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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

BNY MELLON FOUNDATION, INC

A Employer identification number

31-1605320

Number and street (or P O box number if mail is not delivered to street address)

Room/suite

B Telephone number (see page 10 of the instructions)

BNY Mellon, N A - P O Box 185

(412) 234-0023

City or town, state, and ZIP code

Pittsburgh

PA

15230-0185

C If exemption application is pending, check here ☐D 1 Foreign organizations, check here ☐2 Foreign organizations meeting the 85% test, check here and attach computation ☐E If private foundation status was terminated under section 507(b)(1)(A), check here ☐F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐H Check type of organization ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundationI Fair market value of all assets at end of year (from Part II, col (c), line 16) ☐ \$ 34,005,560
J Accounting method ☒ Cash ☐ Accrual
☐ Other (specify) _____
(Part I, column (d) must be on cash basis)**Part I Analysis of Revenue and Expenses** (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
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	854,156	849,788		
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	1,557,042			
b Gross sales price for all assets on line 6a	17,525,566			
7 Capital gain net income (from Part IV, line 2)		1,557,042		
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)	100,167	100,041	0	
12 Total. Add lines 1 through 11	2,511,365	2,506,871	0	
13 Compensation of officers, directors, trustees, etc	0			
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16 a Legal fees (attach schedule)	0	0	0	0
b Accounting fees (attach schedule)	0	0	0	0
c Other professional fees (attach schedule)	0	0	0	0
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions)	111,542	15,592	0	750
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)	13,675	13,675	0	0
24 Total operating and administrative expenses. Add lines 13 through 23	125,217	29,267	0	750
25 Contributions gifts grants paid	1,937,750			1,937,750
26 Total expenses and disbursements. Add lines 24 and 25	2,062,967	29,267	0	1,938,500
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	448,398			
b Net investment income (if negative, enter -0-)		2,477,604		
c Adjusted net income (if negative, enter -0-)			0	

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

(HTA)

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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	948,711	1,209,928	1,209,928	
	3	Accounts receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	4	Pledges receivable ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)	0	0	0	
	7	Other notes and loans receivable (attach schedule) ▶	0			
		Less allowance for doubtful accounts ▶	0	0	0	0
	8	Inventories for sale or use		0		
	9	Prepaid expenses and deferred charges		0		
	10 a	Investments—U.S. and state government obligations (attach schedule)	0	0	0	
	b	Investments—corporate stock (attach schedule)	0	0	0	
	c	Investments—corporate bonds (attach schedule)	0	0	0	
	Liabilities	11	Investments—land, buildings, and equipment basis ▶	0		
		Less accumulated depreciation (attach schedule) ▶	0	0	0	0
12		Investments—mortgage loans				
13		Investments—other (attach schedule)	25,196,851	25,392,276	32,795,632	
14		Land, buildings, and equipment basis ▶	0			
		Less accumulated depreciation (attach schedule) ▶	0	0	0	0
15		Other assets (describe ▶)	0	0	0	
16		Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	26,145,562	26,602,204	34,005,560	
17		Accounts payable and accrued expenses		0		
18		Grants payable				
Net Assets or Fund Balances	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		
		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	26,145,562	26,602,204			
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)	26,145,562	26,602,204			
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	26,145,562	26,602,204			

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	26,145,562
2	Enter amount from Part I, line 27a	2	448,398
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	17,894
4	Add lines 1, 2, and 3	4	26,611,854
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	9,650
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	26,602,204

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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	0	
b 0	0	0	0	
c 0	0	0	0	
d 0	0	0	0	
e 0	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a 0	0	0	0	
b 0	0	0	0	
c 0	0	0	0	
d 0	0	0	0	
e 0	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	1,557,042
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	223,520

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

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

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

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

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

1 Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries			
(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2009	1,754,500	28,646,187	0.061247
2008	1,238,750	36,461,932	0.033974
2007	1,868,026	3,163,865	0.590425
2006	892,154	3,173	281.170501
2005	1,216,266	4,892	248.623467
2 Total of line 1, column (d)			2 530.479614
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			3 106.095923
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 31,393,649
5 Multiply line 4 by line 3			5 3,330,738,127
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 24,776
7 Add lines 5 and 6			7 3,330,762,903
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.			8 1,938,500

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	49,552
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	49,552
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	49,552
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	55,693	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	0	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d	7	55,693	
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	6,141	
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) NY		
b If the answer is "Yes" to line 7 has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ▶ N/A				
14	The books are in care of ▶ BNY MELLON, N A	Telephone no ▶	(412) 234-0023	
Located at ▶ P O BOX 185, PITTSBURGH, PA		ZIP+4 ▶	15230-0185	
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶	15	N/A	
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶				X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶	1b	N/A
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010?	☐ 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)?

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

6b

X

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	30,912,971
b	Average of monthly cash balances	1b	958,754
c	Fair market value of all other assets (see page 25 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	31,871,725
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	31,871,725
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	478,076
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	31,393,649
6	Minimum investment return. Enter 5% of line 5	6	1,569,682

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	1,569,682
2a	Tax on investment income for 2010 from Part VI, line 5	2a	49,552
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	49,552
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,520,130
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,520,130
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	1,520,130

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	1,938,500
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,938,500
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	1,938,500

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				1,520,130
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			0	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2010				
a From 2005	1,216,022			
b From 2006	892,001			
c From 2007	1,715,534			
d From 2008	NONE			
e From 2009	370,572			
f Total of lines 3a through e	4,194,129			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 1,938,500				
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				1,520,130
e Remaining amount distributed out of corpus	418,370			
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	4,612,499			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	1,216,022			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	3,396,477			
10 Analysis of line 9				
a Excess from 2006	892,001			
b Excess from 2007	1,715,534			
c Excess from 2008	0			
d Excess from 2009	370,572			
e Excess from 2010	418,370			

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

N/A

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

b Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(j)(3) or ☐ 4942(j)(5)

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

b 85% of line 2a

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

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

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

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

a "Assets" alternative test—enter

(1) Value of all assets

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

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

c "Support" alternative test—enter

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

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

(3) Largest amount of support from an exempt organization

(4) Gross investment income

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

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			▶ 3a	1,937,750
b Approved for future payment NONE				
Total			▶ 3b	NONE

TAX MARKET VALUE DETAIL REPORT FOR PFSS TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BNY MELLON FOUN	032511107	ANADARKO PETROLEUM CORP	1,230.00	93,676.80	52,319.41
10260343560	BNY MELLON FOUN	037411105	APACHE CORP	2,059.00	245,494.57	129,754.24
10260343560	BNY MELLON FOUN	037833100	APPLE INC	1,330.00	429,004.80	117,302.84
10260343560	BNY MELLON FOUN	052800109	AUTOLIV INC	1,670.00	131,829.80	44,305.92
10260343560	BNY MELLON FOUN	05569M442	BNY MELLON SMALL/MID CAP FUN	55,154.32	795,876.84	610,412.43
10260343560	BNY MELLON FOUN	05569M806	BNY MELLON SMALL CAP STK FD	39,904.19	467,677.17	286,212.02
10260343560	BNY MELLON FOUN	05569M855	BNY MELLON EMERGING MARKETS	299,301.68	3,543,731.99	2,468,469.56
10260343560	BNY MELLON FOUN	05569M871	BNY MELLON INTERNATIONAL FD	121,302.70	1,306,430.11	907,563.09
10260343560	BNY MELLON FOUN	05947U4A3	BACM 2005-6 A2	2,097.38	2,096.31	2,139.33
10260343560	BNY MELLON FOUN	060505C16	BANK OF AMERICA CORP	75,000.00	76,608.00	59,898.45
10260343560	BNY MELLON FOUN	060505104	BANK OF AMERICA CORP	19,030.00	253,860.20	252,705.15
10260343560	BNY MELLON FOUN	06739FGF2	BARCLAYS BANK PLC	90,000.00	95,238.00	89,883.90
10260343560	BNY MELLON FOUN	07383FQ35	BSCMS 2004-PWR5 A3	55,000.00	55,712.80	56,125.78
10260343560	BNY MELLON FOUN	09247XAC5	BLACKROCK INC	55,000.00	61,912.95	56,433.20
10260343560	BNY MELLON FOUN	125509109	CIGNA CORP	2,120.00	77,719.20	52,261.75
10260343560	BNY MELLON FOUN	12626PAE3	CRH AMERICA INC	50,000.00	53,654.50	49,013.95
10260343560	BNY MELLON FOUN	126650100	CVS CAREMARK CORP	1,250.00	43,462.50	34,654.20
10260343560	BNY MELLON FOUN	13063A7D0	CALIFORNIA ST	105,000.00	106,506.75	105,864.15
10260343560	BNY MELLON FOUN	14040H105	CAPITAL ONE FINANCIAL CORP	4,500.00	191,520.00	184,742.99
10260343560	BNY MELLON FOUN	143658300	CARNIVAL CORP	2,300.00	106,053.00	71,828.54
10260343560	BNY MELLON FOUN	149123101	CATERPILLAR INC	1,570.00	147,046.20	101,024.29
10260343560	BNY MELLON FOUN	171232101	CHUBB CORP	2,120.00	126,436.80	93,221.07
10260343560	BNY MELLON FOUN	17275RAC6	CISCO SYSTEMS INC	35,000.00	39,938.85	37,430.40
10260343560	BNY MELLON FOUN	17275R102	CISCO SYSTEMS INC	5,640.00	114,097.20	82,604.57
10260343560	BNY MELLON FOUN	172967DY4	CITIGROUP INC	15,000.00	15,525.60	12,101.04
10260343560	BNY MELLON FOUN	172967EM9	CITIGROUP INC	50,000.00	54,794.50	42,706.50
10260343560	BNY MELLON FOUN	20030NAL5	COMCAST CORP	65,000.00	72,769.45	69,972.50
10260343560	BNY MELLON FOUN	200340107	COMERICA INC	3,030.00	127,987.20	111,041.39
10260343560	BNY MELLON FOUN	20825C104	CONOCOPHILLIPS	3,080.00	209,748.00	132,198.52
10260343560	BNY MELLON FOUN	231021106	CUMMINS INC	1,934.00	212,759.34	65,965.23
10260343560	BNY MELLON FOUN	235851102	DANAHER CORP	1,990.00	93,868.30	50,714.86
10260343560	BNY MELLON FOUN	25244SAD3	DIAGEO FINANCE BV	40,000.00	43,661.60	40,850.00
10260343560	BNY MELLON FOUN	261980759	DREYFUS PREM LT TRM HI YLD-I	81,894.55	542,141.94	400,635.44
10260343560	BNY MELLON FOUN	261986582	DREYFUS PR GL R/E SEC FD CL	89,984.15	659,583.86	409,209.43
10260343560	BNY MELLON FOUN	26200C403	DREYFUS OPPORTUNISTIC SMALL	15,622.66	471,179.64	359,198.10
10260343560	BNY MELLON FOUN	26203E604	DREYFUS/NEWTON INTERN EQTY-I	73,340.74	1,299,598.04	891,955.56
10260343560	BNY MELLON FOUN	263534109	DU PONT (E I) DE NEMOURS	1,720.00	85,793.60	45,815.27
10260343560	BNY MELLON FOUN	268648102	E M C CORP MASS	4,420.00	101,218.00	60,661.55
10260343560	BNY MELLON FOUN	29266R108	ENERGIZER HLDGS INC	1,230.00	89,667.00	87,017.93
10260343560	BNY MELLON FOUN	30231G102	EXXON MOBIL CORP	4,780.00	349,513.60	341,838.42
10260343560	BNY MELLON FOUN	3128CUQL3	FHLMC GOLD G30459	41,741.60	44,200.60	43,933.04
10260343560	BNY MELLON FOUN	3128M6AR9	FHLMC GOLD G04216	16,773.32	17,979.66	18,062.77
10260343560	BNY MELLON FOUN	3128M6AU2	FHLMC GOLD G04219	41,743.68	44,523.81	44,646.16
10260343560	BNY MELLON FOUN	3128M6HA9	FHLMC GOLD G04425	68,565.46	74,345.53	70,986.68
10260343560	BNY MELLON FOUN	3128M7HN9	FHLMC GOLD G05337	36,965.73	39,554.81	39,703.50
10260343560	BNY MELLON FOUN	3128M7N28	FHLMC GOLD G05509	33,032.90	35,817.57	35,202.20

TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

10260343560	BNY MELLON FOUN	3128M7Q90	FHLMC GOLD G05580	6.5%	83,163.65	92,289.20	88,673.25
10260343560	BNY MELLON FOUN	3128M7T22	FHLMC GOLD G05669	6.5%	54,134.27	60,074.42	57,657.24

