP	45666Q102			8/13/2010	11/19/2010		4,292	0	3,301	991	0	0	0	0	0	70
1,162	INFORMATICA CORP	45666Q102			8/16/2010	11/19/2010		318	0	248	70	0	0	0	0	0	2,773
1,163	INFORMATICA CORP	45666Q102			8/16/2010	11/19/2010		13,353	0	10,580	2,773	0	0	0	0	0	-124
1,164	INSPIRE PHARMACEUTICALS INC	457733103			3/12/2010	6/14/2010		373	0	497	-124	0	0	0	0	0	-89
1,165	INSPIRE PHARMACEUTICALS INC	457733103			3/12/2010	6/15/2010		263	0	352	-89	0	0	0	0	0	-197
1,166	INSPIRE PHARMACEUTICALS INC	457733103			3/12/2010	6/15/2010		579	0	776	-197	0	0	0	0	0	-18
1,167	INSPIRE PHARMACEUTICALS INC	457733103			3/12/2010	6/15/2010		53	0	71	-18	0	0	0	0	0	-577
1,168	INSPIRE PHARMACEUTICALS INC	457733103			3/24/2010	6/15/2010		2,946	0	3,523	-577	0	0	0	0	0	-371
1,169	INSPIRE PHARMACEUTICALS INC	457733103			3/25/2010	6/15/2010		1,683	0	2,054	-371	0	0	0	0	0	-67
1,170	INSPIRE PHARMACEUTICALS INC	457733103			3/24/2010	6/15/2010		368	0	435	-67	0	0	0	0	0	-72
1,171	IDEX CORP	45167R104			9/23/2008	2/19/2010		1,570	0	1,642	-72	0	0	0	0	0	112
1,172	URBAN OUTFITTERS INC	917047102			9/9/2009	10/8/2010		4,058	0	3,946	112	0	0	0	0	0	1,616
1,173	VALE SA-SP ADR	91912E105			5/10/2006	10/11/2010		2,913	0	1,297	1,616	0	0	0	0	0	2,094
1,174	VALE SA-SP ADR	91912E105			12/23/2008	11/19/2010		3,215	0	1,121	2,094	0	0	0	0	0	3,213
1,175	VALE SA-SP ADR	91912E105			3/18/2009	11/19/2010		5,465	0	2,252	3,213	0	0	0	0	0	39,204
1,176	VALE SA-SP ADR	91912E105			5/10/2006	11/19/2010		71,050	0	31,846	39,204	0	0	0	0	0	108
1,177	VEECO INSTRS INC DEL	922417100			1/21/2010	6/14/2010		6,658	0	6,550	108	0	0	0	0	0	89
1,178	VEECO INSTRS INC DEL	922417100			3/4/2010	6/14/2010		1,849	0	1,760	89	0	0	0	0	0	400
1,179	VERTEX PHARMACEUTICALS INC	92532F100			12/24/2008	1/7/2010		1,266	0	866	400	0	0	0	0	0	264
1,180	VERTEX PHARMACEUTICALS INC	92532F100			3/31/2009	1/7/2010		844	0	580	264	0	0	0	0	0	-27
1,181	IDEX CORP	45167R104			9/23/2008	2/19/2010		628	0	655	-27	0	0	0	0	0	-80
1,182	IDEX CORP	45167R104			9/23/2008	7/15/2010		903	0	983	-80	0	0	0	0	0	135
1,183	VERTEX PHARMACEUTICALS INC	92532F100			5/29/2009	1/7/2010		422	0	287	135	0	0	0	0	0	3,417
1,184	VERTEX PHARMACEUTICALS INC	92532F100			3/5/2009	1/8/2010		10,968	0	7,551	3,417	0	0	0	0	0	3,565
1,185	VERTEX PHARMACEUTICALS INC	92532F100			3/6/2009	1/8/2010		11,374	0	7,809	3,565	0	0	0	0	0	348
1,186	VERTEX PHARMACEUTICALS INC	92532F100			12/23/2008	1/8/2010		1,220	0	872	348	0	0	0	0	0	1,498
1,187	VERTEX PHARMACEUTICALS INC	92532F100			3/6/2009	1/8/2010		4,878	0	3,380	1,498	0	0	0	0	0	126
1,188	VERTEX PHARMACEUTICALS INC	92532F100			3/5/2009	1/8/2010		406	0	280	126	0	0	0	0	0	902
1,189	VERTEX PHARMACEUTICALS INC	92532F100			3/6/2009	1/11/2010		2,854	0	1,952	902	0	0	0	0	0	1,693
1,190	VERTEX PHARMACEUTICALS INC	92532F100			11/3/2008	6/21/2010		6,604	0	4,911	1,693	0	0	0	0	0	2,893
1,191	VERTEX PHARMACEUTICALS INC	92532F100			10/30/2008	6/22/2010		9,024	0	6,131	2,893	0	0	0	0	0	5,287
1,192	VERTEX PHARMACEUTICALS INC	92532F100			10/31/2008	6/22/2010		18,770	0	13,483	5,287	0	0	0	0	0	467
1,193	VERTEX PHARMACEUTICALS INC	92532F100			11/3/2008	6/22/2010		1,913	0	1,446	467	0	0	0	0	0	250
1,194	VERTEX PHARMACEUTICALS INC	92532F100			11/3/2008	6/22/2010		987	0	737	250	0	0	0	0	0	-252
1,195	VERTEX PHARMACEUTICALS INC	92532F100			2/18/2010	7/15/2010		1,360	0	1,612	-252	0	0	0	0	0	-221
1,196	VERTEX PHARMACEUTICALS INC	92532F100			2/5/2010	7/15/2010		2,040	0	2,261	-221	0	0	0	0	0	144
1,197	VERTEX PHARMACEUTICALS INC	92532F100			5/29/2009	7/16/2010		1,291	0	1,147	144	0	0	0	0	0	

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Long Term CG Distributions															Amount	
Short Term CG Distributions															8,968	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	1,000,594	
1,198	VERTEX PHARMACEUTICALS INC	92532F100		2/5/2010	7/16/2010	1,613	0	1,884	-271			0			-271	
1,199	VERTEX PHARMACEUTICALS INC	92532F100		4/16/2009	7/16/2010	323	0	278	45			0			45	
1,200	VERTEX PHARMACEUTICALS INC	92532F100		4/16/2009	9/28/2010	358	0	278	80			0			80	
1,201	VERTEX PHARMACEUTICALS INC	92532F100		8/30/2010	9/28/2010	3,221	0	3,047	174			0			174	
1,202	VERTEX PHARMACEUTICALS INC	92532F100		4/1/2008	9/28/2010	1,074	0	734	340			0			340	
1,203	VERTEX PHARMACEUTICALS INC	92532F100		4/1/2008	11/15/2010	3,106	0	2,201	905			0			905	
1,204	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/12/2010	19,729	0	11,891	7,838			0			7,838	
1,205	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/12/2010	2,841	0	1,711	1,130			0			1,130	
1,206	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/13/2010	3,920	0	2,369	1,551			0			1,551	
1,207	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/13/2010	9,879	0	5,967	3,912			0			3,912	
1,208	WABCO HOLDINGS INC-WI	92927K102		2/3/2010	6/25/2010	1,664	0	1,383	281			0			281	
1,209	WABCO HOLDINGS INC-WI	92927K102		2/3/2010	7/15/2010	360	0	277	83			0			83	
1,210	WABCO HOLDINGS INC-WI	92927K102		8/21/2009	7/15/2010	1,441	0	830	611			0			611	
1,211	W M S INDS INC	929297109		1/21/2010	3/5/2010	4,245	0	4,813	-568			0			-568	
1,212	W M S INDS INC	929297109		1/21/2010	3/5/2010	3,088	0	3,434	-346			0			-346	
1,213	WBCMT 2005-C20 A4 5 24417% 7/15/42	9297664L4		1/29/2010	7/17/2010	8,651	0	8,747	-96			0			-96	
1,214	WBCMT 2005-C20 A4 5 28467% 7/15/42	9297664L4		1/29/2010	8/17/2010	194	0	196	-2			0			-2	
1,215	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4		1/29/2010	9/17/2010	648	0	655	-7			0			-7	
1,216	WBCMT 2003-C3 A1 4 03758% 2/15/35	9297666C18		7/20/2010	8/15/2010	48	0	49	-1			0			-1	
1,217	APPLE INC	037833100		4/23/2010	11/19/2010	20,326	0	17,860	2,466			0			2,466	
1,218	APPLE INC	037833100		7/8/2008	11/19/2010	3,080	0	1,770	1,310			0			1,310	
1,219	ASHLAND INC	044209104		4/22/2010	7/13/2010	1,941	0	2,427	-486			0			-486	
1,220	ASHLAND INC	044209104		4/23/2010	7/13/2010	3,883	0	4,970	-1,087			0			-1,087	
1,221	ASHLAND INC	044209104		4/30/2010	7/13/2010	3,883	0	4,981	-1,098			0			-1,098	
1,222	ATLAS ENERGY INC	049298102		2/26/2010	4/20/2010	2,194	0	1,968	226			0			226	
1,223	ATLAS ENERGY INC	049298102		3/4/2010	4/20/2010	2,560	0	2,428	132			0			132	
1,224	APPLE INC	037833100		7/8/2008	1/21/2010	53,805	0	45,656	8,149			0			8,149	
1,225	APPLE INC	037833100		4/23/2010	10/11/2010	7,369	0	6,765	604			0			604	
1,226	ATLAS ENERGY INC	049298102		2/24/2010	4/21/2010	4,260	0	3,865	395			0			395	
1,227	AUTOLIV INC	052800109		7/31/2009	1/6/2010	1,804	0	1,428	376			0			376	
1,228	AUTOLIV INC	052800109		7/30/2009	1/7/2010	2,645	0	2,083	562			0			562	
1,229	AUTOLIV INC	052800109		7/31/2009	1/7/2010	3,526	0	2,856	670			0			670	
1,230	AUTOLIV INC	052800109		10/13/2009	1/7/2010	441	0	345	96			0			96	
1,231	AUTOLIV INC	052800109		6/10/2009	9/20/2010	7,392	0	3,770	3,622			0			3,622	
1,232	AUTOLIV INC	052800109		5/29/2009	9/20/2010	616	0	275	341			0			341	
1,233	AUTOLIV INC	052800109		6/10/2009	9/20/2010	17,253	0	8,796	8,457			0			8,457	
1,234	AUTOLIV INC	052800109		5/29/2009	10/11/2010	2,714	0	1,098	1,616			0			1,616	
1,235	AUTOLIV INC	052800109		5/28/2009	11/19/2010	35,721	0	12,443	23,278			0			23,278	
1,236	AUTOLIV INC	052800109		5/29/2009	11/19/2010	30,512	0	11,259	19,253			0			19,253	
1,237	AVNET INC	053807103		11/18/2009	7/15/2010	2,805	0	3,093	-288			0			-288	
1,238	AVNET INC	053807103		11/17/2009	8/25/2010	228	0	279	-51			0			-51	
1,239	AVNET INC	053807103		11/18/2009	8/25/2010	456	0	562	-106			0			-106	
1,240	AVNET INC	053807103		11/18/2009	8/25/2010	2,510	0	3,079	-569			0			-569	
1,241	AVNET INC	053807103		11/17/2009	8/25/2010	23	0	28	-5			0			-5	
1,242	AVNET INC	053807103		11/19/2009	8/25/2010	2,022	0	2,475	-453			0			-453	
1,243	AVNET INC	053807103		11/19/2009	8/26/2010	457	0	556	-99			0			-99	
1,244	BNY MELLON U S CORE EQUITY 130/30	05569M582		4/28/2008	11/18/2010	110,632	0	125,449	-14,817			0			-14,817	
1,245	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	9/10/2010	8,726	0	8,901	-175			0			-175	
1,246	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	10/10/2010	4,329	0	4,415	-86			0			-86	
1,247	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	11/10/2010	175	0	179	-4			0			-4	
1,248	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	12/10/2010	196	0	200	-4			0			-4	
1,249	BANK OF AMERICA CORP	060505104		5/6/2010	10/11/2010	4,880	0	6,006	-1,126			0			-1,126	
1,250	BANK OF AMERICA CORP	060505104		5/7/2009	11/19/2010	37,881	0	44,159	-6,278			0			-6,278	
1,251	BANK OF AMERICA CORP	060505104		5/21/2009	11/19/2010	26,609	0	26,384	225			0			225	
1,252	BANK OF AMERICA CORP	060505104		6/15/2009	11/19/2010	6,507	0	7,438	-931			0			-931	
1,253	BANK OF AMERICA CORP	060505104		6/15/2009	11/19/2010	13,247	0	15,389	-2,142			0			-2,142	
1,254	BANK OF AMERICA CORP	060505104		6/15/2009	11/19/2010	4,880	0	5,685	-805			0			-805	