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TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BNY MELLON FOUN	3128M74X1	FHLMC GOLD G05938	20,374.05	21,469.97	21,618.78
10260343560	BNY MELLON FOUN	3128P7179	FHLMC GOLD C91186	23,196.13	24,342.48	23,689.04
10260343560	BNY MELLON FOUN	312929GG1	FHLMC GOLD A82899	92,390.11	98,543.29	95,291.75
10260343560	BNY MELLON FOUN	312938NJ8	FHLMC GOLD POOL A90393	41,086.92	43,374.23	42,781.76
10260343560	BNY MELLON FOUN	312941D20	FHLMC GOLD A92821	123,290.38	129,383.39	130,957.50
10260343560	BNY MELLON FOUN	312941J99	FHLMC GOLD A92988	126,790.16	133,056.13	134,635.30
10260343560	BNY MELLON FOUN	312941KX4	FHLMC GOLD A93010	27,943.34	28,661.20	28,978.11
10260343560	BNY MELLON FOUN	3133XSAE8	FED HOME LOAN BANK	80,000.00	85,424.80	83,380.94
10260343560	BNY MELLON FOUN	31359MSL8	FEDERAL NATL MTG AS	50,000.00	54,178.00	54,122.50
10260343560	BNY MELLON FOUN	31371LTV1	FNMA POOL # 255364	50,737.17	55,654.62	52,734.94
10260343560	BNY MELLON FOUN	31385XD95	FNMA POOL # 555528	24,798.79	27,318.35	25,763.61
10260343560	BNY MELLON FOUN	31393OKA8	FNMA REMIC 2003-64 BC	71,299.99	75,264.27	74,686.75
10260343560	BNY MELLON FOUN	31398AYY2	FED NATL MTGE ASSN	40,000.00	42,131.60	39,892.00
10260343560	BNY MELLON FOUN	31403DDX4	FNMA POOL # 745418	93,937.30	101,020.17	99,679.22
10260343560	BNY MELLON FOUN	31403DWH8	FNMA POOL # 745948	34,701.32	38,693.36	37,916.86
10260343560	BNY MELLON FOUN	31407JDR0	FNMA POOL # 831812	20,642.37	22,514.01	21,364.85
10260343560	BNY MELLON FOUN	31410GRK1	FNMA POOL 888890	13,831.35	15,422.51	15,386.75
10260343560	BNY MELLON FOUN	31410GT99	FNMA POOL # 888967	46,801.31	51,922.31	49,082.88
10260343560	BNY MELLON FOUN	31410G7C1	FNMA POOL # 889291	48,745.93	51,744.29	51,116.58
10260343560	BNY MELLON FOUN	31410KJR6	FNMA POOL # 889572	99,287.70	106,308.33	103,104.07
10260343560	BNY MELLON FOUN	31412PG96	FNMA POOL # 930924	123,168.59	126,563.12	124,015.37
10260343560	BNY MELLON FOUN	31413MC70	FNMA POOL # 949294	24,377.76	26,527.15	25,230.96
10260343560	BNY MELLON FOUN	31414CRW0	FNMA POOL # 962301	29,261.45	30,724.52	30,116.44
10260343560	BNY MELLON FOUN	314158BM0	FNMA POOL # 981644	39,619.89	41,600.88	41,142.77
10260343560	BNY MELLON FOUN	31416RRQ8	FNMA POOL # AA7694	67,862.11	71,170.39	70,565.99
10260343560	BNY MELLON FOUN	31416SKB6	FNMA POOL # AA8389	41,535.37	42,803.44	40,787.65
10260343560	BNY MELLON FOUN	31417KVN4	FNMA POOL # AC1520	43,917.14	45,571.06	44,575.88
10260343560	BNY MELLON FOUN	31417VRS4	FNMA POOL # AC8596	16,685.32	17,248.45	17,003.39
10260343560	BNY MELLON FOUN	31418MEE8	FNMA POOL # AD0132	29,872.07	32,505.89	31,445.02
10260343560	BNY MELLON FOUN	31418MGR7	FNMA POOL # AD0207	48,024.65	52,258.98	51,236.30
10260343560	BNY MELLON FOUN	31418PTH8	FNMA POOL # AD2351	78,487.68	81,136.64	80,756.46
10260343560	BNY MELLON FOUN	31418TJS7	FNMA POOL # AD5672	100,133.45	102,877.11	101,205.20
10260343560	BNY MELLON FOUN	33736X8Z1	FUNBC 2001-C2 A2 6.663% 1/12	6,892.06	6,889.17	7,146.19
10260343560	BNY MELLON FOUN	341099CC1	FLORIDA POWER CORP	10,000.00	10,720.40	9,930.83
10260343560	BNY MELLON FOUN	345370860	FORD MOTOR CO	6,640.00	111,485.60	109,291.25
10260343560	BNY MELLON FOUN	3546113101	FRANKLIN RES INC	794.00	88,300.74	40,588.81

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10260343560	BNY MELLON FOUN	361849QH8	GMACC 2001-C1 D	7.034%	50,000.00	50,136.00	52,083.98
10260343560	BNY MELLON FOUN	361849RC8	GMACC 2001-C2 B	6.79%	30,000.00	30,501.90	31,512.89
10260343560	BNY MELLON FOUN	36297ALB7	GNMA POOL # 706022	5.0%	67,062.36	71,344.29	68,717.98
10260343560	BNY MELLON FOUN	36828QHV1	GECCM 2004-C3 A3	4.865%	55,000.00	56,125.85	56,503.91
10260343560	BNY MELLON FOUN	369604103	GENERAL ELECTRIC COMPANY		11,000.00	201,190.00	140,360.00
10260343560	BNY MELLON FOUN	36962G3H5	GENERAL ELEC CAP CRP 5	6.25%	60,000.00	65,790.00	55,308.35
10260343560	BNY MELLON FOUN	370334BH6	GENERAL MILLS INC	5.65%	20,000.00	22,265.20	20,588.60
10260343560	BNY MELLON FOUN	38141EA41	GOLDMAN SACHS GROUP	3.625%	35,000.00	36,120.35	35,879.90
10260343560	BNY MELLON FOUN	38141GCU6	GOLDMAN SACHS GROUP	6.125%	5,000.00	5,297.35	3,778.18
10260343560	BNY MELLON FOUN	38141GFD1	GOLDMAN SACHS GRP	6.75%	30,000.00	30,672.00	26,054.82
10260343560	BNY MELLON FOUN	38259P508	GOOGLE INC - CL A		455.00	270,256.35	202,768.51
10260343560	BNY MELLON FOUN	40429CCS9	HSBC FINANCE CORP	5.0%	60,000.00	63,732.00	53,424.90

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TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BNY MELLON FOUN	406216101	HALLIBURTON CO	2,960.00	120,856.80	40,969.61
10260343560	BNY MELLON FOUN	41283HAC8	HDMOT 2009-2 A3	140,000.00	141,619.80	142,964.06
10260343560	BNY MELLON FOUN	42809H107	HESS CORP	3,100.00	237,274.00	135,460.97
10260343560	BNY MELLON FOUN	437076102	HOMER DEPOT INC	2,850.00	99,921.00	54,510.96
10260343560	BNY MELLON FOUN	438516106	HONEYWELL INTL INC	2,980.00	158,416.80	71,996.50
10260343560	BNY MELLON FOUN	441060100	HOSPIRA INC	2,510.00	139,781.90	67,579.16
10260343560	BNY MELLON FOUN	44903108	HUMAN GENOME SCIENCES INC	4,650.00	111,088.50	132,633.02
10260343560	BNY MELLON FOUN	4521518V8	ILLINOIS ST	45,000.00	45,395.55	45,000.00
10260343560	BNY MELLON FOUN	45666Q102	INFORMATICA CORP	2,010.00	88,500.30	60,961.60
10260343560	BNY MELLON FOUN	459200101	INTERNATIONAL BUSINESS MACHI	1,811.00	265,782.36	162,958.89
10260343560	BNY MELLON FOUN	461202AA1	INTUIT INC	50,000.00	52,361.50	50,566.00
10260343560	BNY MELLON FOUN	46428R107	ISHARES S&P GSCI COMMODITY-I	13,325.00	454,382.50	391,163.52
10260343560	BNY MELLON FOUN	46625HBV1	JP MORGAN CHASE & CO 5.125%	30,000.00	31,922.10	31,507.80
10260343560	BNY MELLON FOUN	46625H100	JPMORGAN CHASE & CO	6,100.00	258,762.00	143,675.43
10260343560	BNY MELLON FOUN	478366AR8	JOHNSON CONTROLS INC	55,000.00	60,145.25	58,102.80
10260343560	BNY MELLON FOUN	50075NBA1	KRAFT FOODS INC	55,000.00	59,194.85	60,724.40
10260343560	BNY MELLON FOUN	52108HC88	LBUBS 2000-C5 A2	241.26	241.57	247.16
10260343560	BNY MELLON FOUN	52108HUK8	LBUBS 2003-C7 A2	4,337.68	4,339.15	4,363.43
10260343560	BNY MELLON FOUN	532716107	LIMITED BRANDS INC	5,780.00	177,619.40	103,516.92
10260343560	BNY MELLON FOUN	58155Q103	MCKESSON CORPORATION	2,690.00	189,322.20	148,959.33
10260343560	BNY MELLON FOUN	585055106	MEDTRONIC INC	2,330.00	86,419.70	70,467.98
10260343560	BNY MELLON FOUN	58933Y105	MERCK & CO INC	4,677.00	168,559.08	64,761.94
10260343560	BNY MELLON FOUN	59022HMT6	MLMT 2005-CKI1 A2F 0.38719%	46,951.99	46,275.41	46,599.84
10260343560	BNY MELLON FOUN	59156RAT5	MET LIFE GLOB FNDG	40,000.00	49,109.20	40,840.90
10260343560	BNY MELLON FOUN	594918104	MICROSOFT CORPORATION	8,940.00	249,515.40	189,434.46
10260343560	BNY MELLON FOUN	617446448	MORGAN STANLEY	3,920.00	106,663.20	104,983.41

TAX MARKET VALUE DETAIL REPORT FOR PFSD TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
102603433560	BNY MELLON FOUN	61748AAE6	MORGAN STANLEY GLOB	4.75%	60,000.00	51,222.52
102603433560	BNY MELLON FOUN	61754KAA3	MSC 2007-IQ14 A1	5.38%	21,439.43	21,948.62
102603433560	BNY MELLON FOUN	620076109	MOTOROLA INC		8,730.00	69,864.09
102603433560	BNY MELLON FOUN	629491AA9	NYSE EURONEXT	4.8%	55,000.00	58,494.90
102603433560	BNY MELLON FOUN	646139X83	NEW JERSEY ST TPK AU	7.102%	45,000.00	45,000.00
102603433560	BNY MELLON FOUN	64966H4L1	NEW YORK N Y	5.817%	35,000.00	35,000.00
102603433560	BNY MELLON FOUN	64972FY26	NEW YORK N Y CITY MU	6.282%	30,000.00	30,000.00
102603433560	BNY MELLON FOUN	651229106	NEWELL RUBBERMAID INC		5,750.00	100,060.93
102603433560	BNY MELLON FOUN	652478AH1	NEWS AMER HLDGS INC	9.25%	10,000.00	10,650.36
102603433560	BNY MELLON FOUN	65248E203	NEWS CORP INC		12,860.00	77,127.85
102603433560	BNY MELLON FOUN	652482BL3	NEWS AMERICA INC	6.4%	5,000.00	4,108.90
102603433560	BNY MELLON FOUN	65339F101	NEXTERA ENERGY INC		1,930.00	105,440.15
102603433560	BNY MELLON FOUN	655664100	NORDSTROM INC		2,930.00	99,059.41
102603433560	BNY MELLON FOUN	655844108	NORFOLK SOUTHERN CORP		2,350.00	116,708.31
102603433560	BNY MELLON FOUN	66987DP9	NOVA SCOTIA	8.25%	5,000.00	6,987.24
102603433560	BNY MELLON FOUN	674599105	OCCIDENTAL PETROLEUM CORP		3,350.00	241,771.10
102603433560	BNY MELLON FOUN	681919106	OMNICOM GROUP INC		2,640.00	59,650.43
102603433560	BNY MELLON FOUN	6832348D3	ONTARIO (PROVINCE OF)	4.0%	70,000.00	69,879.60
102603433560	BNY MELLON FOUN	68389XAC9	ORACLE CORP	5.75%	70,000.00	74,518.70
102603433560	BNY MELLON FOUN	68389X105	ORACLE CORP		9,510.00	169,230.96
102603433560	BNY MELLON FOUN	713448BN7	PEPSICO INC	4.5%	45,000.00	44,905.05
102603433560	BNY MELLON FOUN	713448108	PEPSICO INC		3,030.00	155,589.25