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
1,255	BANK OF AMERICA CORP	060505104		5/6/2010	11/19/2010	15,454	0	21,588	-6,134			0	-6,134		
1,256	BANK OF AMERICA CORP	060505104		9/13/2010	11/19/2010	7,437	0	8,965	-1,528			0	-1,528		
1,257	BANK OF AMERICA CORP	060505104		9/13/2010	11/19/2010	5,694	0	6,841	-1,147			0	-1,147		
1,258	B E AEROSPACE INC	073302101		9/22/2009	7/15/2010	2,754	0	1,994	760			0	760		
1,259	B E AEROSPACE INC	073302101		9/21/2009	7/15/2010	28	0	20	8			0	8		
1,260	B E AEROSPACE INC	073302101		9/21/2009	10/8/2010	937	0	602	335			0	335		
1,261	B E AEROSPACE INC	073302101		9/21/2009	10/22/2010	671	0	401	270			0	270		
1,262	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	8/25/2010	114	0	124	-10			0	-10		
1,263	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	9/25/2010	276	0	296	-20			0	-20		
1,264	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	9/25/2010	110	0	121	-11			0	-11		
1,265	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	10/25/2010	260	0	280	-20			0	-20		
1,266	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	10/25/2010	104	0	114	-10			0	-10		
1,267	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	11/25/2010	242	0	260	-18			0	-18		
1,268	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	11/25/2010	97	0	106	-9			0	-9		
1,269	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	12/25/2010	246	0	264	-18			0	-18		
1,270	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	12/25/2010	98	0	108	-10			0	-10		
1,271	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	1/25/2011	288	0	288	-20			0	-20		
1,272	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	1/25/2011	107	0	117	-10			0	-10		
1,273	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		12/29/2010	1/25/2011	161	0	180	-19			0	-19		
1,274	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	2/25/2010	404	0	410	-6			0	-6		
1,275	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	3/25/2010	442	0	448	-6			0	-6		
1,276	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	4/25/2010	395	0	401	-6			0	-6		
1,277	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	5/25/2010	1,303	0	1,323	-20			0	-20		
1,278	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	6/25/2010	412	0	418	-6			0	-6		
1,279	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	7/25/2010	355	0	360	-5			0	-5		
1,280	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	8/25/2010	421	0	427	-6			0	-6		
1,281	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	9/25/2010	651	0	661	-10			0	-10		
1,282	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	10/25/2010	431	0	437	-6			0	-6		
1,283	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	11/19/2010	13,995	0	8,885	5,110			0	5,110		
1,284	OLD REPUBLIC INTL CORP	680223104		2/4/2008	3/4/2010	115	0	158	-43			0	-43		
1,285	OLD REPUBLIC INTL CORP	680223104		7/8/2008	3/4/2010	1,603	0	1,479	124			0	124		
1,286	OLD REPUBLIC INTL CORP	680223104		12/24/2008	3/4/2010	1,947	0	1,839	108			0	108		
1,287	OLD REPUBLIC INTL CORP	680223104		4/16/2009	3/4/2010	687	0	688	-1			0	-1		
1,288	OLD REPUBLIC INTL CORP	680223104		4/20/2009	3/4/2010	2,634	0	2,656	-22			0	-22		
1,289	OLD REPUBLIC INTL CORP	680223104		5/8/2009	3/4/2010	1,374	0	1,236	138			0	138		
1,290	OMNICARE INC	681904108		11/10/2009	5/4/2010	8,070	0	7,660	410			0	410		
1,291	OMNICARE INC	681904108		9/8/2010	12/21/2010	4,082	0	3,600	482			0	482		
1,292	OMNICARE INC	681904108		9/9/2010	12/21/2010	1,681	0	1,503	178			0	178		
1,293	OMNICARE INC	681904108		11/5/2010	12/21/2010	1,201	0	1,282	-81			0	-81		
1,294	OMNICOM GROUP INC	681919106		1/19/2007	10/11/2010	1,205	0	1,567	-362			0	-362		
1,295	OMNICOM GROUP INC	681919106		1/19/2007	11/19/2010	58,060	0	66,841	-8,781			0	-8,781		
1,296	OMNICOM GROUP INC	681919106		12/23/2008	11/19/2010	1,814	0	1,033	781			0	781		
1,297	OMNICOM GROUP INC	681919106		3/18/2009	11/19/2010	4,082	0	2,167	1,915			0	1,915		
1,298	ON SEMICONDUCTOR CORP	682189105		12/10/2008	6/14/2010	5,266	0	2,823	2,443			0	2,443		
1,299	ON SEMICONDUCTOR CORP	682189105		12/24/2008	6/14/2010	2,025	0	975	1,050			0	1,050		
1,300	ONEOK INC	682680103		3/4/2010	7/15/2010	2,295	0	2,342	-47			0	-47		
1,301	ONEOK INC	682680103		3/4/2010	8/30/2010	3,906	0	4,215	-309			0	-309		
1,302	ORACLE CORP	68389X105		9/30/2010	10/11/2010	5,018	0	4,870	148			0	148		
1,303	ORACLE CORP	68389X105		1/19/2007	11/19/2010	99,614	0	61,048	38,566			0	38,566		
1,304	ORACLE CORP	68389X105		12/23/2008	11/19/2010	3,679	0	2,250	1,429			0	1,429		
1,305	ORACLE CORP	68389X105		3/18/2009	11/19/2010	6,792	0	3,758	3,034			0	3,034		
1,306	ORACLE CORP	68389X105		9/30/2010	11/19/2010	33,110	0	31,655	1,455			0	1,455		
1,307	OSHKOSH CORPORATION	688239201		12/4/2009	2/2/2010	1,169	0	1,245	-76			0	-76		
1,308	OSHKOSH CORPORATION	688239201		7/29/2009	2/2/2010	1,169	0	791	378			0	378		
1,309	OSHKOSH CORPORATION	688239201		7/29/2009	2/3/2010	3,582	0	2,374	1,208			0	1,208		
1,310	OSHKOSH CORPORATION	688239201		7/29/2009	2/26/2010	3,034	0	2,110	924			0	924		
1,311	PNC FUNDING CORP 4 5% 3/10/10	693476AV5		9/9/2005	3/10/2010	15,000	0	15,051	-51			0	-51		

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

Long Term CG Distributions															Amount		Short Term CG Distributions														
															8,968	0															
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	1,000,594	9,703,478	1,000,594	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,000,594										
1,369	FNMA POOL # A48389 4 5% 6/01/39	31416SK86		6/11/2009	4/25/2010		65	0	63	2				0						2											
1,370	FNMA POOL # A48389 4 5% 6/01/39	31416SK86		6/11/2009	5/25/2010		77	0	75	2				0						2											
1,371	FNMA POOL # A48389 4 5% 6/01/39	31416SK86		6/11/2009	6/25/2010		78	0	76	2				0						2											
1,372	FNMA POOL # A48389 4 5% 6/01/39	31416SK86		6/11/2009	7/25/2010		73	0	72	1				0						1											
1,373	FNMA POOL # A48389 4 5% 6/01/39	31416SK86		6/11/2009	8/25/2010		239	0	234	5				0						5											
1,374	FNMA POOL # A48389 4 5% 6/01/39	31416SK86		6/11/2009	9/25/2010		103	0	101	2				0						2											
1,375	FNMA POOL # A48389 4 5% 6/01/39	31416SK86		6/11/2009	10/25/2010		195	0	191	4				0						4											
1,376	FNMA POOL # A48389 4 5% 6/01/39	31416SK86		6/11/2009	11/25/2010		342	0	336	6				0						6											
1,377	FNMA POOL # A48389 4 5% 6/01/39	31416SK86		6/11/2009	12/25/2010		222	0	218	4				0						4											
1,378	FNMA POOL # A48389 4 5% 6/01/39	31416SK86		6/11/2009	1/25/2011		546	0	537	9				0						9											
1,379	FNMA POOL # AC1520 4% 9/1/2024	31417KVN4		10/14/2009	2/25/2010		69	0	70	-1				0						-1											
1,380	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	3/25/2010		72	0	73	-1				0						-1											
1,381	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	4/25/2010		158	0	161	-3				0						-3											
1,382	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	5/25/2010		93	0	94	-1				0						-1											
1,383	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	6/25/2010		70	0	71	-1				0						-1											
1,384	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	7/25/2010		343	0	348	-5				0						-5											
1,385	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	8/25/2010		87	0	88	-1				0						-1											
1,386	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	9/25/2010		132	0	134	-2				0						-2											
1,387	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	10/25/2010		200	0	203	-3				0						-3											
1,388	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	11/25/2010		72	0	73	-1				0						-1											
1,389	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	12/25/2010		88	0	89	-1				0						-1											
1,390	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	1/25/2011		168	0	170	-2				0						-2											
1,391	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	3/25/2010		31	0	32	-1				0						-1											
1,392	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	4/25/2010		97	0	101	-4				0						-4											
1,393	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	5/25/2010		458	0	477	-19				0						-19											
1,394	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	6/25/2010		246	0	256	-10				0						-10											
1,395	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	7/22/2010		25,056	0	24,519	537				0						537											
1,396	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	7/25/2010		173	0	180	-7				0						-7											
1,397	FNMA POOL # AC3401 5 0% 10/01/39	31417SAB6		10/9/2009	2/25/2010		144	0	149	-5				0						-5											
1,398	FNMA POOL # AC3401 5 0% 10/01/39	31417SAB6		10/9/2009	3/25/2010		104	0	107	-3				0						-3											
1,399	FNMA POOL # AC3401 5 0% 10/01/39	31417SAB6		10/9/2009	4/25/2010		202	0	209	-7				0						-7											
1,400	FNMA POOL # AC3401 5 0% 10/01/39	31417SAB6		10/9/2009	5/25/2010		130	0	135	-5				0						-5											
1,401	FNMA POOL # AC3401 5 0% 10/01/39	31417SAB6		10/9/2009	6/25/2010		243	0	251	-8				0						-8											
1,402	FNMA POOL # AC3401 5 0% 10/01/39	31417SAB6		10/9/2009	7/22/2010		30,375	0	29,514	861				0						861											
1,403	FNMA POOL # AC3401 5 0% 10/01/39	31417SAB6		10/9/2009	7/25/2010		249	0	257	-8				0						-8											
1,404	PATTERSON-UTI ENERGY INC	703481101		7/30/2010	9/28/2010		4,661	0	4,700	-39				0						-39											
1,405	PEPSICO INC	713448108		2/4/2005	10/11/2010		3,934	0	3,306	628				0						628											
1,406	PEPSICO INC	713448108		2/4/2005	11/19/2010		7,068	0	6,062	1,006				0						1,006											
1,407	PEPSICO INC	713448108		12/23/2008	11/19/2010		4,498	0	3,793	705				0						705											
1,408	PEPSICO INC	713448108		3/18/2009	11/19/2010		6,426	0	4,858	1,568				0						1,568											
1,409	PEPSICO INC	713448108		1/17/2001	11/19/2010		10,281	0	7,313	2,968				0						2,968											
1,410	PETROHAWK ENERGY CORP	716495106		10/9/2008	6/24/2010		1,531	0	1,078	453				0						453											
1,411	PETROHAWK ENERGY CORP	716495106		12/24/2008	6/24/2010		1,146	0	839	307				0						307											
1,412	PETROHAWK ENERGY CORP	716495106		10/9/2008	6/24/2010		3,628	0	2,561	1,067				0						1,067											
1,413	PFIZER INC	717081103		4/6/2001	10/11/2010		1,742	0	4,091	-2,349				0						-2,349											
1,414	PFIZER INC	717081103		9/4/2001	10/11/2010		4,007	0	9,083	-5,076				0						-5,076											
1,415	PFIZER INC	717081103		9/4/2001	11/19/2010		836	0	1,974	-1,138				0						-1,138											
1,416	PFIZER INC	717081103		7/1/2002	11/19/2010		7,696	0	15,893	-8,197				0						-8,197											
1,417	PFIZER INC	717081103		10/4/2002	11/19/2010		2,844	0	4,915	-2,071				0						-2,071											
1,418	PFIZER INC	717081103		10/18/2002	11/19/2010		8,198	0	16,325	-8,127				0						-8,127											
1,419	PFIZER INC	717081103		5/17/2002	11/19/2010		42,828	0	71,089	-28,261				0						-28,261											
1,420	PHARMACEUTICAL PROD DEV INC	717124101		12/18/2009	1/22/2010		3,734	0	3,612	122				0						122											
1,421	PHARMACEUTICAL PROD DEV INC	717124101		12/18/2009	1/27/2010		5,199	0	4,966	233				0						233											
1,422	PHILIP MORRIS INTERNAT-WI	718172109		1/19/2007	10/11/2010		3,408	0	2,737	671				0						671											
1,423	PHILIP MORRIS INTERNAT-WI	718172109		7/23/2007	11/19/2010		39,250	0	30,106	9,144				0						9,144											
1,424	PLAINS EXPLORATION & PR-WI	726505100		7/23/2009	1/11/2010		644	0	629	15				0						15											
1,425	PLAINS EXPLORATION & PR-WI	726505100		1/29/2010	3/4/2010		2,034	0	2,013	21				0						21											

		Amount		Long Term CG Distributions										Short Term CG Distributions									
		8,968		0		Totals		10,704,072		0		9,703,478		1,000,594		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	0	0	0	0	0				
1,426	PLAINS EXPLORATION & PR-W/I	726505100		7/23/2009	3/4/2010	339	0	314	25			0							25				
1,427	PLAINS EXPLORATION & PR-W/I	726505100		7/23/2009	5/5/2010	7,199	0	8,174	-975			0							-975				
1,428	PLAINS EXPLORATION & PR-W/I	726505100		12/4/2009	5/5/2010	1,108	0	1,053	55			0							55				
1,429	PLAINS EXPLORATION & PR-W/I	726505100		12/7/2009	5/5/2010	554	0	534	20			0							20				
1,430	PRAXAIR INC	74005P104		2/8/2005	10/11/2010	1,812	0	895	917			0							917				
1,431	PRAXAIR INC	74005P104		2/4/2005	11/19/2010	39,796	0	18,967	20,829			0							20,829				
1,432	PRAXAIR INC	74005P104		2/8/2005	11/19/2010	19,435	0	9,396	10,039			0							10,039				
1,433	PRIE T ROWE GROUP INC	74144T108		12/17/2009	4/6/2010	6,705	0	6,216	489			0							489				
1,434	PRICELINE COM INC	741503403		8/11/2008	1/21/2010	1,235	0	612	623			0							623				
1,435	PRICELINE COM INC	741503403		8/11/2008	5/7/2010	3,657	0	1,633	2,024			0							2,024				
1,436	PRICELINE COM INC	741503403		12/24/2008	5/7/2010	2,286	0	694	1,592			0							1,592				
1,437	PRICELINE COM INC	741503403		4/16/2009	5/7/2010	2,286	0	906	1,380			0							1,380				
1,438	PRICELINE COM INC	741503403		7/13/2010	7/15/2010	1,757	0	1,726	31			0							31				
1,439	PRICELINE COM INC	741503403		7/13/2010	8/30/2010	2,041	0	1,510	531			0							531				
1,440	PRICELINE COM INC	741503403		7/13/2010	10/8/2010	1,341	0	863	478			0							478				
1,441	PRICELINE COM INC	741503403		7/13/2010	11/12/2010	4,158	0	2,157	2,001			0							2,001				
1,442	PRIDE INTL INC DEL	74153Q102		7/29/2009	1/11/2010	1,334	0	956	378			0							378				
1,443	PRIDE INTL INC DEL	74153Q102		7/29/2009	1/11/2010	2,992	0	2,151	841			0							841				
1,444	PRIDE INTL INC DEL	74153Q102		7/13/2010	7/15/2010	973	0	996	-23			0							-23				
1,445	PRIDE INTL INC DEL	74153Q102		10/22/2010	12/3/2010	1,613	0	1,553	60			0							60				
1,446	PRIDE INTL INC DEL	74153Q102		7/13/2010	12/21/2010	1,564	0	1,245	319			0							319				
1,447	PRIDE INTL INC DEL	74153Q102		7/13/2010	12/21/2010	156	0	124	32			0							32				
1,448	PRIDE INTL INC DEL	74153Q102		7/14/2010	12/21/2010	1,539	0	1,208	325			0							325				
1,449	FNMA POOL # 888967 6 0% 12/01/37	31410G1T9		6/9/2008	11/25/2010	539	0	547	-8			0							-8				
1,450	FNMA POOL # 888967 6 0% 12/01/37	31410G1T9		6/9/2008	12/25/2010	466	0	473	-7			0							-7				
1,451	FNMA POOL # 888967 6 0% 12/01/37	31410G1T9		6/9/2008	1/25/2011	409	0	415	-6			0							-6				
1,452	FNMA POOL # 889072 6 5% 12/1/2037	31410G3W90		7/16/2010	8/25/2010	175	0	193	-18			0							-18				
1,453	FNMA POOL # 889072 6 5% 12/1/2037	31410G3W90		7/16/2010	9/25/2010	172	0	190	-18			0							-18				
1,454	FNMA POOL # 889072 6 5% 12/1/2037	31410G3W90		7/16/2010	10/25/2010	141	0	155	-14			0							-14				
1,455	FNMA POOL # 889072 6 5% 12/1/2037	31410G3W90		7/16/2010	10/27/2010	6,320	0	6,315	5			0							5				
1,456	FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		12/22/2010	1/25/2011	166	0	178	-12			0							-12				
1,457	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	2/25/2010	624	0	635	-11			0							-11				
1,458	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	2/25/2010	104	0	109	-5			0							-5				
1,459	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	3/25/2010	562	0	571	-9			0							-9				
1,460	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	3/25/2010	94	0	98	-4			0							-4				
1,461	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	4/25/2010	4,033	0	4,103	-70			0							-70				
1,462	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	4/25/2010	672	0	705	-33			0							-33				
1,463	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	5/25/2010	409	0	416	-7			0							-7				
1,464	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	5/25/2010	68	0	71	-3			0							-3				
1,465	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	6/25/2010	515	0	524	-9			0							-9				
1,466	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		3/10/2009	6/25/2010	86	0	90	-4			0							-4				
1,467	FNMA POOL # 899651 6 5% 8/01/37	31410WQC5		8/24/2007	7/25/2010	470	0	478	-8			0							-8				
1,468	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	11/19/2010	22,357	0	20,164	2,193			0							2,193				
1,469	INTERPUBLIC GROUP COS INC	460690100		5/5/2010	7/15/2010	1,621	0	1,780	-159			0							-159				
1,470	INTREPID POTASH INC	46121Y102		3/12/2010	4/22/2010	2,663	0	3,170	-507			0							-507				
1,471	INTREPID POTASH INC	46121Y102		3/12/2010	4/23/2010	1,590	0	1,902	-312			0							-312				
1,472	INTREPID POTASH INC	46121Y102		3/12/2010	4/23/2010	1,060	0	1,268	-208			0							-208				
1,473	INTREPID POTASH INC	46121Y102		4/12/2010	4/23/2010	2,120	0	2,265	-145			0							-145				
1,474	JDS UNIPHASE CORP	46612J507		2/23/2010	7/15/2010	2,482	0	2,383	99			0							99				
1,475	JP MORGAN CHASE & CO	46625H100		2/6/2009	10/11/2010	5,126	0	3,554	1,572			0							1,572				
1,476	JP MORGAN CHASE & CO	46625H100		11/18/2002	11/19/2010	3,628	0	2,021	1,607			0							1,607				
1,477	JP MORGAN CHASE & CO	46625H100		2/6/2009	11/19/2010	10,649	0	7,381	3,268			0							3,268				
1,478	JP MORGAN CHASE & CO	46625H100		3/18/2009	11/19/2010	8,677	0	5,674	3,003			0							3,003				
1,479	JP MORGAN CHASE & CO	46625H100		11/19/2002	11/19/2010	12,147	0	6,752	5,395			0							5,395				
1,480	JP MORGAN CHASE & CO 5 375% 10/01/37	46625HGT1		9/24/2007	2/17/2010	27,066	0	24,978	2,088			0							2,088				
1,481	JP MCCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	7/15/2010	188	0	194	-6			0							-6				
1,482	FNMA POOL # 944112 5 903% 8/1/2037	31413FKZ4		8/2/2007	5/25/2010	3,784	0	3,781	3			0							3				

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		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							
							8,968	0							
1,483	FNMA POOL # 9441112 5 846% 8/1/2037	31413FKZ4		8/2/2007	6/25/2010				2,724	0	2,722	2		0	1,000,594
1,484	FNMA POOL # 9441112 5 821% 8/1/2037	31413FKZ4		8/2/2007	7/25/2010				2	0	2	0		0	0
1,486	FNMA POOL # 9441112 5 821% 8/1/2037	31413FKZ4		8/2/2007	8/25/2010				2	0	2	0		0	0
1,486	FNMA POOL # 9441112 5 838% 8/1/37	31413FKZ4		8/2/2007	9/25/2010				1,978	0	1,976	2		0	2
1,487	FNMA POOL # 9441112 5 805% 8/1/37	31413FKZ4		8/2/2007	10/25/2010				692	0	691	1		0	1
1,488	FNMA POOL # 9441112 5 798% 8/1/37	31413FKZ4		8/2/2007	11/25/2010				3	0	3	0		0	0
1,489	FNMA POOL # 9441112 5 798% 8/1/37	31413FKZ4		8/2/2007	12/15/2010				1,017	0	946	71		0	71
1,490	FNMA POOL # 9441112 5 798% 8/1/37	31413FKZ4		8/2/2007	12/15/2010				33,976	0	31,604	2,372		0	2,372
1,491	FNMA POOL # 9441112 5 798% 8/01/37	31413FKZ4		8/2/2007	12/25/2010				947	0	946	1		0	1
1,492	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	2/25/2010				66	0	66	0		0	0
1,493	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	3/25/2010				542	0	541	1		0	1
1,494	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	4/25/2010				573	0	572	1		0	1
1,495	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	5/25/2010				982	0	980	2		0	2
1,496	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	6/25/2010				1,560	0	1,556	4		0	4
1,497	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	7/25/2010				502	0	501	1		0	1
1,498	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	8/25/2010				1,201	0	1,198	3		0	3
1,499	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	9/25/2010				953	0	951	2		0	2
1,500	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	10/25/2010				956	0	954	2		0	2
1,501	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	11/25/2010				1,551	0	1,547	4		0	4
1,502	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	12/25/2010				1,045	0	1,042	3		0	3
1,503	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	1/25/2011				932	0	908	2		0	2
1,504	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	2/25/2010				532	0	548	-16		0	-16
1,505	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	3/25/2010				1,083	0	1,114	-31		0	-31
1,506	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	4/25/2010				1,719	0	1,769	-50		0	-50
1,507	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	5/25/2010				623	0	641	-18		0	-18
1,508	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	6/25/2010				1,057	0	1,088	-31		0	-31
1,509	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	7/25/2010				1,770	0	1,822	-52		0	-52
1,510	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	8/25/2010				1,118	0	1,151	-33		0	-33
1,511	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	9/25/2010				1,375	0	1,415	-40		0	-40
1,512	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	10/25/2010				1,455	0	1,498	-43		0	-43
1,513	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	11/25/2010				2,317	0	2,385	-68		0	-68
1,514	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	12/25/2010				1,096	0	1,128	-32		0	-32
1,515	MCKESSON CORPORATION	58155Q103		10/7/2009	11/19/2010				6,547	0	5,901	646		0	646
1,516	MCKESSON CORPORATION	58155Q103		10/7/2009	11/19/2010				15,713	0	14,190	1,523		0	1,523
1,517	MCKESSON CORPORATION	58155Q103		1/4/2010	11/19/2010				9,820	0	9,477	343		0	343
1,518	MCKESSON CORPORATION	58155Q103		1/5/2010	11/19/2010				26,842	0	26,036	806		0	806
1,519	MEDTRONIC INC	585055106		5/6/2004	10/11/2010				1,335	0	2,045	-710		0	-710
1,520	MEDTRONIC INC	585055106		5/6/2004	11/19/2010				38,294	0	56,740	-18,446		0	-18,446
1,521	MEDTRONIC INC	585055106		12/23/2008	11/19/2010				1,380	0	1,221	159		0	159
1,522	MEDTRONIC INC	585055106		3/18/2009	11/19/2010				3,105	0	2,616	489		0	489
1,523	MERCK & CO INC	58933Y105		3/13/2009	9/20/2010				926	0	699	227		0	227
1,524	MERCK & CO INC	58933Y105		3/18/2009	9/20/2010				2,182	0	1,607	575		0	575
1,525	MERCK & CO INC	58933Y105		1/19/2007	9/20/2010				1,837	0	1,264	573		0	573
1,526	MERCK & CO INC	58933Y105		3/13/2009	9/20/2010				23,766	0	17,949	5,817		0	5,817
1,527	MERCK & CO INC	58933Y105		1/19/2007	10/11/2010				3,316	0	2,251	1,065		0	1,065
1,528	MERCK & CO INC	58933Y105		1/19/2007	11/19/2010				41,982	0	29,768	12,214		0	12,214
1,529	MLMT 2005-CK1A2FL 0 39401% 11/12/37	59022HMT6		10/20/2010	11/12/2010				399	0	396	3		0	3
1,530	MLMT 2005-CK1A2F 0 3784% 11/12/37	59022HMT6		10/20/2010	12/12/2010				431	0	428	3		0	3
1,531	MICROSOFT CORPORATION	594918104		1/21/2010	10/11/2010				4,194	0	5,130	-936		0	-936
1,532	MICROSOFT CORPORATION	594918104		1/17/2001	11/19/2010				9,148	0	9,663	-515		0	-515
1,533	MICROSOFT CORPORATION	594918104		7/1/2002	11/19/2010				21,131	0	21,931	-800		0	-800
1,534	MICROSOFT CORPORATION	594918104		1/21/2010	11/19/2010				41,231	0	48,287	-7,056		0	-7,056
1,535	MICROSOFT CORPORATION	594918104		8/19/2003	11/19/2010				7,087	0	7,128	-41		0	-41
1,536	MORGAN STANLEY	617446448		5/21/2009	10/11/2010				2,021	0	2,252	-231		0	-231
1,537	MOTOROLA INC	620076109		8/12/2010	11/19/2010				988	0	966	22		0	22
1,538	MOTOROLA INC	620076109		8/12/2010	11/19/2010				4,525	0	4,433	92		0	92
1,539	MOTOROLA INC	620076109		8/12/2010	11/19/2010				2,747	0	2,648	99		0	99

Amount

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,000.594
		Long Term CG Distributions	Short Term CG Distributions													
								10,704,072		9,703,478	1,000,594		0	0	0	1,000,594
1,597	WARNACO GROUP INC/THE	934390402	8,968		2/26/2010	5/5/2010		1,788	0	1,679	109			0	0	109
1,598	WARNACO GROUP INC/THE	934390402	0		2/17/2010	5/5/2010		5,365	0	5,008	357			0	0	357
1,599	WASHINGTON FEDERAL INC	938824109			11/17/2009	1/21/2010		387	0	392	-5			0	0	-5
1,600	WASHINGTON FEDERAL INC	938824109			11/17/2009	1/21/2010		387	0	392	-5			0	0	-5
1,601	WASHINGTON FEDERAL INC	938824109			11/18/2009	1/21/2010		4,645	0	4,693	-48			0	0	-48
1,602	WASHINGTON FEDERAL INC	938824109			11/18/2009	1/21/2010		2,129	0	2,152	-23			0	0	-23
1,603	WASHINGTON FEDERAL INC	938824109			11/17/2009	1/21/2010		390	0	392	-2			0	0	-2
1,604	WASTE CONNECTIONS INC	941053100			5/27/2009	7/15/2010		719	0	512	207			0	0	207
1,605	WASTE CONNECTIONS INC	941053100			12/7/2009	7/15/2010		1,078	0	1,009	69			0	0	69
1,606	WASTE CONNECTIONS INC	941053100			5/14/2009	7/15/2010		1,438	0	993	445			0	0	445
1,607	WASTE CONNECTIONS INC	941053100			5/14/2009	10/8/2010		1,198	0	744	454			0	0	454
1,608	WELLCARE HEALTH PLANS INC	949746101			8/18/2009	1/7/2010		8,248	0	5,509	2,739			0	0	2,739
1,609	WELLS FARGO & COMPANY	949746101			8/10/2010	10/11/2010		4,417	0	4,753	-336			0	0	-336
1,610	WELLS FARGO & COMPANY	949746101			8/10/2010	11/19/2010		24,403	0	24,883	-480			0	0	-480
1,611	WELLS FARGO & COMPANY	949746101			9/2/2010	11/19/2010		274	0	249	25			0	0	25
1,612	WELLS FARGO & COMPANY	949746101			9/2/2010	11/19/2010		5,484	0	4,985	499			0	0	499
1,613	WELLS FARGO & COMPANY	949746101			9/2/2010	11/19/2010		7,403	0	6,743	660			0	0	660
1,614	WELLS FARGO & COMPANY	949746101			9/2/2010	11/19/2010		5,758	0	5,230	528			0	0	528
1,615	WELLS FARGO & COMPANY	949746101			9/13/2010	11/19/2010		17,274	0	16,606	668			0	0	668
1,616	WELLS FARGO & COMPANY	949746101			9/2/2010	11/19/2010		1,645	0	1,489	156			0	0	156
1,617	BIOVAIL CORP INTL	09067J109			1/8/2010	6/3/2010		893	0	891	2			0	0	2
1,618	BIOVAIL CORP INTL	09067J109			1/8/2010	6/4/2010		1,272	0	1,336	-64			0	0	-64
1,619	BIOVAIL CORP INTL	09067J109			1/8/2010	6/4/2010		1,417	0	1,484	-67			0	0	-67
1,620	BIOVAIL CORP INTL	09067J109			1/8/2010	6/4/2010		143	0	148	-5			0	0	-5
1,621	BIOVAIL CORP INTL	09067J109			1/7/2010	6/4/2010		2,006	0	2,076	-70			0	0	-70
1,622	BIOVAIL CORP INTL	09067J109			1/7/2010	6/7/2010		1,131	0	1,186	-55			0	0	-55
1,623	BIOVAIL CORP INTL	09067J109			1/7/2010	6/7/2010		284	0	297	-13			0	0	-13
1,624	BIOVAIL CORP INTL	09067J109			1/7/2010	6/7/2010		1,277	0	1,333	-56			0	0	-56
1,625	BLACKROCK INC	09247X101			4/24/2009	9/13/2010		4,968	0	4,961	7			0	0	7
1,626	BLACKROCK INC	09247X101			4/24/2009	9/14/2010		5,293	0	5,262	31			0	0	31
1,627	BLACKROCK INC	09247X101			4/24/2009	9/14/2010		9,686	0	9,471	215			0	0	215
1,628	BLACKROCK INC	09247X101			6/3/2010	7/15/2010		12,118	0	11,877	241			0	0	241
1,629	BOYD GAMING CORP	103304101			5/7/2010	7/15/2010		896	0	1,411	-515			0	0	-515
1,630	BOYD GAMING CORP	103304101			5/7/2010	7/15/2010		734	0	1,081	-347			0	0	-347
1,631	BOYD GAMING CORP	103304101			5/7/2010	9/8/2010		74	0	119	-45			0	0	-45
1,632	BOYD GAMING CORP	103304101			5/7/2010	9/8/2010		3,457	0	5,646	-2,189			0	0	-2,189
1,633	BRIGHAM EXPLORATION CO	109178103			4/12/2010	7/15/2010		1,732	0	2,040	-308			0	0	-308
1,634	BRIGHAM EXPLORATION CO	109178103			10/22/2010	12/21/2010		276	0	209	67			0	0	67
1,635	BRIGHAM EXPLORATION CO	109178103			10/22/2010	12/21/2010		276	0	209	67			0	0	67
1,636	BRIGHAM EXPLORATION CO	109178103			10/25/2010	12/21/2010		1,935	0	1,455	480			0	0	480
1,637	BRINKER INTL INC	109641100			3/25/2010	6/24/2010		3,289	0	4,477	-1,188			0	0	-1,188
1,638	BRINKER INTL INC	109641100			3/25/2010	6/24/2010		2,662	0	3,663	-1,001			0	0	-1,001
1,639	CF INDUSTRIES HOLDINGS INC	125269100			2/26/2010	3/12/2010		5,092	0	5,638	-546			0	0	-546
1,640	CIGNA CORP	125509109			6/19/2009	10/11/2010		1,062	0	749	313			0	0	313
1,641	CIGNA CORP	125509109			6/19/2009	11/19/2010		3,275	0	2,234	1,041			0	0	1,041
1,642	CIGNA CORP	125509109			6/19/2009	11/19/2010		18,195	0	12,478	5,717			0	0	5,717
1,643	CIGNA CORP	125509109			6/22/2009	11/19/2010		19,650	0	13,182	6,468			0	0	6,468
1,644	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3			3/5/2008	1/20/2010		1,559	0	1,582	-23			0	0	-23
1,645	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3			3/5/2008	2/20/2010		1,382	0	1,403	-21			0	0	-21
1,646	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3			3/5/2008	3/20/2010		1,344	0	1,364	-20			0	0	-20
1,647	CITEC 2006-VT2 A4 5 05% 4/20/14	125565AD3			3/5/2008	4/20/2010		12,438	0	12,624	-186			0	0	-186
1,648	CONSECO FINANCIAL GROUP INC	12621E103			3/5/2010	7/15/2010		1,113	0	1,291	-178			0	0	-178
1,649	CONSECO FINANCIAL GROUP INC	12621E103			3/5/2010	7/15/2010		202	0	234	-32			0	0	-32
1,650	CVS CAREMARK CORP	126650100			4/24/2007	1/8/2010		5,771	0	6,244	-473			0	0	-473
1,651	CVS CAREMARK CORP	126650100			4/25/2007	1/8/2010		679	0	732	-53			0	0	-53
1,652	CVS CAREMARK CORP	126650100			10/30/2007	1/8/2010		13,574	0	16,578	-3,004			0	0	-3,004
1,653	CVS CAREMARK CORP	126650100			4/24/2007	1/8/2010		1,697	0	1,836	-139			0	0	-139