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
102603433560	BNY MELLON FOUN	717081103	PFIZER INC	16,880.00	295,568.80	246,033.79
102603433560	BNY MELLON FOUN	718172109	PHILIP MORRIS INTERNAT-W/I	3,580.00	209,537.40	134,056.46
102603433560	BNY MELLON FOUN	74005P104	PRAXAIR INC	1,200.00	114,564.00	61,924.43
102603433560	BNY MELLON FOUN	742718109	PROCTER & GAMBLE CO	2,430.00	156,321.90	147,247.47
102603433560	BNY MELLON FOUN	74432QB33	PRUDENTIAL FINL INC	4.75%	40,000.00	40,229.50
102603433560	BNY MELLON FOUN	74438WAB2	PMCF 2001-ROCK A2	6.605%	21,488.44	22,318.61
102603433560	BNY MELLON FOUN	744573106	PUBLIC SVC ENTERPRISE GROUP		21,600.18	228,037.03
102603433560	BNY MELLON FOUN	747525103	QUALCOMM INC	7,080.00	225,214.80	177,949.33
102603433560	BNY MELLON FOUN	755111507	RAYTHEON CO	4,230.00	209,342.70	64,355.92
102603433560	BNY MELLON FOUN	75511QAD0	ROGERS WIRELESS INC	1,390.00	64,412.60	47,915.70
102603433560	BNY MELLON FOUN	78010XAC5	ROYAL BANK OF SCOTLA	4.875%	50,000.00	49,933.40
102603433560	BNY MELLON FOUN	78356A160	RYDEX MANAGED FUTURES STRATE		51,146.00	1,140,000.00
102603433560	BNY MELLON FOUN	78387GAP8	SBC COMMUNICATIONS INC	5.1%	45,284.95	27,733.71
102603433560	BNY MELLON FOUN	808513105	SCHWAB CHARLES CORP NEW		32,823.00	59,476.85
102603433560	BNY MELLON FOUN	808513105	SCHWAB CHARLES CORP NEW		3,480.00	54,830.90
102603433560	BNY MELLON FOUN	828807CD7	SIMON PROPERTY GROUP	5.65%	55,000.00	388,343.01
102603433560	BNY MELLON FOUN	86271F677	DREYFUS SELECT MANAGERS S/C		23,238.16	

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10260343560	BNY MELLON FOUN	86271F818	DREYFUS PREM STRAT GLBL ST-I	47,630.89	654,448.51	377,647.34
10260343560	BNY MELLON FOUN	87236YAB4	TD AMERITRADE HLDG CO 4.15%	40,000.00	41,363.60	40,165.45
10260343560	BNY MELLON FOUN	87612EL06	TARGET CORP	3,450.00	207,448.50	139,215.92
10260343560	BNY MELLON FOUN	87938WAJ2	TELEFONICA EMISIONES 4.949%	60,000.00	62,140.80	61,082.70
10260343560	BNY MELLON FOUN	883703101	TEXTRON INC	5,170.00	122,218.80	74,138.12
10260343560	BNY MELLON FOUN	883556102	THERMO FISHER SCIENTIFIC INC	3,400.00	188,224.00	124,191.79
10260343560	BNY MELLON FOUN	887317AJ4	TIME WARNER INC 3.15%	40,000.00	40,640.80	40,190.45
10260343560	BNY MELLON FOUN	887317303	TIME WARNER INC	2,360.00	75,921.20	47,045.18
10260343560	BNY MELLON FOUN	88732JAX6	TIME WARNER CABLE IN 4.125%	55,000.00	52,335.25	54,652.95
10260343560	BNY MELLON FOUN	893526BY8	TRANS-CANADA PIPELIN 9.875%	5,000.00	6,993.40	5,726.52
10260343560	BNY MELLON FOUN	902118BN7	TYCO INTL FIN 3.375%	70,000.00	71,530.90	69,773.20
10260343560	BNY MELLON FOUN	904767704	UNILEVER PLC ADR	5,850.00	180,648.00	169,347.47
10260343560	BNY MELLON FOUN	91086QAH1	UNITED MEXICAN STATES 7.5%	10,000.00	10,675.00	10,652.91
10260343560	BNY MELLON FOUN	91086QAU2	UNITED MEXICAN STATE 5.625%	15,000.00	16,590.00	13,268.48
10260343560	BNY MELLON FOUN	912810PS1	US TREAS-CPI INFLAT 2.375%	75,914.30	84,365.84	73,654.33
10260343560	BNY MELLON FOUN	912810QE1	U.S. TREASURY NOTE 4.625%	25,000.00	26,187.50	25,906.35
10260343560	BNY MELLON FOUN	912810QH4	U.S. TREASURY NOTE 4.375%	15,000.00	15,072.60	15,245.57
10260343560	BNY MELLON FOUN	912828BH2	U.S. TREASURY NOTE 4.25%	210,000.00	228,637.50	229,090.55
10260343560	BNY MELLON FOUN	912828BR0	U.S. TREASURY NOTE 4.25%	345,000.00	377,478.30	376,543.54
10260343560	BNY MELLON FOUN	912828EN6	U.S. TREASURY NOTE 4.5%	100,000.00	111,961.00	112,109.71
10260343560	BNY MELLON FOUN	912828FF2	U.S. TREASURY NOTE 5.125%	120,000.00	138,253.20	136,623.14
10260343560	BNY MELLON FOUN	912828GD6	U S INFL IX BD 2.375%	75,914.30	84,597.38	75,122.23
10260343560	BNY MELLON FOUN	912828HW3	U S TSY INFL IDX BD 0.625%	46,561.95	47,969.52	44,864.11
10260343560	BNY MELLON FOUN	912828JE1	U S TREASURY INFL IN 1.375%	70,994.00	74,815.61	66,200.41
10260343560	BNY MELLON FOUN	912828MB3	U.S. TREASURY NOTE 1.125% 12	65,000.00	65,667.55	65,759.18
10260343560	BNY MELLON FOUN	912828MF4	US TREAS INFL INDX 1.375%	50,568.00	52,551.28	51,670.48
10260343560	BNY MELLON FOUN	912828MP2	U.S. TREASURY NOTE 3.625%	5,000.00	5,189.05	4,894.16
10260343560	BNY MELLON FOUN	912828MY3	U.S. TSY INFL INDX NT 0.5%	50,459.00	51,578.69	50,725.67
10260343560	BNY MELLON FOUN	912828ND8	U.S. TREASURY NOTE 3.5%	145,000.00	148,535.10	151,833.00
10260343560	BNY MELLON FOUN	912828NP1	U.S. TREASURY NOTE 1.75%	130,000.00	129,584.00	131,100.97
10260343560	BNY MELLON FOUN	912828NR7	U.S. TREASURY NOTE 2.375%	35,000.00	34,540.80	36,181.25
10260343560	BNY MELLON FOUN	912828NU0	U.S. TREASURY NOTE 0.75% 8/1	200,000.00	199,594.00	201,031.92

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10260343560	BNY MELLON FOUN	912828NX4	U.S. TREASURY NOTE 0.375%	115,000.00	114,726.30	114,883.20
10260343560	BNY MELLON FOUN	912828NY2	U.S. TREASURY NOTE 0.75% 9/1	75,000.00	74,760.00	75,021.83
10260343560	BNY MELLON FOUN	912828PB0	U.S. TREASURY NOTE 0.5% 10/1	75,000.00	74,162.25	74,838.90
10260343560	BNY MELLON FOUN	912828PC8	U.S. TREASURY NOTE 2.625%	205,000.00	193,372.40	194,414.49
10260343560	BNY MELLON FOUN	912828PH7	U.S. TREASURY NOTE 0.375%	85,000.00	84,847.00	84,747.50
10260343560	BNY MELLON FOUN	912828PV6	U.S. TREASURY NOTE 0.5%	10,000.00	9,987.10	9,974.64

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10260343560	BNY MELLON FOUN	91412GEV3	UNIVERSITY CALIF REV 1.988%	30,000.00	29,779.50	30,000.00
10260343560	BNY MELLON FOUN	91912E105	VALE SA-SP ADR	4,650.00	160,750.50	42,632.54
10260343560	BNY MELLON FOUN	92343VAL8	VERIZON COMMUNICATIONS 5.5%	70,000.00	76,925.80	69,148.30
10260343560	BNY MELLON FOUN	929766CT8	WBCMT 2003-C3 A1 4.037% 2/15	3,605.94	3,639.29	3,662.85
10260343560	BNY MELLON FOUN	9297664L4	WBCMT 2005-C20 A4 5.2428% 7/	2,027.27	2,029.91	2,050.11
10260343560	BNY MELLON FOUN	92978YAA8	WBCMT 2007-C32 A1 5.686%	35,596.65	36,180.79	36,649.27
10260343560	BNY MELLON FOUN	93974CQV5	WASHINGTON ST 3.547%	35,000.00	35,080.85	35,000.00
10260343560	BNY MELLON FOUN	949746101	WELLS FARGO & COMPANY	9,210.00	285,417.90	225,452.65
10260343560	BNY MELLON FOUN	991061052	CRA (BNY MELLON, N.A., MEMBE	1,155,418.15	1,155,418.15	1,155,418.15
10260343560	BNY MELLON FOUN	999235580	021628-BNY MELLON CORP FDN-0	1.00	0.00	1.00
TOTAL FOR ACCT#10260343560					32,220,813.73	25,225,094.64

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216280	BNY MELLON FOUN	G4412G101	HERBALIFE LTD	140.00	9,571.80	3,316.61
10260216280	BNY MELLON FOUN	G491BT108	INVESCO LTD	550.00	13,233.00	12,209.75
10260216280	BNY MELLON FOUN	G96666105	WILLIS GROUP HOLDINGS PUBLIC	390.00	13,505.70	12,328.95
10260216280	BNY MELLON FOUN	M22465104	CHECK POINT SOFTWARE TECH OR	290.00	13,415.40	9,781.04
10260216280	BNY MELLON FOUN	V7780T103	ROYAL CARIBBEAN CRUISES LTD	460.00	21,620.00	14,198.53
10260216280	BNY MELLON FOUN	002896207	ABERCROMBIE & FITCH CO CL A	260.00	14,983.80	12,180.21
10260216280	BNY MELLON FOUN	004764106	ACME PACKET INC	270.00	14,353.20	7,933.28
10260216280	BNY MELLON FOUN	008252108	AFFILIATED MANAGERS GROUP IN	170.00	16,867.40	17,263.19
10260216280	BNY MELLON FOUN	008916108	AGRIUM INC	170.00	15,597.50	12,393.99
10260216280	BNY MELLON FOUN	015271109	ALEXANDRIA REAL ESTATE EQUIT	220.00	16,117.20	16,489.20
10260216280	BNY MELLON FOUN	018581108	ALLIANCE DATA SYS CORP	220.00	15,626.60	16,663.55
10260216280	BNY MELLON FOUN	023111206	AMETEK INC NEW	1,310.00	10,743.31	9,897.57
10260216280	BNY MELLON FOUN	031100100	AMARIN CORPORATION PLC -ADR	615.00	24,138.75	12,396.78
10260216280	BNY MELLON FOUN	036115103	AMETEK INC NEW	450.00	12,325.50	10,682.53
10260216280	BNY MELLON FOUN	03662Q105	ANNTAYLOR STORES CORP	310.00	16,141.70	7,812.91
10260216280	BNY MELLON FOUN	039380100	ANSYS INC	530.00	18,581.80	14,502.52
10260216280	BNY MELLON FOUN	049513104	ARCH COAL INC	1,340.00	16,508.80	16,176.75
10260216280	BNY MELLON FOUN	073302101	ATMEL CORP	430.00	15,922.90	8,874.32
10260216280	BNY MELLON FOUN	075811109	B E AEROSPACE INC	250.00	18,807.50	17,532.78
10260216280	BNY MELLON FOUN	109178103	BECKMAN COULTER INC	670.00	18,250.80	12,692.53
10260216280	BNY MELLON FOUN	12497T101	BRIGHTAM EXPLORATION CO	1,120.00	22,937.60	20,500.17
10260216280	BNY MELLON FOUN	12621E103	CB RICHARD ELLIS GROUP INC	1,890.00	12,814.20	10,508.37
10260216280	BNY MELLON FOUN	127097103	CONSECO FINANCIAL GROUP INC	330.00	12,490.50	11,427.51
10260216280	BNY MELLON FOUN	133131102	CABOT OIL & GAS CORP CL A	310.00	16,733.80	13,639.30
10260216280	BNY MELLON FOUN	14159U202	CAMPDEN PROPERTY TRUST REIT	1,630.00	10,464.60	8,768.25
10260216280	BNY MELLON FOUN	150870103	CARDIOME PHARMA CORPORATION	380.00	15,644.60	12,529.21
10260216280	BNY MELLON FOUN	156431108	CELANESE CORP -SER A	720.00	11,181.60	9,723.57
10260216280	BNY MELLON FOUN	169656105	CENTURY ALUM CO	41.00	8,719.06	6,113.50
10260216280	BNY MELLON FOUN	18683K101	CHIPOTLE MEXICAN GRILL INC -	260.00	20,282.60	10,709.70
10260216280	BNY MELLON FOUN	200340107	CLIFFS NATS RES INC	480.00	20,275.20	16,479.82
10260216280	BNY MELLON FOUN	20453E109	COMERICA INC	410.00	12,115.50	4,563.98
10260216280	BNY MELLON FOUN	22410J106	COMPLETE PRODUCTION SERVICES	310.00	16,978.70	16,936.89
10260216280	BNY MELLON FOUN	225447101	CRACKER BARREL OLD COUNTRY S	170.00	11,201.30	11,313.14
10260216280	BNY MELLON FOUN	231021106	CREE INC	120.00	13,201.20	6,815.15
10260216280	BNY MELLON FOUN	232806109	CUMMINS INC	530.00	9,847.40	8,191.61
10260216280	BNY MELLON FOUN	237194105	CYPRESS SEMICONDUCTOR CORP	240.00	11,145.60	4,508.31
10260216280	BNY MELLON FOUN	251893103	DARDEN RESTAURANTS INC	190.00	9,116.20	9,867.30
10260216280	BNY MELLON FOUN	257651109	DEVRY INC DEL	330.00	19,232.40	14,491.86
10260216280	BNY MELLON FOUN	26884L109	DONALDSON CO INC	190.00	8,519.60	7,843.68
10260216280	BNY MELLON FOUN	277432100	EQT CORP	170.00	14,293.60	10,623.44
10260216280	BNY MELLON FOUN	278058102	EASTMAN CHEM CO	100.00	10,151.00	9,975.76
10260216280	BNY MELLON FOUN	278058102	EATON CORP			

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10260216280	BNY MELLON FOUN	28176E108	EDWARDS LIFESCIENCES CORP	210.00	16,976.40	11,709.87
10260216280	BNY MELLON FOUN	29266R108	ENERGIZER HLDGS INC	330.00	24,057.00	20,510.29
10260216280	BNY MELLON FOUN	315616102	F5 NETWORKS INC	95.00	12,365.20	5,053.93
10260216280	BNY MELLON FOUN	316773100	FIFTH THIRD BANCORP	1,390.00	20,405.20	12,553.82
10260216280	BNY MELLON FOUN	34354P105	FLOWERVE CORP	81.00	9,656.82	9,060.92
10260216280	BNY MELLON FOUN	344849104	FOOT LOCKER INC	860.00	16,873.20	10,341.74
10260216280	BNY MELLON FOUN	346091705	FOREST OIL CORP	520.00	19,744.40	15,398.85
10260216280	BNY MELLON FOUN	365558105	GARDNER DENVER MACHY INC	260.00	17,893.20	14,798.41
10260216280	BNY MELLON FOUN	37247D106	GENWORTH FINL INC -CL A	930.00	12,220.20	6,777.94
10260216280	BNY MELLON FOUN	401617105	GUESS? INC	410.00	19,401.20	12,107.21
10260216280	BNY MELLON FOUN	416515104	HARTFORD FINL SVCS GROUP INC	500.00	13,245.00	12,078.87
10260216280	BNY MELLON FOUN	421933102	HEALTH MGMT ASSOC INC NEW CL	1,660.00	15,836.40	13,891.08
10260216280	BNY MELLON FOUN	42222G108	HEALTH NET INC COMMON STOCK	500.00	13,645.00	11,919.60
10260216280	BNY MELLON FOUN	437306103	HOME PROPERTIES INC	260.00	14,427.40	14,359.15
10260216280	BNY MELLON FOUN	44107P104	HOST HOTELS & RESORTS INC	1,041.00	18,602.67	8,531.38
10260216280	BNY MELLON FOUN	446150104	HUNTINGTON BANCSHARES INC	2,630.00	15,256.80	7,785.32
10260216280	BNY MELLON FOUN	45167R104	IDEX CORP	390.00	10,248.00	10,169.07
10260216280	BNY MELLON FOUN	457733103	INSPIRE PHARMACEUTICALS INC	1,220.00	14,549.40	12,172.85
10260216280	BNY MELLON FOUN	460690100	INTERPUBLIC GROUP COS INC	1,370.00	14,875.20	14,220.53
10260216280	BNY MELLON FOUN	465685105	ITC HOLDINGS CORP	240.00	18,679.20	12,865.69
10260216280	BNY MELLON FOUN	46612J507	JDS UNIPHASE CORP	1,290.00	28,627.50	18,887.67
10260216280	BNY MELLON FOUN	481165108	JOY GLOBAL INC	330.00	17,672.60	13,031.79
10260216280	BNY MELLON FOUN	48242W106	KBR INC	580.00	18,665.40	12,658.76
10260216280	BNY MELLON FOUN	485170302	KANSAS CITY SOUTHERN	390.00	19,735.50	15,378.87
10260216280	BNY MELLON FOUN	493267108	KEYCORP NEW	2,230.00	21,716.20	16,202.39
10260216280	BNY MELLON FOUN	521865204	LEAR CORP W/I	220.00	12,024.20	11,050.70
10260216280	BNY MELLON FOUN	552848103	M G I C INVT CORP WIS	1,180.00	7,012.80	5,890.48
10260216280	BNY MELLON FOUN	55354G100	MSCI INC-A	180.00	10,421.40	9,605.49
10260216280	BNY MELLON FOUN	554382101	MACERICH COMPANY (THE)	220.00	16,951.00	12,429.85
10260216280	BNY MELLON FOUN	55616P104	MACY'S INC	670.00	18,200.40	9,255.69
10260216280	BNY MELLON FOUN	56418H100	MANPOWER INC	290.00	8,872.20	7,658.41
10260216280	BNY MELLON FOUN	56509R108	MAP PHARMACEUTICALS INC	530.00	10,193.50	7,561.43
10260216280	BNY MELLON FOUN	576206106	MASSEY ENERGY CORP	190.00	17,495.40	14,670.44
10260216280	BNY MELLON FOUN	585028106	MEDNAX INC	260.00	12,240.20	12,224.18
10260216280	BNY MELLON FOUN	587118100	MENS WEARHOUSE INC	490.00	20,342.20	14,169.12
10260216280	BNY MELLON FOUN	636180101	NATIONAL FUEL GAS CO N J	310.00	9,844.70	8,169.11
10260216280	BNY MELLON FOUN	63934E108	NAVISTAR INTL CORP NEW	170.00	12,091.20	6,817.94
10260216280	BNY MELLON FOUN	64110D104	NETAPP INC	220.00	10,933.00	9,715.70
10260216280	BNY MELLON FOUN	649445103	NEW YORK CMNTY BANCORP INC	580.00	8,607.60	5,944.56
10260216280	BNY MELLON FOUN	664397106	NORTHEAST UTILITIES	270.00	10,665.60	9,034.99
10260216280	BNY MELLON FOUN	670008101	NOVELLUS SYS INC	330.00	14,726.00	14,768.92
10260216280	BNY MELLON FOUN	675232102	OCEANEERING INTL INC	200.00	23,943.80	24,168.43
10260216280	BNY MELLON FOUN	718592108	PHILLIPS VAN HEUSEN CORP	380.00		

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10260216280	BNY MELLON FOUN	720279108	PIER 1 IMPORTS INC	1,150.00	12,075.00	12,067.72
10260216280	BNY MELLON FOUN	74834T103	QUEST SOFTWARE INC	530.00	14,702.20	9,871.77
10260216280	BNY MELLON FOUN	749660106	RPC INC	675.00	12,231.00	7,817.45
10260216280	BNY MELLON FOUN	750086100	RACKSPACE HOSTING INC	450.00	14,134.50	11,946.00
10260216280	BNY MELLON FOUN	751028101	RALCORP HLDGS INC NEW	260.00	16,902.60	15,582.85

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TAX MARKET VALUE DETAIL REPORT FOR PFSD TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216280	BNY MELLON FOUN	754730109	RAYMOND JAMES FINL INC	570.00	18,639.00	14,628.89
10260216280	BNY MELLON FOUN	754907103	RAYONIER INC REIT	280.00	14,705.60	7,640.56
10260216280	BNY MELLON FOUN	768573107	RIVERBED TECHNOLOGY INC	550.00	19,343.50	12,962.36
10260216280	BNY MELLON FOUN	776696106	ROPER INDUSTRIES INC	150.00	11,464.50	5,440.50
10260216280	BNY MELLON FOUN	779376102	ROVI CORP	380.00	23,563.80	8,848.40
10260216280	BNY MELLON FOUN	78388J106	SBA COMMUNICATIONS CORP	380.00	15,557.20	4,970.68
10260216280	BNY MELLON FOUN	78440X101	S L GREEN REALTY CORP REIT	120.00	8,101.20	8,375.66
10260216280	BNY MELLON FOUN	80007P307	SANDRIDGE ENERGY INC	1,770.00	12,956.40	11,692.79
10260216280	BNY MELLON FOUN	805423308	SAVIS INC	340.00	8,676.80	8,736.61
10260216280	BNY MELLON FOUN	83088M102	SKYWORKS SOLUTIONS INC	650.00	18,609.50	11,202.74
10260216280	BNY MELLON FOUN	858119100	STEEL DYNAMICS INC	1,520.00	27,816.00	24,955.57
10260216280	BNY MELLON FOUN	864596101	SUCCESSFACTORS INC	450.00	13,032.00	9,036.20
10260216280	BNY MELLON FOUN	880779103	TEREX CORP NEW	462.00	14,340.48	13,244.17
10260216280	BNY MELLON FOUN	885175307	THORATEC CORPORATION	510.00	14,443.20	16,047.47
10260216280	BNY MELLON FOUN	88830M102	TITAN INTL INC	550.00	10,747.00	6,065.97
10260216280	BNY MELLON FOUN	91307C102	UNITED THERAPEUTICS CORP DEL	270.00	17,069.40	9,899.78
10260216280	BNY MELLON FOUN	913903100	UNIVERSAL HEALTH SERVICES CL	450.00	19,539.00	16,568.28
10260216280	BNY MELLON FOUN	918194101	VCA ANTECH INC	650.00	15,138.50	14,136.99
10260216280	BNY MELLON FOUN	928298108	VISHAY INTERTECHNOLOGY INC	880.00	12,918.40	12,173.99
10260216280	BNY MELLON FOUN	92849E101	VITAMIN SHOPPE INC	460.00	15,474.40	14,151.88
10260216280	BNY MELLON FOUN	928645100	VOLCANO CORP	290.00	7,919.90	6,575.62
10260216280	BNY MELLON FOUN	929160109	VULCAN MATERIALS CO	260.00	11,533.60	11,866.43
10260216280	BNY MELLON FOUN	92927K102	WABCO HOLDINGS INC-W/I	270.00	16,451.10	5,601.77
10260216280	BNY MELLON FOUN	941053100	WASTE CONNECTIONS INC	590.00	16,242.70	9,967.19
10260216280	BNY MELLON FOUN	948741103	WEINGARTEN REALTY INVESTMENT	500.00	11,880.00	12,115.10
10260216280	BNY MELLON FOUN	976657106	WISCONSIN ENERGY CORP	210.00	12,360.60	8,590.21
10260216280	BNY MELLON FOUN	991061052	CRA (BNY MELLON, N.A., MEMBE	54,509.86	54,509.86	54,509.86