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	1,000,594	1,000,594	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,000,594
		Long Term CG Distributions	Short Term CG Distributions																			
		8,968	0																			
1,654	CVS CAREMARK CORP	126650100			4/25/2007	1/11/2010		30,475	0	32,920	-2,445			0								-2,445
1,655	CVS CAREMARK CORP	126650100			4/25/2007	1/11/2010		5,073	0	5,487	-414			0								-414
1,656	CVS CAREMARK CORP	126650100			4/25/2007	6/21/2010		26,336	0	30,360	-4,024			0								-4,024
1,657	CVS CAREMARK CORP	126650100			4/25/2007	6/21/2010		637	0	732	-95			0								-95
1,658	CVS CAREMARK CORP	126650100			4/24/2007	6/21/2010		319	0	364	-45			0								-45
1,659	CVS CAREMARK CORP	126650100			4/25/2007	6/21/2010		5,395	0	6,218	-823			0								-823
1,660	CVS CAREMARK CORP	126650100			4/24/2007	8/17/2010		17,558	0	22,195	-4,637			0								-4,637
1,661	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5			3/10/2009	7/25/2010		78	0	82	-4			0								-4
1,662	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5			8/24/2007	8/25/2010		481	0	489	-8			0								-8
1,663	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5			3/10/2009	8/25/2010		80	0	84	-4			0								-4
1,664	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5			8/24/2007	9/25/2010		525	0	534	-9			0								-9
1,665	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5			3/10/2009	9/25/2010		88	0	92	-4			0								-4
1,666	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5			8/24/2007	10/25/2010		141	0	143	-2			0								-2
1,667	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5			3/10/2009	10/25/2010		23	0	25	-2			0								-2
1,668	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5			3/10/2009	10/27/2010		2,284	0	2,170	114			0								114
1,669	FNMA POOL # 899651 6.5% 8/01/37	31410WQC5			8/24/2007	10/27/2010		13,703	0	12,632	1,071			0								1,071
1,670	FNMA POOL # 918044 5.9% 5/1/2037	31411XSD3			5/23/2007	2/25/2010		23	0	23	0			0								0
1,671	FNMA POOL # 918044 5.9% 5/1/2037	31411XSD3			5/23/2007	3/25/2010		6	0	7	-1			0								-1
1,672	FNMA POOL # 918044 5.9% 5/1/2037	31411XSD3			5/23/2007	4/25/2010		2,559	0	2,580	-21			0								-21
1,673	FNMA POOL # 918044 5.899% 5/1/2037	31411XSD3			5/23/2007	5/25/2010		2,552	0	2,573	-21			0								-21
1,674	FNMA POOL # 918044 5.837% 5/1/2037	31411XSD3			5/23/2007	6/25/2010		2,238	0	2,256	-18			0								-18
1,675	FNMA POOL # 918044 5.854% 5/1/2037	31411XSD3			5/23/2007	7/25/2010		786	0	793	-7			0								-7
1,676	FNMA POOL # 918044 5.88% 5/1/37	31411XSD3			5/23/2007	8/25/2010		2	0	2	0			0								0
1,677	FNMA POOL # 918044 5.88% 5/1/37	31411XSD3			5/23/2007	9/25/2010		3	0	3	0			0								0
1,678	FNMA POOL # 918044 5.88% 5/1/37	31411XSD3			5/23/2007	10/25/2010		987	0	995	-8			0								-8
1,679	FNMA POOL # 918044 5.867% 5/1/37	31411XSD3			5/23/2007	11/25/2010		936	0	943	-7			0								-7
1,680	FNMA POOL # 918044 5.856% 5/1/37	31411XSD3			5/23/2007	12/15/2010		10,625	0	10,058	567			0								567
1,681	FNMA POOL # 918044 5.856% 5/01/37	31411XSD3			5/23/2007	12/25/2010		3	0	3	0			0								0
1,682	FNMA POOL # 925797 6.5% 12/01/37	31412HRSO			1/17/2008	2/25/2010		21	0	22	-1			0								-1
1,683	FNMA POOL # 925797 6.5% 12/01/37	31412HRSO			1/17/2008	3/25/2010		22	0	23	-1			0								-1
1,684	FNMA POOL # 925797 6.5% 12/01/37	31412HRSO			1/17/2008	4/25/2010		3,612	0	3,745	-133			0								-133
1,685	FNMA POOL # 925797 6.5% 12/01/37	31412HRSO			1/17/2008	5/25/2010		1,730	0	1,794	-64			0								-64
1,686	FNMA POOL # 925797 6.5% 12/01/37	31412HRSO			1/17/2008	6/25/2010		816	0	846	-30			0								-30
1,687	FNMA POOL # 925797 6.5% 12/01/37	31412HRSO			1/17/2008	7/25/2010		2,317	0	2,402	-85			0								-85
1,688	FNMA POOL # 925797 6.5% 12/01/37	31412HRSO			1/17/2008	8/25/2010		651	0	674	-23			0								-23
1,689	FNMA POOL # 925797 6.5% 12/01/37	31412HRSO			1/17/2008	9/25/2010		12	0	13	-1			0								-1
1,690	FNMA POOL # 925797 6.5% 12/01/37	31412HRSO			1/17/2008	10/25/2010		13	0	13	-1			0								-1
1,691	FNMA POOL # 925797 6.5% 12/01/37	31412HRSO			1/17/2008	10/27/2010		8,769	0	8,253	516			0								516
1,692	FNMA POOL # 930851 4.0% 4/01/24	31412PEV3			4/9/2009	2/25/2010		264	0	269	-5			0								-5
1,693	FNMA POOL # 930851 4.0% 4/01/24	31412PEV3			4/9/2009	3/25/2010		253	0	258	-5			0								-5
1,694	FNMA POOL # 930851 4.0% 4/01/24	31412PEV3			4/9/2009	4/25/2010		228	0	232	-4			0								-4
1,695	FNMA POOL # 930851 4.0% 4/01/24	31412PEV3			4/9/2009	5/25/2010		245	0	249	-4			0								-4
1,696	FNMA POOL # 930851 4.0% 4/01/24	31412PEV3			4/9/2009	6/25/2010		270	0	275	-5			0								-5
1,697	KING PHARMACEUTICALS INC	495582108			7/30/2010	10/15/2010		707	0	438	269			0								269
1,698	KEYCORP NEW	493267108			3/4/2010	7/16/2010		920	0	856	64			0								64
1,699	KEYCORP NEW	493267108			2/18/2010	7/16/2010		153	0	136	17			0								17
1,700	KING PHARMACEUTICALS INC	495582108			7/30/2010	10/15/2010		5,658	0	3,473	2,185			0								2,185
1,701	KRAFT FOODS INC 4 125% 2/09/16	50075NBB9			2/4/2010	9/8/2010		26,745	0	24,914	1,831			0								1,831
1,702	LAM RESH CORP	512807108			12/7/2009	1/21/2010		1,106	0	1,153	-47			0								-47
1,703	LAM RESH CORP	512807108			12/7/2009	2/16/2010		3,195	0	3,459	-264			0								-264
1,704	LAS VEGAS SANDS CORP	517834107			1/7/2010	1/22/2010		1,845	0	2,008	-163			0								-163
1,705	LAS VEGAS SANDS CORP	517834107			12/21/2009	1/22/2010		839	0	781	58			0								58
1,706	LAS VEGAS SANDS CORP	517834107			12/21/2009	3/25/2010		7,928	0	5,933	1,995			0								1,995
1,707	LBUBS 2000-C5 A2 6.51% 12/15/26	52108HC88			2/10/2010	3/15/2010		97	0	99	-2			0								-2
1,708	LBUBS 2000-C5 A2 6.51% 12/15/26	52108HC88			2/10/2010	4/15/2010		66	0	68	-2			0								-2
1,709	LBUBS 2000-C5 A2 6.51% 12/15/26	52108HC88			2/10/2010	5/15/2010		4,265	0	4,369	-104			0								-104
1,710	LBUBS 2000-C5 A2 6.51% 12/15/26	52108HC88			2/10/2010	6/15/2010		1,572	0	1,610	-38			0								-38