TOTAL FOR ACCT#10260216280

1,784,746.25

1,377,109.52

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

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions										16,352		1		Other sales		17,525,566		15,968,524		1,557,042	
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	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		12/15/2010	3,269	3,471				-202							
2	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		1/15/2011	3,709	3,938				-229							
3	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		9/15/2010	155	161				-6							
4	X	FHLMC GOLD POOL A90393 5.0%	312938NJ8			3/8/2010		1/15/2011	736	767				-31							
5	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		9/15/2010	488	518				-30							
6	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		10/15/2010	1,706	1,812				-106							
7	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		11/15/2010	1,749	1,858				-109							
8	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		12/15/2010	2,069	2,197				-128							
9	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		1/15/2011	2,523	2,680				-157							
10	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		9/15/2010	1,142	1,212				-70							
11	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		10/15/2010	1,611	1,710				-99							
12	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		10/15/2010	112	116				-4							
13	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		11/15/2010	524	543				-19							
14	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		12/15/2010	1,195	1,239				-44							
15	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		1/15/2011	619	642				-23							
16	X	FED AGRIMTGE CORP 2.1%	31315PMD8			7/29/2009		12/8/2010	61,174	60,000				1,174							
17	X	FED FARM CREDIT BANK 3.0	31331GL80			8/19/2009		7/29/2010	47,659	44,931				2,728							
18	X	FED FARM CREDIT BANK 3.0	31331GL80			8/18/2009		7/29/2010	21,182	19,969				1,213							
19	X	FED FARM CREDIT BANK 3.0	31331GL80			8/18/2009		7/29/2010	10,591	9,994				597							
20	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		11/15/2010	1,654	1,756				-102							
21	X	HOME DEPOT INC	437076102			9/11/2009		5/27/2010	14,416	11,462				2,954							
22	X	HOME DEPOT INC	437076102			9/11/2009		5/27/2010	14,073	11,154				2,919							
23	X	HOME DEPOT INC	437076102			9/11/2009		5/27/2010	33,637	26,570				7,067							
24	X	HOME DEPOT INC	437076102			11/20/2008		5/27/2010	15,789	8,798				6,991							
25	X	FED FARM CREDIT BANK 3.0	31331GL80			8/18/2009		7/29/2010	10,591	9,996				595							
26	X	HOME DEPOT INC	437076102			11/20/2008		6/24/2010	600	383				217							
27	X	HOME DEPOT INC	437076102			11/20/2008		9/23/2010	1,240	765				475							
28	X	FEDERAL HOME LN BK 5.37%	3133XGDD3			11/19/2008		4/16/2010	53,108	53,518				-410							
29	X	FED HOME LOAN BANK 3.62%	3133XSAE8			3/19/2010		6/9/2010	21,325	21,106				219							
30	X	HOME DEPOT INC	437076102			11/20/2008		12/10/2010	5,936	3,252				2,684							
31	X	FEDERAL NATL MTG ASSN 5.0%	31359MUJ3			6/30/2009		3/5/2010	115,000	118,403				-3,403							
32	X	FED NATL MTG ASSN 6.0%	31359MJH7			11/19/2008		2/22/2010	21,324	21,280				44							
33	X	HOME DEPOT INC	437076102			11/20/2008		12/21/2010	2,110	1,148				962							
34	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		1/15/2010	3,332	3,418				-86							
35	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		2/15/2010	3,219	3,303				-84							
36	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		3/15/2010	3,088	3,178				-80							
37	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		4/15/2010	3,359	3,447				-88							
38	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		5/15/2010	3,031	3,108				-78							
39	X	HAROT 2006-3 A4 5.11%	43812RAD0			4/17/2009		6/15/2010	28,859	29,607				-748							
40	X	HONEYWELL INTL INC	438516106			11/20/2008		3/19/2010	2,653	1,450				1,203							
41	X	HONEYWELL INTL INC	438516106			11/20/2008		6/24/2010	827	483				344							
42	X	HONEYWELL INTL INC	438516106			11/20/2008		9/23/2010	1,748	966				782							
43	X	HONEYWELL INTL INC	438516106			11/20/2008		12/10/2010	9,378	4,348				5,029							
44	X	HOSPIRA INC	441060100			11/20/2008		12/21/2010	3,203	1,450				1,753							
45	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		3/19/2010	3,982	1,885				2,097							
46	X	AEP TEXAS CENTRAL TRA 5.0%	00119AAD6			6/2/2010		11/15/2010	5,593	6,800				-2,207							
47	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		9/21/2010	58,232	55,906				2,326							
48	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		12/15/2010	8,908	9,188				-280							
49	X	FHLMC GOLD POOL A90393 5.0%	312938NJ8			8/6/2009		1/15/2011	6,157	6,350				-193							
50	X	FHLMC GOLD POOL A90393 5.0%	312938NJ8			3/8/2010		4/15/2010	59	62				-3							

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

Long Term CG Distributions										Amount		Totals		Net Gain or Loss			
Short Term CG Distributions										16,352		17,525,566		15,968,524		1,557,042	
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss					
									Long Term CG Distributions		Short Term CG Distributions			Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
									Amount	1	16,352	1						
102	X	FNMA POOL # 255324 6.0%	31371LTV1			2/17/2009		12/25/2010	1,302	1,353			-51					
103	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		1/25/2011	1,271	1,322			-51					
104	X	FNMA POOL # 255770 5.5%	31371MCF2			5/15/2009		2/25/2010	1,012	1,054			-42					
105	X	FNMA POOL # 255770 5.5%	31371MCF2			5/15/2009		3/25/2010	930	969			-39					
106	X	FNMA POOL # 255770 5.5%	31371MCF2			5/15/2009		4/23/2010	68,313	67,563			750					
107	X	FNMA POOL # 255770 5.5%	31371MCF2			5/15/2009		4/25/2010	1,267	1,319			-52					
108	X	FNMA POOL # 255770 5.5%	31371MCF2			5/15/2009		5/25/2010	1,169	1,218			-49					
109	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		2/25/2010	609	632			-23					
110	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		3/25/2010	486	515			-19					
111	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		4/25/2010	675	701			-26					
112	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		5/25/2010	1,401	1,455			-54					
113	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		6/25/2010	600	623			-23					
114	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		7/25/2010	590	613			-23					
115	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		8/25/2010	504	524			-20					
116	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		9/25/2010	658	684			-26					
117	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		10/25/2010	659	684			-25					
118	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		11/25/2010	763	792			-29					
119	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		12/25/2010	683	709			-26					
120	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		1/25/2011	711	739			-28					
121	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		6/25/2010	6,430	6,736			-306					
122	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		7/25/2010	3,004	3,147			-143					
123	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		8/25/2010	2,336	2,447			-111					
124	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		3/19/2010	2,695	2,576			119					
125	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		7/16/2010	2,735	2,424			311					
126	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		9/8/2010	2,054	1,818			236					
127	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		9/23/2010	174	152			22					
128	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		9/23/2010	407	352			55					
129	X	ICON PUBLIC CO	45103T107			1/28/2010		3/19/2010	2,280	2,286			-26					
130	X	U S TREASURY NOTE 3.25%	912828KW9			6/24/2009		2/4/2010	35,813	34,831			982					
131	X	U S TREASURY NOTE 3.25%	912828KW9			10/7/2009		2/4/2010	5,116	5,163			-47					
132	X	U S TREASURY NOTE 1.5%	912828LB4			3/11/2010		5/10/2010	15,186	15,131			55					
133	X	U S TREASURY NOTE 1.5%	912828LB4			3/23/2010		5/10/2010	65,807	65,523			284					
134	X	U S TREASURY NOTE 2.375	912828LQ1			7/29/2010		8/2/2010	15,656	15,608			48					
135	X	U S TREASURY NOTE 1.375	912828LR9			10/28/2009		1/20/2010	10,020	9,980			40					
136	X	U S TREASURY NOTE 1.375	912828LR9			12/30/2009		1/20/2010	35,070	34,869			201					
137	X	UNITED STATES TREASURY 1.125	912828MB3			2/24/2010		5/10/2010	29,937	29,852			85					
138	X	UNITED STATES TREASURY 1.125	912828MB3			2/24/2010		6/8/2010	5,020	4,975			45					
139	X	U S TREASURY NOTE 3.625	912828MP2			4/14/2010		6/11/2010	56,607	53,965			2,642					
140	X	U S TREASURY NOTE 3.625	912828MP2			4/8/2010		9/8/2010	46,315	44,091			2,224					
141	X	U S TREASURY NOTE 3.625	912828MP2			4/8/2010		9/8/2010	5,414	4,899			515					
142	X	U S TREASURY NOTE 3.625	912828MP2			4/8/2010		9/28/2010	55,097	48,980			6,107					
143	X	U S TREASURY NOTE 3.625	912828MP2			3/30/2010		9/28/2010	5,510	4,897			613					
144	X	U S TREASURY NOTE 3.625	912828MP2			3/30/2010		11/5/2010	16,536	14,690			1,846					
145	X	U S TREASURY NOTE 3.625	912828MP2			3/30/2010		11/19/2010	53,711	48,967			4,744					
146	X	UNITED STATES TREASURY 1.75	912828MX5			3/26/2010		6/10/2010	26,855	24,471			2,384					
147	X	UNITED STATES TREASURY 1.75	912828MX5			4/16/2010		6/10/2010	86,408	85,518			890					
148	X	UNITED STATES TREASURY 1.75	912828MX5			4/16/2010		6/11/2010	61,010	60,366			644					
149	X	UNITED STATES TREASURY 1.75	912828MX5			6/17/2010		7/6/2010	5,112	5,091			21					
150	X	UNITED STATES TREASURY 1.75	912828MX5			6/17/2010		7/8/2010	30,676	30,546			130					
151	X	UNITED STATES TREASURY 1.75	912828MX5			6/17/2010		7/16/2010	5,122	5,091			31					
152	X	UNITED STATES TREASURY 1.75	912828MX5			6/17/2010		7/20/2010	5,121	5,091			30					

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
									Long Term CG Distributions		Short Term CG Distributions		
									Amount	16,352	1	1	
									Gross Sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
153	X	UNITED STATES TREAS 175	912828MX5			6/17/2010		7/20/2010	15,367	15,273			94
154	X	UNITED STATES TREAS 175	912828MX5			6/17/2010		7/23/2010	15,370	15,273			97
155	X	UNITED STATES TREAS 175	912828MX5			6/17/2010		9/21/2010	10,292	10,182			110
156	X	UNITED STATES TREAS 175	912828MX5			4/16/2010		9/21/2010	10,292	10,061			231
157	X	UNITED STATES TREAS 175	912828MX5			4/16/2010		10/19/2010	15,477	15,091			386
158	X	UNITED STATES TREAS 175	912828MX5			4/16/2010		11/1/2010	56,779	55,335			1,444
159	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		11/10/2010	25,215	25,267			-52
160	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		12/8/2010	130,854	131,386			-432
161	X	U S TREASURY NOTE 1% 4/3	912828NB2			12/1/2010		12/8/2010	30,220	30,252			-32
162	X	UNITED STATES T-NOTE 1.37	912828NC0			5/14/2010		6/11/2010	20,107	20,055			52
163	X	ALBEMARLE CORP	012653101			8/21/2009		3/19/2010	847	640			207
164	X	ALBEMARLE CORP	012653101			8/21/2009		7/13/2010	1,266	961			305
165	X	ALBEMARLE CORP	012653101			8/21/2009		8/30/2010	8,821	8,991			1,830
166	X	ALBEMARLE CORP	012653101			8/21/2009		9/30/2010	6,015	4,804			1,211
167	X	ALEXION PHARMACEUTICALS	015351109			6/3/2010		9/23/2010	632	533			99
168	X	ALEXION PHARMACEUTICALS	015351109			6/4/2010		11/4/2010	2,141	1,593			548
169	X	ALEXION PHARMACEUTICALS	015351109			6/3/2010		11/4/2010	2,144	1,600			544
170	X	ALEXION PHARMACEUTICALS	015351109			6/4/2010		11/4/2010	8,575	6,373			2,202
171	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		3/19/2010	1,908	1,128			780
172	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		6/24/2010	1,341	752			589
173	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		9/23/2010	1,263	752			511
174	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		12/10/2010	7,736	4,137			3,598
175	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		12/21/2010	2,140	1,128			1,012
176	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		9/23/2010	894	864			30
177	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		12/10/2010	4,768	4,483			275
178	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		12/21/2010	1,752	1,555			197
179	X	COMMIT TO PUR FNMA SFM	01F0404C8			11/9/2010		12/13/2010	66,838	68,011			-1,173
180	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/19/2010		12/9/2010	79,988	81,250			-1,262
181	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/12/2010		12/9/2010	139,934	143,336			-3,402
182	X	COMMIT TO PUR FNMA	01F052664			4/23/2010		6/10/2010	48,171	47,187			984
183	X	COMMIT TO PUR FNMA	01F052664			4/23/2010		6/10/2010	48,262	47,194			1,068
184	X	ALPHA NATURAL RESOURCE	02076X102			1/22/2010		3/19/2010	952	912			40
185	X	ALPHA NATURAL RESOURCE	02076X102			1/22/2010		5/13/2010	9,188	9,577			-379
186	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		1/29/2010	1,437	1,228			209
187	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		1/29/2010	789	682			117
188	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		1/29/2010	1,599	1,362			237
189	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		3/19/2010	1,688	1,225			473
190	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		7/13/2010	1,672	1,902			-230
191	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		7/13/2010	3,703	4,221			-518
192	X	AMERICAN EAGLE OUTFITTE	02553E106			4/15/2009		7/13/2010	3,225	3,665			-440
193	X	AMERICAN EAGLE OUTFITTE	02553E106			6/24/2009		7/13/2010	1,911	2,109			-198
194	X	AMERICAN EXPRESS CO	025816109			6/21/2010		6/24/2010	1,248	1,274			-26
195	X	AMERICAN EXPRESS CO	025816109			6/21/2010		9/23/2010	2,563	2,548			14
196	X	AMERICAN EXPRESS CO	025816109			6/21/2010		12/10/2010	9,710	8,921			789
197	X	AMERICAN EXPRESS CO	025816109			6/21/2010		12/21/2010	3,024	2,874			50
198	X	AMERICAN GEN 7.5%	026351BC9			11/19/2008		8/11/2010	5,000	5,000			0
199	X	AMERICREDIT CORP	03060R101			4/6/2010		7/30/2010	13,974	14,318			-344
200	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		3/19/2010	2,656	1,150			1,506
201	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		9/23/2010	1,383	575			808
202	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		12/10/2010	6,681	2,300			4,391
203	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		12/21/2010	2,265	767			1,488