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

		Long Term CG Distributions		Short Term CG Distributions		Amount		Totals													
		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	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,000,594
1,711	LBUBS 2000-C5 A2	6 51% 12/15/26	52108HCB8					2/10/2010	7/15/2010	5,865	0	6,008	-143			0	0	0	0	-143	
1,712	LBUBS 2000-C5 A2	6 51% 12/15/26	52108HCB8					2/10/2010	8/15/2010	7,357	0	7,537	-180			0	0	0	0	-180	
1,713	LBUBS 2000-C5 A2	6 51% 12/15/26	52108HCB8					2/10/2010	9/15/2010	5,513	0	5,648	-135			0	0	0	0	-135	
1,714	LBUBS 2000-C5 A2	6 51% 12/15/26	52108HCB8					2/10/2010	10/15/2010	2,734	0	2,801	-67			0	0	0	0	-67	
1,715	LBUBS 2000-C5 A2	6 51% 12/15/26	52108HCB8					2/10/2010	11/15/2010	4,582	0	4,694	-112			0	0	0	0	-112	
1,716	LBUBS 2000-C5 A2	6 51% 12/15/26	52108HCB8					2/10/2010	12/15/2010	312	0	319	-7			0	0	0	0	-7	
1,717	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	2/18/2010	794	0	799	-5			0	0	0	0	-5	
1,718	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	3/17/2010	60	0	61	-1			0	0	0	0	-1	
1,719	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	4/16/2010	45	0	45	0			0	0	0	0	0	
1,720	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	5/17/2010	48	0	48	0			0	0	0	0	0	
1,721	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	6/16/2010	1,443	0	1,451	-8			0	0	0	0	-8	
1,722	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	7/16/2010	951	0	957	-6			0	0	0	0	-6	
1,723	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	8/16/2010	41	0	42	-1			0	0	0	0	-1	
1,724	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	9/15/2010	180	0	181	-1			0	0	0	0	-1	
1,725	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	10/15/2010	44	0	45	-1			0	0	0	0	-1	
1,726	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	11/15/2010	42	0	42	0			0	0	0	0	0	
1,727	LBUBS 2003-C7 A2	4 064% 9/15/27	52108HUK8					1/29/2010	12/15/2010	45	0	46	-1			0	0	0	0	-1	
1,728	LEAR CORP WII		521865204					1/6/2010	7/15/2010	2,789	0	2,907	-118			0	0	0	0	-118	
1,729	LEXMARK INTL GROUP INC CL A		529771107					2/3/2010	7/15/2010	1,993	0	1,936	57			0	0	0	0	57	
1,730	LEXMARK INTL GROUP INC CL A		529771107					2/3/2010	10/8/2010	865	0	640	225			0	0	0	0	225	
1,731	LEXMARK INTL GROUP INC CL A		529771107					2/3/2010	10/8/2010	5,193	0	3,872	1,321			0	0	0	0	1,321	
1,732	LIBERTY PPTY TR		531172104					4/4/2008	6/24/2010	2,155	0	2,418	-263			0	0	0	0	-263	
1,733	LIBERTY PPTY TR		531172104					4/4/2008	7/15/2010	3,204	0	3,788	-584			0	0	0	0	-584	
1,734	LIBERTY PPTY TR		531172104					4/4/2008	10/22/2010	679	0	687	-8			0	0	0	0	-8	
1,735	LIBERTY PPTY TR		531172104					10/13/2009	10/22/2010	1,699	0	1,560	139			0	0	0	0	139	
1,736	LIBERTY PPTY TR		531172104					12/24/2008	12/3/2010	2,178	0	1,442	736			0	0	0	0	736	
1,737	LIBERTY PPTY TR		531172104					1/5/2009	12/3/2010	3,111	0	2,095	1,016			0	0	0	0	1,016	
1,738	LIBERTY PPTY TR		531172104					4/16/2009	12/3/2010	933	0	701	232			0	0	0	0	232	
1,739	WESTERN DIGITAL CORP		958102105					2/6/2009	2/3/2010	4,441	0	1,925	2,516			0	0	0	0	2,516	
1,740	WESTERN DIGITAL CORP		958102105					2/6/2009	2/3/2010	1,615	0	700	915			0	0	0	0	915	
1,741	WHIRLPOOL CORP		963320106					8/28/2009	10/11/2010	1,656	0	1,319	337			0	0	0	0	337	
1,742	WHIRLPOOL CORP		963320106					8/28/2009	11/19/2010	11,404	0	9,890	1,514			0	0	0	0	1,514	
1,743	WHIRLPOOL CORP		963320106					8/28/2009	11/19/2010	1,445	0	1,249	196			0	0	0	0	196	
1,744	WHIRLPOOL CORP		963320106					8/28/2009	11/19/2010	11,404	0	9,725	1,679			0	0	0	0	1,679	
1,745	WHIRLPOOL CORP		963320106					8/31/2009	11/19/2010	21,364	0	18,334	3,030			0	0	0	0	3,030	
1,746	WISCONSIN ENERGY CORP		976657106					7/3/2008	7/15/2010	2,152	0	1,809	343			0	0	0	0	343	
1,747	XTO ENERGY INC		98385X106					6/8/2004	6/11/2010	41,161	0	14,685	26,476			0	0	0	0	26,476	
1,748	XTO ENERGY INC		98385X106					6/9/2004	6/11/2010	50,637	0	17,997	32,640			0	0	0	0	32,640	
1,749	XTO ENERGY INC		98385X106					3/18/2009	6/11/2010	2,170	0	1,590	580			0	0	0	0	580	
1,750	CLIFFS NAT RES INC, COMMON		999Z60257					6/1/2010	6/1/2010	0	0	0	0			0	0	0	0	0	
1,751	ACCENTURE PLC-CL A		G1151C101					2/27/2008	1/6/2010	47,716	0	41,115	6,601			0	0	0	0	6,601	
1,752	ACCENTURE PLC-CL A		G1151C101					12/23/2008	1/6/2010	1,704	0	1,273	431			0	0	0	0	431	
1,753	ACCENTURE PLC-CL A		G1151C101					3/18/2009	1/6/2010	3,834	0	2,765	1,069			0	0	0	0	1,069	
1,754	ACCENTURE PLC-CL A		G1151C101					2/27/2008	1/6/2010	8,058	0	6,975	1,083			0	0	0	0	1,083	
1,755	HERBALIFE LTD		G4412G101					5/1/2009	7/15/2010	1,996	0	808	1,188			0	0	0	0	1,188	
1,756	HERBALIFE LTD		G4412G101					5/1/2009	8/30/2010	1,100	0	404	696			0	0	0	0	696	
1,757	INVESCO LTD		G491BT108					6/11/2009	1/28/2010	4,457	0	4,028	429			0	0	0	0	429	
1,758	INVESCO LTD		G491BT108					6/12/2009	1/28/2010	1,215	0	1,103	112			0	0	0	0	112	
1,759	RENAISSANCE RE HLDGS LTD ADR		G7496G103					8/30/2010	10/22/2010	1,211	0	1,138	73			0	0	0	0	73	
1,760	RENAISSANCE RE HLDGS LTD ADR		G7496G103					8/30/2010	10/22/2010	606	0	569	37			0	0	0	0	37	
1,761	RENAISSANCE RE HLDGS LTD ADR		G7496G103					8/30/2010	10/25/2010	1,218	0	1,138	80			0	0	0	0	80	
1,762	WILLIS GROUP HOLDINGS PUBLIC LTD		G96666105					6/11/2010	7/15/2010	2,217	0	2,221	-4			0	0	0	0	-4	
1,763	MYLAN INC		628530107					8/28/2009	1/7/2010	911	0	741	170			0	0	0	0	170	
1,764	N C R CORP NEW		62886E108					4/7/2010	4/29/2010	272	0	302	-30			0	0	0	0	-30	
1,765	N C R CORP NEW		62886E108					4/7/2010	4/29/2010	136	0	151	-15			0	0	0	0	-15	
1,766	N C R CORP NEW		62886E108					4/7/2010	4/30/2010	6,333	0	7,105	-772			0	0	0	0	-772	
1,767	N C R CORP NEW		62886E108					4/7/2010	4/30/2010	1,213	0	1,354	-141			0	0	0	0	-141	

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis of Losses	1,000,594
							Long Term CG Distributions	Short Term CG Distributions									
							8,968	0		10,704,072	0	9,703,478	1,000,594	0	0	0	1,000,594
1,768	N C R CORP NEW	62886E108		4/7/2010	4/30/2010				404	0	454	-50		0	0	-50	184
1,769	NATIONAL FUEL GAS CO N J	636180101		8/28/2009	7/15/2010				2,888	0	2,704	184		0	0	184	134
1,770	NAVISTAR INTL CORP NEW	63934E108		4/5/2010	6/25/2010				1,576	0	1,442	134		0	0	134	74
1,771	NAVISTAR INTL CORP NEW	63934E108		4/5/2010	7/15/2010				1,516	0	1,442	74		0	0	74	529
1,772	NETAPP INC	64110D104		2/5/2010	7/15/2010				2,024	0	1,495	529		0	0	529	563
1,773	NETAPP INC	64110D104		2/5/2010	10/11/2010				1,460	0	897	563		0	0	563	1,118
1,774	NETFLIX COM INC	64110L106		9/8/2010	12/13/2010				5,170	0	4,052	1,118		0	0	1,118	-125
1,775	NEW YORK NY 5 817% 10/01/31	64966H4L1		10/7/2010	10/14/2010				9,875	0	10,000	-125		0	0	-125	-75
1,776	NEW YORK NY 5 817% 10/01/31	64966H4L1		10/7/2010	10/14/2010				4,925	0	5,000	-75		0	0	-75	-62
1,777	NEW YORK NY 5 817% 10/01/31	64966H4L1		10/7/2010	10/28/2010				4,938	0	5,000	-62		0	0	-62	2,031
1,778	CLIFFS NATS RES INC	18683K101		9/29/2009	4/12/2010				3,692	0	1,661	2,031		0	0	2,031	723
1,779	CLIFFS NATS RES INC	18683K101		9/29/2009	7/15/2010				2,384	0	1,661	723		0	0	723	42
1,780	COACH INC	189754104		10/8/2009	1/29/2010				1,405	0	1,363	42		0	0	42	321
1,781	COACH INC	189754104		6/26/2009	1/29/2010				1,405	0	1,084	321		0	0	321	1,512
1,782	COACH INC	189754104		6/26/2009	2/17/2010				6,118	0	4,606	1,512		0	0	1,512	4,495
1,783	COCA COLA ENTERPRISES INC	191219104		6/15/2007	5/6/2010				41,136	0	36,641	4,495		0	0	4,495	256
1,784	COCA COLA ENTERPRISES INC	191219104		6/18/2007	5/6/2010				2,328	0	2,072	256		0	0	256	1,221
1,785	COCA COLA ENTERPRISES INC	191219104		6/20/2007	5/6/2010				12,936	0	11,715	1,221		0	0	1,221	1,270
1,786	COCA COLA ENTERPRISES INC	191219104		12/23/2008	5/6/2010				2,328	0	1,058	1,270		0	0	1,270	2,116
1,787	COCA COLA ENTERPRISES INC	191219104		3/18/2009	5/6/2010				3,881	0	1,765	2,116		0	0	2,116	1,740
1,788	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		4/29/2009	7/15/2010				3,214	0	1,474	1,740		0	0	1,740	668
1,789	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		4/29/2009	8/30/2010				1,159	0	491	668		0	0	668	792
1,790	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		4/29/2009	9/28/2010				1,283	0	491	792		0	0	792	1,156
1,791	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		4/29/2009	11/8/2010				1,891	0	735	1,156		0	0	1,156	384
1,792	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		4/29/2009	11/8/2010				630	0	246	384		0	0	384	274
1,793	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		4/29/2009	11/8/2010				3,152	0	1,227	1,925		0	0	1,925	44
1,794	COMERICA INC	200340107		1/21/2010	7/15/2010				3,467	0	3,193	274		0	0	274	63
1,795	COMERICA INC	200340107		1/14/2010	7/15/2010				385	0	341	44		0	0	44	75
1,796	COMERICA INC	200340107		1/14/2010	7/16/2010				1,085	0	1,022	63		0	0	63	234
1,797	COMERICA INC	200340107		9/9/2010	10/11/2010				2,321	0	2,246	75		0	0	75	-608
1,798	COMERICA INC	200340107		9/7/2010	11/19/2010				9,022	0	8,788	234		0	0	234	-69
1,799	TYCO INTERNATIONAL LTD	H89128104		2/6/2008	9/2/2010				8,838	0	9,446	-608		0	0	-608	-1,445
1,800	TYCO INTERNATIONAL LTD	H89128104		8/11/2008	9/2/2010				384	0	453	-69		0	0	-69	-1,225
1,801	TYCO INTERNATIONAL LTD	H89128104		2/5/2008	9/2/2010				3,843	0	4,039	-196		0	0	-196	-1,204
1,802	TYCO INTERNATIONAL LTD	H89128104		8/11/2008	9/2/2010				8,070	0	9,515	-1,445		0	0	-1,445	666
1,803	TYCO INTERNATIONAL LTD	H89128104		8/11/2008	9/2/2010				6,931	0	8,156	-1,225		0	0	-1,225	24,361
1,804	TYCO INTERNATIONAL LTD	H89128104		2/5/2008	10/11/2010				2,227	0	2,423	-196		0	0	-196	-22
1,805	TYCO INTERNATIONAL LTD	H89128104		2/5/2008	11/19/2010				16,566	0	17,770	-1,204		0	0	-1,204	-943
1,806	TYCO INTERNATIONAL LTD	H89128104		12/23/2008	11/19/2010				1,506	0	840	666		0	0	666	-600
1,807	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	11/19/2010				50,450	0	26,089	24,361		0	0	24,361	-488
1,808	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	7/15/2010				1,978	0	2,000	-22		0	0	-22	-260
1,809	EXCEL MARITIME CARRIERS LTD	V3267N107		9/18/2009	2/5/2010				2,390	0	3,333	-943		0	0	-943	-157
1,810	EXCEL MARITIME CARRIERS LTD	V3267N107		9/18/2009	2/5/2010				1,548	0	2,148	-600		0	0	-600	-1,505
1,811	ROYAL CARIBBEAN CRUISES LTD	V7780T103		4/29/2010	7/15/2010				982	0	1,484	-502		0	0	-502	825
1,812	ROYAL CARIBBEAN CRUISES LTD	V7780T103		4/30/2010	7/15/2010				982	0	1,470	-488		0	0	-488	8
1,813	ROYAL CARIBBEAN CRUISES LTD	V7780T103		3/5/2010	8/30/2010				1,238	0	1,498	-260		0	0	-260	-3,167
1,814	CVS CAREMARK CORP	126650100		4/24/2007	10/11/2010				935	0	1,092	-157		0	0	-157	-1,861
1,815	CVS CAREMARK CORP	126650100		4/24/2007	11/19/2010				8,319	0	9,824	-1,505		0	0	-1,505	541
1,816	CVS CAREMARK CORP	126650100		12/23/2008	11/19/2010				4,313	0	3,772	541		0	0	541	825
1,817	CVS CAREMARK CORP	126650100		3/18/2009	11/19/2010				8,010	0	7,185	825		0	0	825	8
1,818	CAMDEN PROPERTY TRUST REIT	133131102		6/24/2010	11/19/2010				2,194	0	2,186	8		0	0	8	-297
1,819	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	10/11/2010				3,550	0	3,847	-297		0	0	-297	-1,861
1,820	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	11/19/2010				24,615	0	27,782	-3,167		0	0	-3,167	-1,135
1,821	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	11/19/2010				15,905	0	17,766	-1,861		0	0	-1,861	-1,635
1,822	CAPITAL ONE FINANCIAL CORP	14040H105		7/7/2010	11/19/2010				14,012	0	15,147	-1,135		0	0	-1,135	-273
1,823	CAPITAL ONE FINANCIAL CORP	14040H105		9/30/2010	11/19/2010				35,976	0	37,611	-1,635		0	0	-1,635	
1,824	CAREFUSION CORPORATION	14170T101		12/22/2009	7/15/2010				1,553	0	1,826	-273		0	0	-273	

		Amount		Long Term CG Distributions										Short Term CG Distributions																								
		8,968		0		Totals					10,704,072					0					9,703,478					1,000,594					0					1,000,594		
		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																									
	Kind(s) of Property Sold	14170101		12/22/2009	9/8/2010	3,588	0	4,173	-585			0	-585																									
1,825	CAREFUSION CORPORATION	14170101		7/1/2010	10/11/2010	2,411	0	1,874	537			0	537																									
1,826	CARNIVAL CORP	143658300		1/11/2010	2/26/2010	2,382	0	2,514	-132			0	-132																									
1,827	CARPENTER TECHNOLOGY CORP	144285103		1/11/2010	7/15/2010	1,008	0	943	65			0	65																									
1,828	CARPENTER TECHNOLOGY CORP	144285103		1/11/2010	7/15/2010	1,344	0	1,251	93			0	93																									
1,829	CARPENTER TECHNOLOGY CORP	144285103		1/11/2010	9/28/2010	5,780	0	5,317	463			0	463																									
1,830	CARPENTER TECHNOLOGY CORP	144285103		5/5/2010	7/15/2010	1,563	0	1,996	-433			0	-433																									
1,831	CARTER'S INC	146229109		5/5/2010	8/25/2010	1,168	0	1,660	-492			0	-492																									
1,832	CARTER'S INC	146229109		6/3/2010	8/25/2010	701	0	942	-241			0	-241																									
1,833	CARTER'S INC	146229109		5/5/2010	8/25/2010	1,406	0	1,996	-590			0	-590																									
1,834	CARTER'S INC	146229109		5/5/2010	8/25/2010	469	0	664	-195			0	-195																									
1,835	CARTER'S INC	146229109		6/16/2010	10/11/2010	2,404	0	1,930	474			0	474																									
1,836	CATERPILLAR INC	149123101		11/20/2009	1/27/2010	652	0	597	55			0	55																									
1,837	CEPHALON INC	156708109		6/10/2009	2/18/2010	3,354	0	2,900	454			0	454																									
1,838	CEPHALON INC	156708109		7/13/2009	2/18/2010	3,354	0	2,684	670			0	670																									
1,839	CEPHALON INC	156708103		1/22/2010	4/30/2010	12,063	0	11,746	317			0	317																									
1,840	CEPHALON INC	156708109		3/12/2010	4/15/2010	3,288	0	3,341	-53			0	-53																									
1,841	CERNER CORP	156782104		3/24/2010	4/15/2010	1,040	0	1,054	-14			0	-14																									
1,842	CMSC 2000-3 A2	161505GM8		4/9/2010	4/15/2010	1,040	0	1,054	-14			0	-14																									
1,843	CMSC 2000-3 A2	161505GM8		3/12/2010	4/15/2010	3,405	0	3,461	-56			0	-56																									
1,844	CMSC 2000-3 A2	161505GM8		3/12/2010	4/15/2010	1,277	0	1,294	-17			0	-17																									
1,845	CMSC 2000-3 A2	161505GM8		3/12/2010	5/15/2010	2,334	0	2,372	-38			0	-38																									
1,846	CMSC 2000-3 A2	161505GM8		3/24/2010	5/15/2010	875	0	887	-12			0	-12																									
1,847	CMSC 2000-3 A2	161505GM8		4/9/2010	5/15/2010	875	0	887	-12			0	-12																									
1,848	CMSC 2000-3 A2	161505GM8		3/12/2010	6/15/2010	6,958	0	7,072	-114			0	-114																									
1,849	CMSC 2000-3 A2	161505GM8		3/24/2010	6/15/2010	2,609	0	2,645	-36			0	-36																									
1,850	CMSC 2000-3 A2	161505GM8		4/9/2010	6/15/2010	2,609	0	2,645	-36			0	-36																									
1,851	CMSC 2000-3 A2	161505GM8		9/7/2010	11/19/2010	2,376	0	2,319	57			0	57																									
1,852	CMSC 2000-3 A2	161505GM8		9/7/2010	11/19/2010	1,300	0	1,265	35			0	35																									
1,853	COMERICA INC	200340107		9/8/2010	11/19/2010	4,344	0	4,344	62			0	62																									
1,854	COMERICA INC	200340107		9/8/2010	11/19/2010	21,461	0	21,187	274			0	274																									
1,855	COMERICA INC	200340107		9/9/2010	11/19/2010	7,463	0	7,524	-61			0	-61																									
1,856	COMERICA INC	200340107		9/9/2010	11/19/2010	3,119	0	3,092	27			0	27																									
1,857	COMERICA INC	200340107		9/9/2010	11/19/2010	10,693	0	10,609	84			0	84																									
1,858	COMERICA INC	200340107		2/12/2010	3/15/2010	569	0	572	-3			0	-3																									
1,859	COMERICA INC	200340107		2/12/2010	4/15/2010	3,493	0	3,510	-17			0	-17																									
1,860	COMM 2000-C1 A2	20046PAB4		2/12/2010	5/15/2010	885	0	889	-4			0	-4																									
1,861	COMM 2000-C1 A2	20046PAB4		4/29/2009	2/23/2010	7,357	0	7,268	89			0	89																									
1,862	COMM 2000-C1 A2	20046PAB4		12/17/2009	3/5/2010	928	0	721	207			0	207																									
1,863	COMPLETE PRODUCTION SERVICES	20453E109		12/17/2009	7/13/2010	1,590	0	1,202	388			0	388																									
1,864	COMPLETE PRODUCTION SERVICES	20453E109		12/11/2009	7/15/2010	2,422	0	1,597	825			0	825																									
1,865	COMPLETE PRODUCTION SERVICES	20453E109		12/1/2009	7/30/2010	152	0	85	67			0	67																									
1,866	COMPLETE PRODUCTION SERVICES	20453E109		11/30/2009	7/30/2010	3,459	0	1,876	1,583			0	1,583																									
1,867	COMPLETE PRODUCTION SERVICES	20453E109		9/9/2010	11/12/2010	846	0	588	258			0	258																									
1,868	COMPLETE PRODUCTION SERVICES	20453E109		9/9/2010	11/12/2010	282	0	194	88			0	88																									
1,869	COMPLETE PRODUCTION SERVICES	20453E109		9/8/2010	11/12/2010	282	0	190	92			0	92																									
1,870	COMPLETE PRODUCTION SERVICES	20453E109		11/15/2001	10/11/2010	2,986	0	1,286	1,700			0	1,700																									
1,871	CONOCOPHILLIPS	20825C104		11/15/2001	11/19/2010	8,649	0	3,598	5,061			0	5,061																									
1,872	CONOCOPHILLIPS	20825C104		11/15/2001	11/19/2010	88,962	0	37,030	51,932			0	51,932																									
1,873	CONOCOPHILLIPS	20825C104		10/4/2002	11/19/2010	3,707	0	1,410	2,297			0	2,297																									
1,874	CONOCOPHILLIPS	20825C104		5/20/2009	1/25/2011	563	0	379	-16			0	-16																									
1,875	CONOCOPHILLIPS	20825C104		11/17/2008	2/25/2010	320	0	332	-12			0	-12																									
1,876	FNMA POOL # 962301	31414H6X0		1/17/2008	3/25/2010	594	0	616	-22			0	-22																									
1,877	FNMA POOL # 967186	31414H6X0		1/17/2008	4/25/2010	5,150	0	5,342	-192			0	-192																									
1,878	FNMA POOL # 967186	31414H6X0		1/17/2008	5/25/2010	939	0	974	-35			0	-35																									
1,879	FNMA POOL # 967186	31414H6X0		1/17/2008	6/25/2010	396	0	410	-14			0	-14																									
1,880	FNMA POOL # 967186	31414H6X0		1/17/2008	6/25/2010	396	0	410	-14			0	-14																									

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

Amount																
Long Term CG Distributions																
Short Term CG Distributions																
8,968																
0																
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	1,000,594	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,882	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	7/25/2010		499	0	518	-19			0			-19
1,883	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	8/25/2010		173	0	179	-6			0			-6
1,884	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	9/25/2010		353	0	366	-13			0			-13
1,885	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	10/25/2010		437	0	454	-17			0			-17
1,886	FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	10/27/2010		8,500	0	8,005	495			0			495
1,887	FNMA POOL # 966608 5.5% 20/1/38	31414HKV8		2/15/2008	2/25/2010		75	0	75	0			0			0
1,888	CCMSC 2000-3 A2 7 31898% 10/15/32	161505GM8		3/12/2010	7/16/2010		5,615	0	5,706	-91			0			-91
1,889	CCMSC 2000-3 A2 7 31898% 10/15/32	161505GM8		3/24/2010	7/16/2010		2,105	0	2,135	-30			0			-30
1,890	CCMSC 2000-3 A2 7 31898% 10/15/32	161505GM8		4/9/2010	7/16/2010		2,105	0	2,135	-30			0			-30
1,891	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	8/16/2010		8,479	0	8,617	-138			0			-138
1,892	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	7/25/2010		334	0	340	-6			0			-6
1,893	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	8/25/2010		295	0	300	-5			0			-5
1,894	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	9/25/2010		918	0	935	-17			0			-17
1,895	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	10/25/2010		1,298	0	1,322	-24			0			-24
1,896	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	11/9/2010		23,924	0	23,288	636			0			636
1,897	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	11/25/2010		1,219	0	1,242	-23			0			-23
1,898	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	2/25/2010		312	0	314	-2			0			-2
1,899	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	3/25/2010		167	0	168	-1			0			-1
1,900	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	4/25/2010		179	0	180	-1			0			-1
1,901	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	5/25/2010		198	0	200	-2			0			-2
1,902	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	6/25/2010		295	0	297	-2			0			-2
1,903	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	7/25/2010		369	0	371	-2			0			-2
1,904	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	8/25/2010		726	0	731	-5			0			-5
1,905	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	9/25/2010		1,272	0	1,280	-8			0			-8
1,906	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	10/25/2010		1,106	0	1,113	-7			0			-7
1,907	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	11/25/2010		1,389	0	1,398	-9			0			-9
1,908	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	12/25/2010		1,275	0	1,284	-9			0			-9
1,909	FNMA POOL # 930924 4.5% 4/12/039	31412PG96		9/1/2009	1/25/2011		1,626	0	1,637	-11			0			-11
1,910	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	4/25/2010		16	0	16	0			0			0
1,911	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	5/25/2010		16	0	16	0			0			0
1,912	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	6/25/2010		49	0	50	-1			0			-1
1,913	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	7/25/2010		82	0	83	-1			0			-1
1,914	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	8/25/2010		56	0	56	0			0			0
1,915	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	9/25/2010		109	0	111	-2			0			-2
1,916	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	10/25/2010		150	0	152	-2			0			-2
1,917	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	11/25/2010		191	0	194	-3			0			-3
1,918	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	12/25/2010		129	0	131	-2			0			-2
1,919	FNMA POOL # 932670 4.5% 3/01/40	31412RFK8		3/8/2010	1/25/2011		247	0	250	-3			0			-3
1,920	FNMA POOL # 936591 5.652% 4/12/037	31412V7C6		5/3/2007	2/25/2010		1,792	0	1,808	-16			0			-16
1,921	FNMA POOL # 936591 5.652% 4/12/037	31412V7C6		5/3/2007	3/25/2010		1,190	0	1,200	-10			0			-10
1,922	FNMA POOL # 936591 5.645% 4/12/037	31412V7C6		5/3/2007	4/25/2010		2,478	0	2,499	-21			0			-21
1,923	FNMA POOL # 936591 5.606% 4/12/037	31412V7C6		5/3/2007	5/25/2010		3,745	0	3,776	-31			0			-31
1,924	FNMA POOL # 936591 5.56% 4/12/037	31412V7C6		5/3/2007	6/25/2010		8,472	0	8,543	-71			0			-71
1,925	FNMA POOL # 936591 5.546% 4/12/037	31412V7C6		5/3/2007	7/25/2010		786	0	792	-6			0			-6
1,926	FNMA POOL # 936591 5.549% 4/1/37	31412V7C6		5/3/2007	8/25/2010		628	0	633	-5			0			-5
1,927	FNMA POOL # 936591 5.554% 4/1/37	31412V7C6		5/3/2007	9/25/2010		670	0	675	-5			0			-5
1,928	LIBERTY PPTY TR	531172104		10/13/2009	12/31/2010		622	0	624	-2			0			-2
1,929	LIFEPOINT HOSPS INC	53219L109		12/23/2009	1/27/2010		1,535	0	1,674	-139			0			-139
1,930	LIFEPOINT HOSPS INC	53219L109		12/23/2009	7/15/2010		2,241	0	2,343	-102			0			-102
1,931	LIFEPOINT HOSPS INC	53219L109		12/23/2009	7/16/2010		621	0	669	-48			0			-48
1,932	LIFEPOINT HOSPS INC	53219L109		12/23/2009	7/16/2010		623	0	669	-46			0			-46
1,933	LIFEPOINT HOSPS INC	53219L109		12/23/2009	7/19/2010		611	0	669	-58			0			-58
1,934	LIFEPOINT HOSPS INC	53219L109		12/23/2009	7/19/2010		612	0	669	-57			0			-57
1,935	LIFEPOINT HOSPS INC	53219L109		12/23/2009	7/20/2010		1,219	0	1,339	-120			0			-120
1,936	LIFEPOINT HOSPS INC	53219L109		12/23/2009	7/20/2010		1,212	0	1,339	-127			0			-127
1,937	LIMITED BRANDS INC	532716107		10/6/2009	10/11/2010		3,164	0	1,986	1,178			0			1,178
1,938	LIMITED BRANDS INC	532716107		10/5/2009	11/19/2010		11,504	0	6,033	5,471			0			5,471