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										17,525,566		15,968,524		1,557,042	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
204	X	AMETEK INC NEW	031100100			11/20/2008		2/19/2010	3,489	2,548				941	
205	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		9/25/2010	2,600	2,724				-124	
206	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		10/25/2010	2,561	2,683				-122	
207	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		11/25/2010	3,659	3,832				-173	
208	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		12/25/2010	2,740	2,870				-130	
209	X	FED NATL MTGE AS 2.625%	31398AB35			12/1/2009		12/10/2010	55,000	55,000				0	
210	X	FED NATL MTG ASSN 2.0%	31398AFZ2			10/28/2009		6/11/2010	10,039	10,030				9	
211	X	FED NATL MTG ASSN 2.0%	31398AFZ2			10/28/2009		9/28/2010	65,000	65,195				-195	
212	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		2/25/2010	1,360	1,397				-37	
213	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		2/25/2010	523	538				-16	
214	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		3/25/2010	1,319	1,355				-36	
215	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		3/25/2010	507	523				-16	
216	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		4/25/2010	1,798	1,847				-49	
217	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		4/25/2010	692	712				-20	
218	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		4/25/2010	968	1,030				-62	
219	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		5/25/2010	1,691	1,737				-46	
220	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		5/25/2010	650	670				-20	
221	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		5/25/2010	910	968				-58	
222	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		6/17/2010	28,647	27,478				1,168	
223	X	FNMA POOL # 745418 5.5%	31403DDX4			3/24/2010		6/17/2010	40,105	39,720				385	
224	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		6/17/2010	23,466	22,448				1,017	
225	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		6/25/2010	10,704	10,995				-291	
226	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		7/25/2010	822	845				-23	
227	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		8/25/2010	826	848				-22	
228	X	FNMA POOL # 745418 5.5%	31403DDX4			7/8/2010		8/25/2010	661	712				-51	
229	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		9/25/2010	943	968				-26	
230	X	FNMA POOL # 745418 5.5%	31403DDX4			7/8/2010		9/25/2010	755	814				-59	
231	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		10/25/2010	967	934				133	
232	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		10/25/2010	773	972				-199	
233	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		11/25/2010	947	972				-25	
234	X	FNMA POOL # 745418 5.5%	31403DDX4			7/8/2010		11/25/2010	757	817				-60	
235	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		11/25/2010	442	478				-36	
236	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		12/25/2010	990	1,017				-27	
237	X	FNMA POOL # 745418 5.5%	31403DDX4			7/8/2010		12/25/2010	792	854				-62	
238	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		12/25/2010	462	500				-38	
239	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		1/25/2011	964	990				-26	
240	X	FNMA POOL # 745418 5.5%	31403DDX4			7/8/2010		1/25/2011	771	832				-61	
241	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		1/25/2011	450	487				-37	
242	X	FNMA POOL # 745418 5.5%	31403DDX4			12/22/2010		1/25/2011	450	484				-34	
243	X	FNMA POOL # 745418 5.5%	31403DDX4			12/30/2010		1/25/2011	257	278				-19	
244	X	FNMA POOL # 745418 5.5%	31403DDX4			9/10/2009		2/25/2010	1,825	1,948				-124	
245	X	ITC HOLDINGS CORP	465665105			8/26/2010		9/23/2010	606	593				13	
246	X	JDS UNIPHASE CORP	46612J507			2/23/2010		3/19/2010	1,301	1,181				110	
247	X	JDS UNIPHASE CORP	46612J507			2/23/2010		3/19/2010	492	397				95	
248	X	JPMORGAN CHASE & CO	46625H100			2/6/2009		3/19/2010	6,920	4,374				2,546	
249	X	JPMORGAN CHASE & CO	46625H100			2/6/2009		6/24/2010	1,518	1,094				424	
250	X	JPMORGAN CHASE & CO	46625H100			2/6/2009		9/23/2010	3,159	2,187				972	
251	X	JPMORGAN CHASE & CO	46625H100			2/6/2009		12/10/2010	12,387	8,202				4,185	
252	X	JPMORGAN CHASE & CO	46625H100			11/20/2008		12/10/2010	3,303	1,932				1,371	
253	X	JPMORGAN CHASE & CO	46625H100			11/20/2008		12/21/2010	5,331	3,138				2,192	
254	X	JPMORGAN CHASE & CO 5.1	46625HBV1			2/17/2010		9/10/2010	26,440	26,256				184	

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

										Amount				
										16,352		1		
										Long Term CG Distributions				
										Short Term CG Distributions				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Expense of Sale and Cost of Improvements			
255	X	JP MORGAN CHASE & CO 53	46625HGT1			11/19/2008		2/17/2010	59,546	55,468		4,078		
256	X	JOY GLOBAL INC	481165108			11/5/2009		3/19/2010	3,280	3,311		-31		
257	X	JOY GLOBAL INC	481165108			11/5/2009		4/12/2010	3,082	2,760		322		
258	X	JOY GLOBAL INC	481165108			11/5/2009		4/30/2010	2,379	2,208		171		
259	X	ICON PUB LTD CO	45103T107			1/28/2010		7/16/2010	2,673	2,540		133		
260	X	ICON PUB LTD CO	45103T107			1/27/2010		7/30/2010	1,152	1,250		-98		
261	X	ICON PUB LTD CO	45103T107			1/27/2010		7/30/2010	1,613	1,755		-142		
262	X	ICON PUB LTD CO	45103T107			1/28/2010		7/30/2010	3,686	4,064		-378		
263	X	ICON PUB LTD CO	45103T107			1/28/2010		7/30/2010	1,613	1,776		-163		
264	X	ICON PUB LTD CO	45103T107			1/28/2010		7/30/2010	1,614	1,778		-164		
265	X	IDEX CORP	45167R104			12/18/2009		2/19/2010	1,256	1,272		-16		
266	X	IDEX CORP	45167R104			2/27/2009		2/19/2010	2,826	1,761		1,065		
267	X	IDEX CORP	45167R104			2/27/2009		3/19/2010	645	391		254		
268	X	IDEX CORP	45167R104			8/11/2010		9/23/2010	2,078	1,894		184		
269	X	INFORMATICA CORP	45666Q102			8/16/2010		9/23/2010	1,843	1,574		269		
270	X	INFORMATICA CORP	45666Q102			8/16/2010		12/10/2010	5,750	4,084		1,656		
271	X	INFORMATICA CORP	45666Q102			8/16/2010		12/21/2010	1,809	1,260		549		
272	X	INSPIRE PHARMACEUTICALS	457733103			3/12/2010		3/19/2010	853	993		-140		
273	X	INSPIRE PHARMACEUTICALS	457733103			3/12/2010		3/19/2010	365	424		-59		
274	X	INSPIRE PHARMACEUTICALS	457733103			3/12/2010		6/14/2010	586	778		-190		
275	X	INSPIRE PHARMACEUTICALS	457733103			3/12/2010		6/15/2010	421	563		-142		
276	X	INSPIRE PHARMACEUTICALS	457733103			3/12/2010		6/15/2010	105	141		-36		
277	X	INSPIRE PHARMACEUTICALS	457733103			3/24/2010		6/15/2010	5,260	6,292		-1,032		
278	X	INSPIRE PHARMACEUTICALS	457733103			3/24/2010		6/15/2010	2,988	3,658		-660		
279	X	INSPIRE PHARMACEUTICALS	457733103			3/24/2010		6/15/2010	894	1,057		-163		
280	X	INSPIRE PHARMACEUTICALS	457733103			3/24/2010		6/16/2010	2,445	2,860		-415		
281	X	INTERNATIONAL BUSINESS M	459200101			11/20/2008		3/19/2010	3,687	2,137		1,550		
282	X	INTERNATIONAL BUSINESS M	459200101			11/20/2008		6/24/2010	517	295		222		
283	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		9/23/2010	2,649	2,602		47		
284	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		12/10/2010	16,049	14,440		1,609		
285	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		12/21/2010	5,530	4,944		586		
286	X	IBM 7.000% 10/30/25	459200AM3			1/13/2009		10/7/2010	33,114	28,846		4,268		
287	X	INTERPUBLIC GROUP COS IN	460690100			5/5/2010		9/23/2010	99	85		14		
288	X	INTERPID POTASH INC	46121Y102			3/12/2010		3/19/2010	1,191	1,268		-77		
289	X	INTERPID POTASH INC	46121Y102			3/12/2010		4/22/2010	3,984	4,754		-760		
290	X	INTERPID POTASH INC	46121Y102			3/12/2010		4/23/2010	2,914	3,486		-572		
291	X	INTERPID POTASH INC	46121Y102			3/12/2010		4/23/2010	1,325	1,585		-260		
292	X	INTERPID POTASH INC	46121Y102			4/1/2010		4/23/2010	3,444	3,680		-236		
293	X	ISHARES S&P GSCI COMMOD	46428R107			9/14/2009		12/10/2010	8,840	8,015		825		
294	X	ISHARES S&P GSCI COMMOD	46428R107			3/19/2010		12/10/2010	9,003	6,503		500		
295	X	ISHARES S&P GSCI COMMOD	46428R107			6/22/2009		12/10/2010	13,259	11,924		1,335		
296	X	U S TREASURY NOTE 4.5%	912828GQ7			3/24/2010		4/8/2010	80,241	80,303		-62		
297	X	U S TREASURY NOTE 4.5%	912828GR5			4/27/2010		5/1/2010	110,025	110,228		-203		
298	X	U S TREASURY INFL IN 1.375%	912828JE1			5/5/2009		6/11/2010	10,322	9,774		548		
299	X	U S TREASURY NOTE 2.75%	912828K01			9/21/2010		9/28/2010	52,101	51,274		827		
300	X	UNITED STATES TREAS 1.37%	912828KG4			12/23/2009		1/7/2010	15,070	15,100		-30		
301	X	UNITED STATES TREAS 1.37%	912828KG4			12/23/2009		1/20/2010	25,215	25,167		48		
302	X	U S TREASURY NOTE 3.125%	912828KQ2			5/26/2009		9/8/2010	52,426	52,808		-482		
303	X	U S TREASURY NOTE 4.625%	912828FS4			9/18/2009		2/10/2010	5,312	5,394		-82		
304	X	U S TREASURY NOTE 4.625%	912828FS4			9/18/2009		2/25/2010	84,875	85,585		-710		
305	X	U S TREASURY NOTE 4.625%	912828FS4			9/18/2009		3/12/2010	10,575	10,698		-123		
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									17,525,566		15,968,524		1,557,042	
									0		0		0	
									Other sales					

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
														Gross Sales
Long Term CG Distributions									16,352		15,968,524		1,557,042	
Short Term CG Distributions									1		0		0	
306	X	U S TREASURY NOTE 4.625	912828F54			12/30/2009		3/12/2010	47,589	47,783			-194	
307	X	U S TREASURY NOTE 4.625	912828F54			12/30/2009		4/8/2010	5,273	5,309			-36	
308	X	U S INFL IX BD 2.375% 1/1	912828GD6			5/5/2009		6/11/2010	11,803	11,197			606	
309	X	U S TREASURY NOTE 4.625	912828GK0			12/11/2008		1/29/2010	53,849	55,570			-1,721	
310	X	U S TREASURY NOTE 4.625	912828GK0			12/11/2008		2/2/2010	32,298	33,342			-1,044	
311	X	U S TREASURY NOTE 4.625	912828GK0			12/11/2008		2/12/2010	21,517	22,228			-711	
312	X	U S TREASURY NOTE 4.625	912828GK0			12/11/2008		4/13/2010	21,365	22,228			-863	
313	X	U S TREASURY NOTE 4.625	912828GK0			4/23/2009		4/13/2010	32,047	32,823			-776	
314	X	U S TREASURY NOTE 4.625	912828GK0			4/23/2009		4/14/2010	32,026	32,823			-797	
315	X	U S TREASURY NOTE 4.625	912828GK0			4/23/2009		4/14/2010	53,402	54,705			-1,303	
316	X	U S TREASURY NOTE 4.625	912828GK0			4/23/2009		4/19/2010	37,401	38,294			-893	
317	X	U S TREASURY NOTE 4.625	912828GK0			4/23/2009		4/26/2010	37,341	38,294			-953	
318	X	U S TREASURY NOTE 4.625	912828GK0			2/26/2009		5/13/2010	5,345	5,459			-114	
319	X	U S TREASURY NOTE 4.625	912828GK0			4/23/2009		5/13/2010	16,036	16,412			-376	
320	X	U S TREASURY NOTE 4.625	912828GK0			9/25/2009		5/13/2010	5,345	5,414			-69	
321	X	LAS VEGAS SANDS CORP	517834107			12/21/2009		1/22/2010	1,007	937			70	
322	X	LAS VEGAS SANDS CORP	517834107			12/21/2009		3/19/2010	972	781			191	
323	X	LAS VEGAS SANDS CORP	517834107			12/21/2009		3/25/2010	12,726	9,525			3,201	
324	X	UNITED STATES T-NOTE 1.37	912828NC0			5/14/2010		11/1/2010	30,715	30,082			633	
325	X	UNITED STATES T-NOTE 1.37	912828NC0			6/17/2010		11/1/2010	30,715	30,203			512	
326	X	U S TREASURY NOTE 3.5%	912828ND8			8/12/2010		11/9/2010	10,762	10,692			70	
327	X	U S TREASURY NOTE 0.75%	912828NE6			11/3/2010		12/8/2010	55,206	55,368			-162	
328	X	U S TREASURY NOTE 0.75%	912828NE6			11/5/2010		12/8/2010	15,056	15,095			-39	
329	X	UNITED STATES T-NOTE 1.12	912828NH9			7/16/2010		11/1/2010	45,803	45,292			511	
330	X	UNITED STATES T-NOTE 1.12	912828NH9			7/21/2010		11/1/2010	5,089	5,031			58	
331	X	UNITED STATES T-NOTE 1.12	912828NH9			8/24/2010		11/1/2010	25,446	25,321			225	
332	X	U S TREASURY NOTE 2.625	912828NT3			10/26/2010		11/9/2010	34,881	35,424			-543	
333	X	U S TREASURY NOTE 2.625	912828NT3			10/26/2010		11/9/2010	8,966	10,006			-40	
334	X	U S TREASURY NOTE 0.75%	912828NY2			9/24/2010		11/10/2010	15,062	15,028			34	
335	X	U S TREASURY NOTE 0.5% 1	912828PB0			10/19/2010		12/13/2010	4,940	4,983			-53	
336	X	U S TREASURY NOTE 0.5% 1	912828PB0			10/19/2010		12/30/2010	4,938	4,993			-55	
337	X	U S TREASURY NOTE 0.5% 1	912828PB0			10/12/2010		12/30/2010	4,938	4,980			-52	
338	X	U S TREASURY NOTE 2.625	912828PC8			11/12/2010		12/17/2010	14,011	14,011			0	
339	X	U S TREASURY NOTE 2.625	912828PC8			11/12/2010		12/17/2010	9,341	9,895			-554	
340	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		12/17/2010	158,787	161,222			-2,425	
341	X	U S TREASURY NOTE 0.375	912828PH7			9/24/2010		10/20/2010	10,006	9,988			18	
342	X	U S TREASURY NOTE 0.375	912828PH7			9/24/2010		11/8/2010	24,989	24,971			18	
343	X	U S TREASURY NOTE 0.375	912828PH7			9/24/2010		12/8/2010	54,804	54,936			-132	
344	X	U S TREASURY NOTE 0.375	912828PH7			9/24/2010		12/22/2010	14,952	14,982			-30	
345	X	U S TREASURY NOTE 0.375	912828PL8			12/13/2010		12/30/2010	19,828	19,860			-32	
346	X	JOY GLOBAL INC	481165108			11/19/2009		4/30/2010	2,874	2,731			243	
347	X	JOY GLOBAL INC	481165108			11/19/2009		9/23/2010	691	546			145	
348	X	JUNIPER NETWORKS INC	48203R104			11/20/2008		1/6/2010	59,817	32,778			27,039	
349	X	JUNIPER NETWORKS INC	48203R104			11/20/2008		1/6/2010	7,272	3,873			3,298	
350	X	KBR INC	48242W106			10/27/2009		3/19/2010	847	907			-60	
351	X	KBR INC	48242W106			11/20/2008		3/19/2010	1,906	902			1,004	
352	X	KBR INC	48242W106			11/20/2008		9/7/2010	8,175	3,377			4,798	
353	X	KBR INC	48242W106			11/20/2008		9/8/2010	10,383	4,268			6,115	
354	X	KBR INC	48242W106			11/20/2008		9/9/2010	245	100			145	
355	X	KBR INC	48242W106			11/20/2008		9/9/2010	1,050	431			618	
356	X	KBR INC	48242W106			11/20/2008		9/10/2010	17,349	7,114			10,235	