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Long Term CG Distributions		Amount		Totals										10,704,072		0		9,703,478		1,000,594		0		0		1,000,594	
Short Term CG Distributions		0		8,968		0																					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses														
1,939	LIMITED BRANDS INC	532716107		10/5/2009	11/19/2010	6,903	0	3,640	3,263	0	3,640	0	3,263														
1,940	LIMITED BRANDS INC	532716107		10/6/2009	11/19/2010	94,007	0	51,645	42,362	0	51,645	0	42,362														
1,941	FNMA POOL # 966608	31414HKV8		2/15/2008	3/25/2010	1,407	0	1,408	-1	0	417	0	0														
1,942	FNMA POOL # 966608	31414HKV8		2/15/2008	4/25/2010	417	0	417	0	0	417	0	0														
1,943	FNMA POOL # 966608	31414HKV8		2/15/2008	5/25/2010	713	0	714	-1	0	714	0	0														
1,944	FNMA POOL # 966608	31414HKV8		2/15/2008	6/25/2010	735	0	736	-1	0	736	0	0														
1,945	FNMA POOL # 966608	31414HKV8		2/15/2008	7/25/2010	1,418	0	1,419	-1	0	1,419	0	0														
1,946	FNMA POOL # 966608	31414HKV8		2/15/2008	8/25/2010	74	0	74	0	0	74	0	0														
1,947	FNMA POOL # 966608	31414HKV8		2/15/2008	9/25/2010	1,092	0	1,093	-1	0	1,093	0	0														
1,948	FNMA POOL # 966608	31414HKV8		2/15/2008	10/25/2010	1,085	0	1,086	-1	0	1,086	0	0														
1,949	FNMA POOL # 966608	31414HKV8		2/15/2008	11/25/2010	1,122	0	1,123	-1	0	1,123	0	0														
1,950	FNMA POOL # 966608	31414HKV8		2/15/2008	12/25/2010	769	0	770	-1	0	770	0	0														
1,951	FNMA POOL # 966608	31414HKV8		2/15/2008	1/25/2011	535	0	535	0	0	535	0	0														
1,952	FNMA POOL # 975116	31414SYM9		9/23/2009	2/3/2010	16,898	0	16,675	223	0	16,675	0	223														
1,953	FNMA POOL # 975116	31414SYM9		9/23/2009	2/25/2010	201	0	206	-5	0	206	0	0														
1,954	FNMA POOL # 981644	31415BBM0		10/14/2009	2/25/2010	78	0	81	-3	0	81	0	0														
1,955	FNMA POOL # 981644	31415BBM0		10/14/2009	3/25/2010	76	0	79	-3	0	79	0	0														
1,956	FNMA POOL # 981644	31415BBM0		10/14/2009	4/25/2010	261	0	271	-10	0	271	0	0														
1,957	FNMA POOL # 981644	31415BBM0		10/14/2009	5/25/2010	477	0	495	-18	0	495	0	0														
1,958	FNMA POOL # 981644	31415BBM0		10/14/2009	6/25/2010	452	0	470	-18	0	470	0	0														
1,959	FNMA POOL # 981644	31415BBM0		10/14/2009	7/25/2010	94	0	97	-3	0	97	0	0														
1,960	FNMA POOL # 981644	31415BBM0		10/14/2009	8/25/2010	733	0	761	-28	0	761	0	0														
1,961	FNMA POOL # 981644	31415BBM0		10/14/2009	9/25/2010	974	0	1,011	-37	0	1,011	0	0														
1,962	FNMA POOL # 981644	31415BBM0		10/14/2009	10/25/2010	313	0	325	-12	0	325	0	0														
1,963	FNMA POOL # 981644	31415BBM0		10/14/2009	11/25/2010	268	0	278	-10	0	278	0	0														
1,964	NEW YORK N Y CITY MU 6 282%	6151464972FY26		11/10/2010	11/12/2010	5,029	0	5,000	29	0	5,000	0	29														
1,965	NEW YORK N Y CITY TR 6 828%	71514064972HR80		11/19/2010	12/8/2010	20,106	0	20,000	106	0	20,000	0	106														
1,966	NEWELL RUBBERMAID INC	651229106		9/20/2010	10/11/2010	2,005	0	1,930	75	0	1,930	0	75														
1,967	NEWELL RUBBERMAID INC	651229106		9/20/2010	11/19/2010	613	0	615	-2	0	615	0	-2														
1,968	NEWELL RUBBERMAID INC	651229106		9/20/2010	11/19/2010	51,498	0	53,054	-1,556	0	53,054	0	-1,556														
1,969	NEWFIELD EXPL CO	651290108		5/6/2009	1/11/2010	984	0	691	293	0	691	0	293														
1,970	NEWFIELD EXPL CO	651290108		5/12/2009	1/11/2010	492	0	316	176	0	316	0	176														
1,971	NEWFIELD EXPL CO	651290108		1/22/2010	4/12/2010	2,166	0	2,076	90	0	2,076	0	90														
1,972	NEWFIELD EXPL CO	651290108		5/12/2009	4/12/2010	2,708	0	1,580	1,128	0	1,580	0	1,128														
1,973	NEWFIELD EXPL CO	651290108		5/12/2009	5/5/2010	3,322	0	1,896	1,426	0	1,896	0	1,426														
1,974	NEWFIELD EXPL CO	651290108		5/12/2009	7/15/2010	1,510	0	948	562	0	948	0	562														
1,975	NEWFIELD EXPL CO	651290108		5/12/2009	9/9/2010	509	0	316	193	0	316	0	193														
1,976	NEWFIELD EXPL CO	651290108		5/12/2009	10/22/2010	4,131	0	2,212	1,919	0	2,212	0	1,919														
1,977	NEWS CORP INC	65248E203		5/10/2006	10/11/2010	3,768	0	4,586	-818	0	4,586	0	-818														
1,978	NEWS CORP INC	65248E203		1/14/2004	11/19/2010	19,765	0	23,115	-3,350	0	23,115	0	-3,350														
1,979	NEWS CORP INC	65248E203		1/15/2004	11/19/2010	29,967	0	35,099	-5,132	0	35,099	0	-5,132														
1,980	NEWS CORP INC	65248E203		6/23/2004	11/19/2010	38,893	0	43,440	-4,547	0	43,440	0	-4,547														
1,981	NEWS CORP INC	65248E203		4/28/2005	11/19/2010	5,101	0	5,047	54	0	5,047	0	54														
1,982	NEWS CORP INC	65248E203		5/10/2006	11/19/2010	4,144	0	4,968	-824	0	4,968	0	-824														
1,983	NEWS CORP INC	65248E203		12/23/2008	11/19/2010	3,826	0	2,121	1,705	0	2,121	0	1,705														
1,984	NEWS CORP INC	65248E203		3/18/2009	11/19/2010	7,332	0	3,306	4,026	0	3,306	0	4,026														
1,985	NEXTERA ENERGY INC	65339F101		8/24/2010	10/11/2010	2,190	0	2,189	1	0	2,189	0	1														
1,986	NEXTERA ENERGY INC	65339F101		8/24/2010	11/19/2010	29,685	0	31,108	-1,423	0	31,108	0	-1,423														
1,987	NEXTERA ENERGY INC	65339F101		8/24/2010	11/19/2010	23,956	0	25,169	-1,213	0	25,169	0	-1,213														
1,988	NORDSTROM INC	655664100		8/9/2010	10/11/2010	1,561	0	1,399	162	0	1,399	0	162														
1,989	NEW YORK N Y 5 817%	10/01/31		10/7/2010	10/29/2010	4,948	0	5,000	-52	0	5,000	0	-52														
1,990	NEW YORK N Y 5 817%	10/01/31		10/7/2010	11/3/2010	4,938	0	5,000	-62	0	5,000	0	-62														
1,991	NORDSTROM INC	655664100		7/7/2010	11/19/2010	39,785	0	31,514	8,271	0	31,514	0	8,271														
1,992	NORDSTROM INC	655664100		8/9/2010	11/19/2010	25,546	0	21,339	4,207	0	21,339	0	4,207														
1,993	NORFOLK SOUTHERN CORP	655844108		11/4/2009	10/11/2010	3,024	0	2,492	532	0	2,492	0	532														
1,994	NORFOLK SOUTHERN CORP	655844108		11/3/2009	11/19/2010	12,501	0	10,075	2,426	0	10,075	0	2,426														
1,995	NORFOLK SOUTHERN CORP	655844108		11/3/2009	11/19/2010	6,769	0	5,455	1,314	0	5,455	0	1,314														

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							8,968	0		10,704,072	9,703,478	1,000,594	0	0	0	1,000,594
1,996	NORFOLK SOUTHERN CORP	655844108		11/14/2009	11/19/2010				56,954	46,558	10,396			0	0	10,396
1,997	LOUISIANA PAC CORP	546347105		12/22/2009	6/10/2010				3,530	3,487	43			0	0	43
1,998	LOUISIANA PAC CORP	546347105		12/22/2009	6/10/2010				3,673	3,630	43			0	0	43
1,999	LUBRIZOL CORP	549271104		7/13/2010	7/15/2010				870	890	-20			0	0	-20
2,000	LUBRIZOL CORP	549271104		7/13/2010	11/12/2010				5,285	4,452	833			0	0	833
2,001	LUBRIZOL CORP	549271104		8/30/2010	11/12/2010				3,171	2,807	364			0	0	364
2,002	M D C HOLDINGS INC	552676108		4/2/2008	7/15/2010				2,515	4,251	-1,736			0	0	-1,736
2,003	M D C HOLDINGS INC	552676108		4/2/2008	8/25/2010				533	945	-412			0	0	-412
2,004	M D C HOLDINGS INC	552676108		9/25/2008	8/25/2010				1,067	1,533	-466			0	0	-466
2,005	M D C HOLDINGS INC	552676108		4/24/2009	10/8/2010				278	368	-90			0	0	-90
2,006	M D C HOLDINGS INC	552676108		4/24/2009	10/8/2010				1,938	2,579	-641			0	0	-641
2,007	M D C HOLDINGS INC	552676108		4/16/2009	10/11/2010				270	335	-65			0	0	-65
2,008	M D C HOLDINGS INC	552676108		4/24/2009	10/11/2010				270	368	-98			0	0	-98
2,009	M D C HOLDINGS INC	552676108		12/24/2008	10/11/2010				270	290	-20			0	0	-20
2,010	M D C HOLDINGS INC	552676108		12/24/2008	10/12/2010				801	868	-67			0	0	-67
2,011	M D C HOLDINGS INC	552676108		12/24/2008	10/12/2010				267	290	-23			0	0	-23
2,012	MSCI INC-A	55354G100		8/3/2010	12/21/2010				1,135	997	138			0	0	138
2,013	MSCI INC-A	55354G100		8/2/2010	12/21/2010				2,271	1,984	287			0	0	287
2,014	MACY'S INC	55616P104		1/29/2010	4/6/2010				1,125	805	320			0	0	320
2,015	MACY'S INC	55616P104		5/5/2010	7/15/2010				1,980	2,569	-589			0	0	-589
2,016	MANITOWOC COMPANY INC	563571108		4/30/2010	6/25/2010				4,693	7,085	-2,392			0	0	-2,392
2,017	MANPOWER INC	56418H100		4/16/2009	7/15/2010				464	352	112			0	0	112
2,018	MANPOWER INC	56418H100		11/6/2009	7/15/2010				1,393	1,475	-82			0	0	-82
2,019	MANPOWER INC	56418H100		12/9/2008	7/15/2010				929	680	249			0	0	249
2,020	MASSEY ENERGY CORP	576206106		9/3/2009	1/11/2010				949	536	413			0	0	413
2,021	MASSEY ENERGY CORP	576206106		9/3/2009	1/22/2010				7,701	4,820	2,881			0	0	2,881
2,022	MCCORMICK & CO INC COM NON VTG	579780206		6/10/2010	7/15/2010				1,557	1,587	-30			0	0	-30
2,023	MCCORMICK & CO INC COM NON VTG	579780206		6/10/2010	12/21/2010				3,756	3,174	582			0	0	582
2,024	MCCORMICK & CO INC COM NON VTG	579780206		6/11/2010	12/21/2010				1,409	1,184	225			0	0	225
2,025	MCKESSON CORPORATION	58155Q103		1/5/2010	10/11/2010				1,813	1,905	-92			0	0	-92
2,026	MCKESSON CORPORATION	58155Q103		2/4/2009	11/19/2010				32,080	22,329	9,751			0	0	9,751
2,027	MCKESSON CORPORATION	58155Q103		2/4/2009	11/19/2010				1,309	903	406			0	0	406
2,028	MCKESSON CORPORATION	58155Q103		3/18/2009	11/19/2010				1,309	720	589			0	0	589
2,029	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	8/16/2010				2,047	2,075	-28			0	0	-28
2,030	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/9/2010	8/16/2010				1,912	1,938	-26			0	0	-26
2,031	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	9/15/2010				3,222	3,274	-52			0	0	-52
2,032	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	9/15/2010				778	789	-11			0	0	-11
2,033	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/9/2010	9/15/2010				726	736	-10			0	0	-10
2,034	CHILDRENS PLACE	168905107		9/9/2009	1/7/2010				3,751	2,958	793			0	0	793
2,035	CHILDRENS PLACE	168905107		9/9/2009	1/7/2010				3,066	2,420	646			0	0	646
2,036	CHIPOTLE MEXICAN GRILL INC -CL A	169656105		8/30/2010	11/12/2010				1,700	1,763	-63			0	0	-63
2,037	CHIPOTLE MEXICAN GRILL INC -CL A	169656105		10/8/2010	11/12/2010				3,827	2,400	1,427			0	0	1,427
2,038	CHIPOTLE MEXICAN GRILL INC -CL A	169656105		2/26/2009	5/13/2010				957	708	249			0	0	249
2,039	NORTHEAST UTILITIES	664397106		2/26/2009	7/15/2010				1,380	1,108	272			0	0	272
2,040	NORTHEAST UTILITIES	664397106		6/14/2010	7/15/2010				1,348	1,360	-12			0	0	-12
2,041	NOVELLUS SYS INC	670008101		12/24/2008	7/15/2010				1,777	1,313	464			0	0	464
2,042	NV ENERGY INC	67073Y106		4/16/2009	7/15/2010				127	99	28			0	0	28
2,043	NV ENERGY INC	67073Y106		11/24/2008	7/15/2010				634	450	184			0	0	184
2,044	NV ENERGY INC	67073Y106		11/24/2008	8/25/2010				620	450	170			0	0	170
2,045	NV ENERGY INC	67073Y106		11/24/2008	8/25/2010				2,368	1,711	657			0	0	657
2,046	NV ENERGY INC	67073Y106		11/24/2008	8/26/2010				878	630	248			0	0	248
2,047	NV ENERGY INC	67073Y106		11/24/2008	8/26/2010				126	90	36			0	0	36
2,048	NV ENERGY INC	67073Y106		11/24/2008	8/27/2010				2,025	1,441	584			0	0	584
2,049	NV ENERGY INC	67073Y106		6/11/2010	10/11/2010				4,981	5,067	-86			0	0	-86
2,050	OCCIDENTAL PETROLEUM CORP	674599105		6/14/2010	7/15/2010				4,038	3,993	45			0	0	45
2,051	CREE INC	225447101		6/14/2010	12/21/2010				665	665	0			0	0	0
2,052	CREE INC	225447101		6/14/2010	12/21/2010				665	665	0			0	0	0