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			Cost, Other Basis and Expenses		Net Gain or Loss
										Gross Sales Price	Cost or Other Basis	Valuation Method	Gross Sales	Expense of Sale and Cost of Improvements	
										Securities	17,525,566	15,968,524	1,557,042		
										Other sales	0	0	0		
357	X		KBR INC	48242W106			11/20/2008		9/13/2010	38,265	15,721				22,544
358	X		KBR INC	48242W106			11/20/2008		9/13/2010	6,176	2,495				3,681
359	X		KBR INC	48242W106			11/20/2008		9/13/2010	8,285	3,367				4,918
360	X		KBR INC	48242W106			10/27/2009		9/23/2010	725	680				45
361	X		KANSAS CITY SOUTHERN	485170302			2/5/2010		3/19/2010	706	596				110
362	X		KANSAS CITY SOUTHERN	485170302			3/25/2010		9/23/2010	379	357				22
363	X		KANSAS CITY SOUTHERN	485170302			3/25/2010		10/22/2010	1,682	1,429				253
364	X		KEYCORP NEW	493267108			3/4/2010		3/19/2010	1,873	1,782				91
365	X		KEYCORP NEW	493267108			3/4/2010		7/16/2010	2,301	2,139				162
366	X		KEYCORP NEW	493267108			3/4/2010		9/23/2010	635	570				65
367	X		KING PHARMACEUTICALS INC	495582106			7/30/2010		10/15/2010	1,697	1,052				645
368	X		KING PHARMACEUTICALS INC	495582106			7/30/2010		10/15/2010	13,013	7,988				5,025
369	X		KRAFT FOODS INC 4 125%	50075N889			2/4/2010		9/8/2010	58,839	54,812				4,027
370	X		KROGER CO 8 05% 2/0	5010448X8			11/19/2008		2/1/2010	5,000	5,197				-197
371	X		LAM RESH CORP	512807108			12/7/2009		1/2/2010	2,213	2,306				-93
372	X		LAM RESH CORP	512807108			12/7/2009		2/16/2010	5,324	5,765				-441
373	X		LAS VEGAS SANDS CORP	517834107			1/7/2010		1/22/2010	3,355	3,651				-296
374	X		U S TREASURY NOTE 0 75%	912828PL8			12/13/2010		12/30/2010	14,868	14,895				-27
375	X		U S TREASURY NOTE 0 5% 1	912828PU8			12/10/2010		12/13/2010	9,867	9,864				3
376	X		UNITED STS STL CORP NEW	912909108			12/17/2009		2/26/2010	3,709	3,463				246
377	X		UNITED STS STL CORP NEW	912909108			12/17/2009		3/19/2010	583	495				88
378	X		UNITED STS STL CORP NEW	912909108			11/30/2009		4/6/2010	3,484	2,227				1,257
379	X		UNITED STS STL CORP NEW	912909108			11/30/2009		6/10/2010	7,714	8,018				-304
380	X		UNITED THERAPEUTICS COR	91307C102			2/27/2009		1/27/2010	571	337				234
381	X		UNITED THERAPEUTICS COR	91307C102			2/27/2009		1/27/2010	572	337				235
382	X		UNITED THERAPEUTICS COR	91307C102			2/27/2009		2/5/2010	5,678	3,367				2,311
383	X		UNITED THERAPEUTICS COR	91307C102			1/27/2009		2/5/2010	1,136	666				470
384	X		UNITED THERAPEUTICS COR	91307C102			1/27/2009		3/19/2010	1,143	666				477
385	X		UNITED THERAPEUTICS COR	91307C102			11/25/2008		3/19/2010	572	268				304
386	X		UNIVERSAL AMERN FINL COR	913377107			1/7/2010		3/12/2010	8,773	6,983				1,790
387	X		UNIVERSAL AMERN FINL COR	913377107			1/7/2010		3/15/2010	6,595	5,362				1,233
388	X		AMETEK INC NEW	031100100			11/20/2008		3/19/2010	784	566				218
389	X		AMETEK INC NEW	031100100			8/11/2010		9/23/2010	460	440				20
390	X		AMGEN INC	031162100			11/20/2008		2/12/2010	50,153	46,058				4,095
391	X		AMGEN INC	031162100			11/20/2008		3/19/2010	1,771	1,552				219
392	X		AMGEN INC	031162100			11/20/2008		6/24/2010	1,126	1,035				91
393	X		AMGEN INC	031162100			11/20/2008		8/10/2010	25,094	23,288				1,806
394	X		AMGEN INC	031162100			4/24/2009		8/10/2010	1,115	991				124
395	X		AMGEN INC	031162100			4/24/2009		8/11/2010	64,603	59,443				5,160
396	X		AMGEN INC	031162100			4/24/2009		8/11/2010	11,844	10,735				1,109
397	X		AMPHENOL CORP NEW	032095101			11/20/2008		2/5/2010	7,666	3,852				3,814
398	X		AMPHENOL CORP NEW	032095101			2/27/2009		2/5/2010	2,883	1,810				873
399	X		AMYLIN PHARMACEUTICALS	032346108			6/21/2010		6/24/2010	550	591				-41
400	X		AMYLIN PHARMACEUTICALS	032346108			6/21/2010		9/23/2010	1,688	1,575				123
401	X		AMYLIN PHARMACEUTICALS	032346108			6/21/2010		12/10/2010	5,230	7,480				-2,250
402	X		AMYLIN PHARMACEUTICALS	032346108			6/21/2010		12/21/2010	1,799	2,362				-563
403	X		AMYLIN PHARMACEUTICALS	032346108			6/18/2010		12/21/2010	150	185				-45
404	X		ANADARKO PETROLEUM COR	032511107			6/18/2010		9/23/2010	1,096	851				245
405	X		ANADARKO PETROLEUM COR	032511107			6/18/2010		12/10/2010	5,520	3,403				2,117
406	X		ANADARKO PETROLEUM COR	032511107			6/18/2010		12/21/2010	1,350	851				499
407	X		ANSYS INC	03662Q105			3/19/2009		3/19/2010	1,814	972				842

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	Gross Sales Price	Cost or Other Basis	Valuation Method	Totals		Net Gain or Loss
												Gross Sales	Cost, Other Basis and Expenses	
408	X	ANSYS INC	03662Q105			3/19/2009		4/6/2010	2,209	1,215		17,525,566	15,968,524	1,557,042
409	X	ANSYS INC	03662Q105			3/19/2009		9/23/2010	424	243		0	0	0
410	X	ANSYS INC	03662Q105			3/19/2009		11/12/2010	3,435	1,701				
411	X	APACHE CORP	037411105			11/20/2008		3/19/2010	5,352	3,340				
412	X	APACHE CORP	037411105			11/20/2008		6/24/2010	905	630				
413	X	APACHE CORP	037411105			11/20/2008		9/23/2010	2,858	1,891				
414	X	APACHE CORP	037411105			11/20/2008		12/10/2010	14,354	7,877				
415	X	APACHE CORP	037411105			11/20/2008		12/21/2010	5,080	2,710				
416	X	APPLE INC	037833100			6/5/2009		1/21/2010	35,453	24,592				
417	X	APPLE INC	037833100			6/5/2009		1/21/2010	8,342	5,770				
418	X	APPLE INC	037833100			9/3/2009		1/21/2010	626	498				
419	X	APPLE INC	037833100			11/20/2008		1/21/2010	64,858	25,259				
420	X	APPLE INC	037833100			11/20/2008		3/19/2010	6,217	2,274				
421	X	APPLE INC	037833100			4/23/2010		6/24/2010	1,353	1,353				
422	X	APPLE INC	037833100			4/23/2010		9/23/2010	4,946	4,600				
423	X	APPLE INC	037833100			4/23/2010		12/10/2010	26,267	22,190				
424	X	APPLE INC	037833100			4/23/2010		12/21/2010	9,075	7,577				
425	X	ASHLAND INC	044209104			4/22/2010		7/13/2010	2,912	3,640				
426	X	ASHLAND INC	044209104			4/23/2010		7/13/2010	6,310	8,076				
427	X	ASHLAND INC	044209104			4/30/2010		7/13/2010	6,310	8,084				
428	X	ATLAS ENERGY INC	049298102			4/22/2010		7/13/2010	6,310	8,084				
429	X	ATLAS ENERGY INC	049298102			4/22/2010		7/13/2010	6,310	8,084				
430	X	ATLAS ENERGY INC	049298102			4/22/2010		7/13/2010	6,310	8,084				
431	X	ATLAS ENERGY INC	049298102			4/22/2010		7/13/2010	6,310	8,084				
432	X	ATLAS ENERGY INC	049298102			4/22/2010		7/13/2010	6,310	8,084				
433	X	AUTOLIV INC	052800108			7/31/2008		1/6/2010	3,157	2,498				
434	X	FNMA POOL # 745948	31403DWH8			9/10/2009		3/25/2010	2,115	2,258				
435	X	FNMA POOL # 745948	31403DWH8			9/10/2009		4/25/2010	12,153	12,976				
436	X	FNMA POOL # 745948	31403DWH8			9/10/2009		5/25/2010	2,335	2,493				
437	X	FNMA POOL # 745948	31403DWH8			4/12/2010		5/25/2010	1,452	1,578				
438	X	FNMA POOL # 745948	31403DWH8			4/12/2010		6/17/2010	49,664	49,678				
439	X	FNMA POOL # 745948	31403DWH8			9/10/2009		6/25/2010	67,715	66,504				
440	X	FNMA POOL # 745948	31403DWH8			9/10/2009		6/25/2010	3,480	3,727				
441	X	FNMA POOL # 745948	31403DWH8			9/10/2009		7/25/2010	197	210				
442	X	FNMA POOL # 745948	31403DWH8			9/10/2009		8/25/2010	194	207				
443	X	FNMA POOL # 745948	31403DWH8			7/6/2010		8/25/2010	920	1,011				
444	X	FNMA POOL # 745948	31403DWH8			7/6/2010		8/25/2010	387	426				
445	X	FNMA POOL # 745948	31403DWH8			9/10/2009		9/25/2010	194	207				
446	X	FNMA POOL # 745948	31403DWH8			7/6/2010		9/25/2010	920	1,011				
447	X	FNMA POOL # 745948	31403DWH8			7/6/2010		9/25/2010	387	426				
448	X	FNMA POOL # 745948	31403DWH8			7/6/2010		10/13/2010	19,073	19,052				
449	X	FNMA POOL # 745948	31403DWH8			9/10/2009		10/25/2010	192	205				
450	X	FNMA POOL # 745948	31403DWH8			7/6/2010		10/25/2010	913	1,003				
451	X	FNMA POOL # 745948	31403DWH8			7/6/2010		10/25/2010	384	422				
452	X	FNMA POOL # 745948	31403DWH8			9/10/2009		11/25/2010	169	181				
453	X	FNMA POOL # 745948	31403DWH8			7/6/2010		11/25/2010	381	418				
454	X	FNMA POOL # 745948	31403DWH8			7/6/2010		12/25/2010	338	372				
455	X	FNMA POOL # 745948	31403DWH8			7/6/2010		12/25/2010	157	167				
456	X	FNMA POOL # 745948	31403DWH8			7/6/2010		12/25/2010	353	388				
457	X	FNMA POOL # 745948	31403DWH8			7/6/2010		12/25/2010	314	340				
458	X	FNMA POOL # 745948	31403DWH8			9/10/2009		1/25/2011	174	186				