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		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	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,000,594	1,000,594
							Long Term CG Distributions	Short Term CG Distributions											
							8,968	0		10,704,072	9,703,478	1,000,594	0	0	0	0	1,000,594		
2,053	CREE INC	225447101		7/30/2010	12/21/2010				1,330	1,410	-80			0			-80		
2,054	CREE INC	225447101		6/14/2010	12/21/2010				2,661	2,662	-1			0			-1		
2,055	CSFB 2005-C4 A2	225458N20		1/29/2010	5/15/2010				11,025	11,102	-77			0			-77		
2,056	CSFB 2005-C4 A2	225458N20		4/12/2010	5/15/2010				14,701	14,724	-23			0			-23		
2,057	CSFB 2005-C4 A2	225458N20		1/29/2010	6/15/2010				886	895	-7			0			-7		
2,058	CSFB 2005-C4 A2	225458N20		4/12/2010	6/15/2010				1,184	1,185	-2			0			-2		
2,059	CSFB 2005-C4 A2	225458N20		1/29/2010	7/15/2010				107	107	0			0			0		
2,060	CSFB 2005-C4 A2	225458N20		4/12/2010	7/15/2010				142	142	0			0			0		
2,061	CSFB 2005-C4 A2	225458N20		1/29/2010	8/15/2010				62	63	-1			0			-1		
2,062	CSFB 2005-C4 A2	225458N20		4/12/2010	8/15/2010				83	83	0			0			0		
2,063	CSFB 2005-C4 A2	225458N20		1/29/2010	9/15/2010				2,636	2,654	-18			0			-18		
2,064	CSFB 2005-C4 A2	225458N20		4/12/2010	9/15/2010				3,515	3,520	-5			0			-5		
2,065	CSFB 2005-C4 A2	225458N20		1/29/2010	10/15/2010				235	236	-1			0			-1		
2,066	CSFB 2005-C4 A2	225458N20		4/12/2010	10/15/2010				313	313	0			0			0		
2,067	CSFB 2005-C4 A2	225458N20		1/29/2010	11/18/2010				46	47	-1			0			-1		
2,068	CSFB 2005-C4 A2	225458N20		4/12/2010	11/18/2010				62	62	0			0			0		
2,069	CULLEN FROST BANKERS INC	229899109		9/25/2008	1/14/2010				6,163	6,769	-606			0			-606		
2,070	CULLEN FROST BANKERS INC	229899109		12/24/2008	1/14/2010				2,054	1,901	153			0			153		
2,071	CULLEN FROST BANKERS INC	229899109		4/16/2009	1/14/2010				514	488	26			0			26		
2,072	CUMMINS INC	231021106		2/26/2010	7/15/2010				1,449	1,136	313			0			313		
2,073	CUMMINS INC	231021106		5/1/2009	9/7/2010				649	273	376			0			376		
2,074	CUMMINS INC	231021106		5/1/2009	9/7/2010				12,319	5,189	7,130			0			7,130		
2,075	CUMMINS INC	231021106		5/1/2009	9/7/2010				3,242	1,365	1,877			0			1,877		
2,076	CUMMINS INC	231021106		5/1/2009	10/11/2010				3,727	1,365	2,362			0			2,362		
2,077	CUMMINS INC	231021106		5/1/2009	11/19/2010				72,820	26,623	46,197			0			46,197		
2,078	CUMMINS INC	231021106		5/1/2009	11/19/2010				23,340	8,511	14,829			0			14,829		
2,079	CYTEC INDS INC	232820100		9/28/2010	12/21/2010				5,932	6,164	-232			0			-232		
2,080	CYTEC INDS INC	232820100		10/11/2010	12/21/2010				1,618	1,775	-157			0			-157		
2,081	DANAHER CORP	235851102		3/14/2005	10/11/2010				829	548	281			0			281		
2,082	DANAHER CORP	235851102		3/11/2005	11/19/2010				23,263	14,714	8,549			0			8,549		
2,083	DANAHER CORP	235851102		3/11/2005	11/19/2010				6,376	4,038	2,338			0			2,338		
2,084	DANAHER CORP	235851102		3/14/2005	11/19/2010				14,302	9,090	5,212			0			5,212		
2,085	DANAHER CORP	235851102		12/23/2008	11/19/2010				1,723	1,088	635			0			635		
2,086	DARDEN RESTAURANTS INC	237194105		1/22/2010	3/25/2010				1,340	1,092	248			0			248		
2,087	DARDEN RESTAURANTS INC	237194105		3/5/2010	3/25/2010				2,681	2,459	222			0			222		
2,088	DARDEN RESTAURANTS INC	237194105		2/26/2009	3/25/2010				447	284	163			0			163		
2,089	DARDEN RESTAURANTS INC	237194105		2/26/2009	7/15/2010				1,635	1,056	579			0			579		
2,090	DARDEN RESTAURANTS INC	237194105		1/23/2008	7/15/2010				817	483	334			0			334		
2,091	DARDEN RESTAURANTS INC	237194105		1/23/2008	8/30/2010				2,494	1,449	1,045			0			1,045		
2,092	DAVITA INC	23918K108		7/13/2009	7/15/2010				1,828	1,500	328			0			328		
2,093	DAVITA INC	23918K108		12/24/2008	10/27/2010				2,124	1,439	685			0			685		
2,094	DAVITA INC	23918K108		10/13/2008	10/27/2010				708	476	232			0			232		
2,095	CHIPOTLE MEXICAN GRILL INC -CL A	169656105		6/24/2010	11/12/2010				478	294	184			0			184		
2,096	CHIPOTLE MEXICAN GRILL INC -CL A	169656105		6/24/2010	12/3/2010				2,584	1,616	968			0			968		
2,097	CHUBB CORP	171232101		1/19/2007	10/11/2010				1,688	1,586	102			0			102		
2,098	CHUBB CORP	171232101		1/19/2007	11/19/2010				14,430	13,213	1,217			0			1,217		
2,099	CHUBB CORP	171232101		11/21/2007	11/19/2010				15,584	14,058	1,526			0			1,526		
2,100	CHUBB CORP	171232101		11/21/2007	11/19/2010				27,128	24,491	2,637			0			2,637		
2,101	CHUBB CORP	171232101		12/23/2008	11/19/2010				4,040	3,353	687			0			687		
2,102	CHUBB CORP	171232101		3/18/2009	11/19/2010				4,040	2,854	1,186			0			1,186		
2,103	CIMAREX ENERGY CO	171798101		5/5/2010	7/15/2010				2,220	2,055	165			0			165		
2,104	CIMAREX ENERGY CO	171798101		5/5/2010	7/15/2010				740	682	58			0			58		
2,105	CIMAREX ENERGY CO	171798101		5/5/2010	10/11/2010				3,779	3,408	371			0			371		
2,106	CIMAREX ENERGY CO	171798101		5/5/2010	10/22/2010				725	682	43			0			43		
2,107	CIMAREX ENERGY CO	171798101		5/5/2010	10/22/2010				2,900	2,726	174			0			174		
2,108	CIMAREX ENERGY CO	171798101		5/5/2010	10/25/2010				723	682	41			0			41		
2,109	CISCO SYSTEMS INC	17275R102		7/18/2008	3/3/2010				18,699	16,452	2,247			0			2,247		

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							Long Term CG Distributions	Short Term CG Distributions							
							8,968	0							1,000,594
2,110	CISCO SYSTEMS INC	17275R102		7/18/2008	3/3/2010				9,343	0	8,226	1,117		0	1,117
2,111	CISCO SYSTEMS INC	17275R102		7/18/2008	10/11/2010				4,041	0	3,897	144		0	144
2,112	CISCO SYSTEMS INC	17275R102		4/1/2005	11/12/2010				817	0	722	95		0	95
2,113	CISCO SYSTEMS INC	17275R102		7/18/2008	11/12/2010				3,063	0	3,247	-184		0	-184
2,114	CISCO SYSTEMS INC	17275R102		2/14/2002	11/12/2010				17,764	0	15,228	2,536		0	2,536
2,115	CISCO SYSTEMS INC	17275R102		7/18/2008	11/12/2010				16,238	0	17,101	-863		0	-863
2,116	CISCO SYSTEMS INC	17275R102		4/6/2001	11/19/2010				4,750	0	3,270	1,480		0	1,480
2,117	CISCO SYSTEMS INC	17275R102		7/10/2001	11/19/2010				2,177	0	1,882	295		0	295
2,118	CISCO SYSTEMS INC	17275R102		9/4/2001	11/19/2010				4,947	0	4,097	850		0	850
2,119	CISCO SYSTEMS INC	17275R102		10/3/2001	11/19/2010				1,979	0	1,424	555		0	555
2,120	CISCO SYSTEMS INC	17275R102		2/14/2002	11/19/2010				14,051	0	12,427	1,624		0	1,624
2,121	CISCO SYSTEMS INC	17275R102		7/1/2002	11/19/2010				11,280	0	7,712	3,568		0	3,568
2,122	CISCO SYSTEMS INC	17275R102		10/4/2002	11/19/2010				3,958	0	1,920	2,038		0	2,038
2,123	CISCO SYSTEMS INC	17275R102		4/28/2005	11/19/2010				4,354	0	3,785	569		0	569
2,124	CISCO SYSTEMS INC	17275R102		12/23/2008	11/19/2010				4,354	0	3,581	773		0	773
2,125	CISCO SYSTEMS INC	17275R102		3/18/2009	11/19/2010				7,718	0	6,431	1,287		0	1,287
2,126	CLIFFS NATS RES INC	18683K101		9/18/2009	2/26/2010				2,247	0	1,372	875		0	875
2,127	CLIFFS NATS RES INC	18683K101		9/18/2009	4/5/2010				1,493	0	686	807		0	807
2,128	CLIFFS NATS RES INC	18683K101		9/18/2009	4/12/2010				738	0	343	395		0	395
2,129	FNMA POOL # 936591 5 546% 4/01/37	31412V7C6		5/3/2007	10/25/2010				287	0	290	-3		0	-3
2,130	FNMA POOL # 936591 5 5997% 4/01/37	31412V7C6		5/3/2007	11/25/2010				521	0	525	-4		0	-4
2,131	FNMA POOL # 936591 5 541% 4/1/37	31412V7C6		5/3/2007	12/15/2010				14,653	0	14,148	505		0	505
2,132	FNMA POOL # 936591 5 541% 4/1/37	31412V7C6		5/3/2007	12/25/2010				291	0	294	-3		0	-3
2,133	FNMA POOL # 944112 6 009% 8/1/2037	31413FKZ4		8/2/2007	2/25/2010				1,824	0	1,822	2		0	2
2,134	FNMA POOL # 944112 5 984% 8/1/2037	31413FKZ4		8/2/2007	3/25/2010				71	0	71	0		0	0
2,135	FNMA POOL # 944112 5 985% 8/1/2037	31413FKZ4		8/2/2007	4/25/2010				5,199	0	5,196	3		0	3
2,136	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	3/25/2010				931	0	983	-52		0	-52
2,137	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	4/25/2010				841	0	888	-47		0	-47
2,138	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	5/25/2010				921	0	973	-52		0	-52
2,139	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	6/25/2010				695	0	734	-39		0	-39
2,140	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	7/25/2010				746	0	788	-42		0	-42
2,141	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	8/25/2010				833	0	880	-47		0	-47
2,142	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	9/25/2010				954	0	1,007	-53		0	-53
2,143	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	10/25/2010				1,107	0	1,169	-62		0	-62
2,144	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	11/12/2010				16,082	0	15,943	139		0	139
2,145	FNMA POOL # 987214 5 0% 7/01/23	31415RVF8		2/11/2010	11/25/2010				1,314	0	1,387	-73		0	-73
2,146	FNMA POOL # 981644 4 5% 6/01/23	31415B8M0		10/14/2009	12/25/2010				692	0	719	-27		0	-27
2,147	FNMA POOL # 981644 4 5% 6/01/23	31415B8M0		10/14/2009	1/25/2011				299	0	310	-11		0	-11
2,148	FNMA POOL # 995230 6 5% 1/01/39	31416B8T6		4/26/2010	6/25/2010				651	0	704	-53		0	-53
2,149	FNMA POOL # 995230 6 5% 1/01/39	31416B8T6		4/26/2010	7/25/2010				524	0	566	-42		0	-42
2,150	FNMA POOL # 995230 6 5% 1/01/39	31416B8T6		4/26/2010	8/25/2010				659	0	713	-54		0	-54
2,151	FNMA POOL # 995230 6 5% 1/01/39	31416B8T6		4/26/2010	9/25/2010				544	0	588	-44		0	-44
2,152	FNMA POOL # 995230 6 5% 1/01/39	31416B8T6		4/26/2010	10/25/2010				563	0	608	-45		0	-45
2,153	FNMA POOL # 995230 6 5% 1/01/39	31416B8T6		4/26/2010	11/27/2010				15,577	0	15,287	290		0	290
2,154	FNMA POOL # 995230 6 5% 1/01/39	31416B8T6		4/26/2010	11/25/2010				60	0	64	-4		0	-4
2,155	FNMA POOL # 995230 6 5% 1/01/39	31416B8T6		4/26/2010	12/25/2010				67	0	72	-5		0	-5
2,156	FNMA POOL # 995230 6 5% 1/01/39	31416B8T6		4/26/2010	1/25/2011				78	0	84	-6		0	-6
2,157	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	2/25/2010				820	0	852	-32		0	-32
2,158	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	3/25/2010				211	0	219	-8		0	-8
2,159	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	4/25/2010				1,005	0	1,045	-40		0	-40
2,160	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	5/25/2010				347	0	361	-14		0	-14
2,161	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	6/25/2010				814	0	846	-32		0	-32
2,162	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	7/25/2010				618	0	643	-25		0	-25
2,163	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	8/25/2010				658	0	684	-26		0	-26
2,164	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	9/25/2010				1,167	0	1,213	-46		0	-46
2,165	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	10/25/2010				501	0	521	-20		0	-20
2,166	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	11/25/2010				1,015	0	1,056	-41		0	-41

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	Long Term CG Distributions	Amount												
	Short Term CG Distributions	0												
2,167	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	12/25/2010		1,212	0	1,260	-48			0	-48
2,168	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	1/25/2011		741	0	771	-30			0	-30
2,169	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	2/25/2010		213	0	208	5			0	5
2,170	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	3/25/2010		201	0	196	5			0	5
2,171	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	11/19/2010		2,624	0	2,507	117			0	117
2,172	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	11/19/2010		90,967	0	87,822	3,145			0	3,145
2,173	ISHARES LT GAIN	000000000		1/1/2009	6/30/2010		34	0	0	34			0	34
2,174	MELLON OPTIMA S/T LOSS	000000000		1/1/2010	12/31/2010		0	0	12,282	-12,282			0	-12,282
2,175	MELLON OPTIMA LT GAIN	000000000		1/1/2009	6/30/2010		31,843	0	0	31,843			0	31,843
2,176	MELLON OPTIMA SEC 1256	000000000					0	0	2,923	-2,923			0	-2,923
2,177							0	0	0	0			0	0
2,178							0	0	0	0			0	0

81.198

81.198

Part

	0	0	0
	Benefits	Expense Account	Explanation
1	NONE	NONE	
2	N/A	N/A	
3	N/A	N/A	
4	N/A	N/A	
5	N/A	N/A	
6			
7			
8			
9			
10			

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

	Date	Amount
1 Credit from prior year return	1	2,957
2 First quarter estimated tax payment	2	
3 Second quarter estimated tax payment	3	
4 Third quarter estimated tax payment	4	
5 Fourth quarter estimated tax payment	5	
6 Other payments	6	0
7 Total	7	2,957

- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** and check this box ☒ **X**
- Note** Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868
- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** (on page 1)

Part II Additional (Not Automatic) 3-Month Extension of Time. Only file the original (no copies needed)	
Type or print File by the extended due date for filing your return. See instructions.	Name of exempt organization WRIGHT J ETAL FOR CHESTNUT ASSOC-TR
	Employer identification number 25-6448135
	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-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

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

- The books are in the care of **BNY MELLON, N.A. P.O. BOX 185 PITTSBURGH, PA 15230-0185**
Telephone No. **(814) 453-7320** 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.

- I request an additional 3-month extension of time until **11/15/2011**
- For calendar year **2010**, or other tax year beginning _____, and ending _____
- If the tax year entered in line 5 is for less than 12 months, check reason ☐ Initial return ☐ Final return
☐ Change in accounting period
- State in detail why you need the extension **MORE TIME IS REQUIRED TO ACQUIRE ALL INFORMATION NEEDED TO COMPLETE AND FILE AN ACCURATE RETURN**

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	\$	27,327
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	8b	\$	42,957
c Balance due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c	\$	0

Signature and Verification

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

Signature

Squire A. Adair

Title

Ell

Date

7-15-11

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
	WRIGHT J ETAL FOR CHESTNUT ASSOC-TR	25-6448135
	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 ► (814) 453-7320

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

- 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 _____

- 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	\$	42,957
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	\$	2,957
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	\$	40,000

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)