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		Amount		Totals										
		16,352				Securities		Cost, Other		Net Gain				
		1				Other sales		Basis and Expenses		or Loss				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
459	X	HOSPIRA INC	441060100			11/20/2008		6/24/2010	576	269				307
460	X	HOSPIRA INC	441060100			11/20/2008		9/23/2010	1,669	808				861
461	X	HOSPIRA INC	441060100			11/20/2008		12/10/2010	9,021	4,308				4,713
462	X	HOSPIRA INC	441060100			11/20/2008		12/21/2010	2,853	1,346				1,507
463	X	HOST HOTELS & RESORTS IN	44107P104			12/23/2009		3/19/2010	2,450	2,141				308
464	X	HOST HOTELS & RESORTS IN	44107P104			12/23/2009		4/5/2010	774	539				235
465	X	HOST HOTELS & RESORTS IN	44107P104			12/23/2009		4/5/2010	582	469				123
466	X	HOST HOTELS & RESORTS IN	44107P104			12/23/2009		4/5/2010	1,636	879				757
467	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		9/23/2010	713	403				310
468	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		10/22/2010	8,729	4,355				4,374
469	X	HOUSEHOLD FIN CO 8.0%	441812GM0			4/24/2009		11/19/2008	15,000	15,029				-29
470	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		3/19/2010	4,592	4,351				241
471	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		6/24/2010	482	580				-88
472	X	HUMAN GENOME SCIENCES	444903108			4/30/2010		9/23/2010	290	284				6
473	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		9/23/2010	1,742	1,740				2
474	X	HUMAN GENOME SCIENCES	444903108			4/30/2010		11/5/2010	1,550	1,705				-155
475	X	HUMAN GENOME SCIENCES	444903108			4/30/2010		11/5/2010	7,907	8,811				-904
476	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		12/10/2010	6,744	8,122				-1,378
477	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		12/10/2010	2,416	2,901				-485
478	X	HUNT J B TRANSPORT SERV	445658107			11/5/2009		3/19/2010	1,454	1,294				160
479	X	HUNT J B TRANSPORT SERV	445658107			11/5/2009		8/23/2010	702	647				55
480	X	HUNT J B TRANSPORT SERV	445658107			2/27/2009		12/3/2010	8,988	4,761				4,237
481	X	HUNT J B TRANSPORT SERV	445658107			11/5/2009		12/3/2010	5,868	4,851				1,017
482	X	U S TREASURY NOTE 4.5%	912828EN6			9/18/2009		6/2/2010	16,756	16,389				367
483	X	U S TREASURY NOTE 5.125	912828FF2			11/19/2008		12/2/2010	33,924	34,150				-226
484	X	U S TREASURY NOTE 5.125	912828FF2			11/19/2008		5/25/2010	40,521	39,841				680
485	X	U S TREASURY NOTE 5.125	912828FF2			11/19/2008		6/2/2010	22,972	22,766				206
486	X	U S TREASURY NOTE 5.125	912828FF2			7/8/2008		6/2/2010	17,228	17,068				161
487	X	U S TREASURY NOTE 5.125	912828FF2			7/8/2008		6/10/2010	5,751	5,689				62
488	X	U S TREASURY NOTE 5.125	912828FF2			7/14/2009		6/10/2010	34,507	34,095				412
489	X	U S TREASURY NOTE 5.125	912828FF2			9/15/2009		6/10/2010	5,751	5,654				97
490	X	U S TREASURY NOTE 5.125	912828FF2			9/15/2009		6/11/2010	11,503	11,307				196
491	X	U S TREASURY NOTE 5.125	912828FF2			11/19/2008		2/4/2010	11,195	11,313				-118
492	X	UNITED STATES TREAS 4.87	912828FQ8			11/19/2008		5/5/2010	16,844	16,969				-125
493	X	U S TREASURY NOTE 4.625	912828FS4			2/2/2009		12/2/2010	31,882	32,699				-817
494	X	U S TREASURY NOTE 4.625	912828FS4			2/2/2009		2/10/2010	26,566	27,249				-683
495	X	U S TREASURY NOTE 4.625	912828FS4			3/13/2009		2/10/2010	26,566	27,057				-491
496	X	U S TREASURY NOTE 4.625	912828FS4			3/20/2009		2/10/2010	21,253	21,743				-480
497	X	U S TREASURY NOTE 4.625	912828FS4			5/6/2009		2/10/2010	37,183	37,801				-608
498	X	U S TREASURY NOTE 4.625	912828FS4			5/26/2009		2/10/2010	10,612	10,788				-176
499	X	U S TREASURY NOTE 4.625	912828FS4			11/20/2009		2/10/2010	37,141	37,486				-345
500	X	U S TREASURY NOTE 4.625	912828FS4			9/18/2009		2/10/2010	10,612	10,698				-86
501	X	U S TREASURY NOTE 4.625	912828FS4			5/6/2009		2/10/2010	10,624	10,800				-176
502	X	U R S CORP NEW	903236107			2/27/2009		10/8/2010	4,648	3,800				848
503	X	UNILEVER PLC ADR	904767704			12/14/2009		3/18/2010	2,825	2,782				-157
504	X	UNILEVER PLC ADR	904767704			12/14/2009		9/23/2010	1,695	1,854				-159
505	X	UNILEVER PLC ADR	904767704			12/14/2009		12/10/2010	10,808	11,127				-319
506	X	UNILEVER PLC ADR	904767704			12/14/2009		12/21/2010	3,984	4,018				-34
507	X	UNITED RENTALS INC	911363109			4/9/2010		6/25/2010	2,849	2,928				-79
508	X	UNITED RENTALS INC	911363109			4/9/2010		8/12/2010	7,684	6,796				888
509	X	US TREAS-CPI INFLAT 2.375%	912810PS1			5/5/2008		6/11/2010	11,777	10,500				1,277

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Net Gain or Loss
								Gross Sales		Cost, Other Basis and Expenses		
								Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
		Long Term CG Distributions	Amount									
		Short Term CG Distributions	16,352									
			1									
510	X	UNITED STATES TREAS 4 621	912810QE1			5/10/2010		6/11/2010	26,750	25,906		844
511	X	UNITED STATES TREAS 4 621	912810QE1			5/10/2010		10/7/2010	64,004	56,994		7,010
512	X	U S TREASURY NOTE 4 375	912810QH4			10/14/2010		11/9/2010	15,380	16,241		-861
513	X	U S TREASURY NOTE 4 375	912810QH4			10/14/2010		11/9/2010	15,380	16,234		-854
514	X	U S TREASURY NOTE 4 375	912810QH4			10/29/2010		11/9/2010	10,253	10,578		-325
515	X	U S TREASURY NOTE 4 375	912810QH4			11/4/2010		11/9/2010	5,127	5,287		-160
516	X	U S TREASURY NOTE 4 375	912810QH4			10/28/2010		11/18/2010	10,084	10,532		-448
517	X	U S TREASURY NOTE 4 375	912810QH4			11/3/2010		11/18/2010	5,042	5,247		-205
518	X	U S TREASURY NOTE 4 375	912810QH4			11/3/2010		11/18/2010	5,042	5,238		-196
519	X	U S TREASURY NOTE 4 375	912810QH4			11/12/2010		11/18/2010	15,126	15,384		-258
520	X	U S TREASURY NOTE 4 375	912810QH4			11/10/2010		11/18/2010	10,084	10,164		-80
521	X	UNITED STATES TREASURY 4	912828AP5			5/14/2009		2/11/2010	16,113	16,343		-230
522	X	UNITED STATES TREASURY 4	912828AP5			5/14/2009		3/4/2010	16,126	16,343		-217
523	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		6/15/2010	3,458	3,683		-225
524	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		7/15/2010	2,462	2,822		-160
525	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		8/15/2010	2,776	2,957		-181
526	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		9/15/2010	2,166	2,307		-141
527	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		10/15/2010	2,038	2,171		-133
528	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		11/15/2010	1,792	1,909		-117
529	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		12/15/2010	2,302	2,452		-150
530	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		1/15/2011	1,763	1,910		-122
531	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		5/15/2010	2,025	2,147		-106
532	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		6/15/2010	1,761	1,867		-116
533	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		7/15/2010	1,944	2,060		-103
534	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		8/15/2010	1,703	1,806		-141
535	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		9/15/2010	2,210	2,342		-132
536	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		10/15/2010	2,336	2,477		-141
537	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		11/11/2010	57,014	56,830		-184
538	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		11/15/2010	2,556	2,709		-153
539	X	FHLMC GOLD C91186 5 0%	3128P7J79			1/22/2009		2/15/2010	723	738		-15
540	X	CONAGRA FOODS INC 7 87%	205887AW2			11/19/2008		9/15/2010	1,000	1,015		-15
541	X	CONOCOPHILLIPS	20825C104			11/20/2008		3/19/2010	3,115	2,575		540
542	X	CONOCOPHILLIPS	20825C104			11/20/2008		6/24/2010	523	429		94
543	X	CONOCOPHILLIPS	20825C104			11/20/2008		9/23/2010	2,230	1,717		513
544	X	CONOCOPHILLIPS	20825C104			11/20/2008		12/10/2010	12,253	8,155		4,098
545	X	CONOCOPHILLIPS	20825C104			11/20/2008		12/21/2010	4,665	3,005		1,660
546	X	CONOCO FUNDING 6 35%	20825UAB0			11/19/2008		6/10/2010	21,346	20,742		604
547	X	CONSECO INC	208464883			3/5/2010		3/19/2010	803	763		40
548	X	COUNTRYWIDE FINL CORP 4	22238HAG5			11/19/2008		6/15/2010	25,000	25,000		0
549	X	CREE INC	225447101			7/30/2010		9/23/2010	503	705		-202
550	X	CREE INC	225447101			7/30/2010		12/21/2010	1,985	2,115		-120
551	X	CREE INC	225447101			12/10/2010		12/21/2010	665	723		-58
552	X	CREE INC	225447101			6/14/2010		12/21/2010	5,986	5,989		-3
553	X	CREE INC	225447101			6/14/2010		12/21/2010	1,985	1,996		-1
554	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		5/15/2010	11,025	11,102		-77
555	X	CSFB 2005-C4 A2 5 017%	225458N20			4/12/2010		5/15/2010	33,076	33,128		-52
556	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		6/15/2010	888	895		-7
557	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		6/15/2010	2,665	2,669		-4
558	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		7/15/2010	107	107		0
559	X	CSFB 2005-C4 A2 5 017%	225458N20			4/12/2010		7/15/2010	320	321		-1
560	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		8/15/2010	62	63		-1

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

Totals													Net Gain or Loss
Gross Sales										Cost, Other Basis and Expenses		Depreciation	
17,525,566										15,968,524			
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss					
									Long Term CG Distributions		Short Term CG Distributions			Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
									Amount	1	16,352	1						
612	X	DREYFUS PREM LT TRM HI Y	261980759			1/29/2010		9/23/2010	5,118	5,094			24					
613	X	DREYFUS PREM LT TRM HI Y	261980759			2/26/2010		9/23/2010	4,588	4,517			71					
614	X	DREYFUS PREM LT TRM HI Y	261980759			3/19/2010		9/23/2010	14,908	15,000			-92					
615	X	DREYFUS PREM LT TRM HI Y	261980759			3/31/2010		9/23/2010	4,734	4,770			-36					
616	X	DREYFUS PREM LT TRM HI Y	261980759			4/30/2010		9/23/2010	4,630	4,744			-114					
617	X	DREYFUS PREM LT TRM HI Y	261980759			7/30/2010		9/23/2010	4,948	4,902			46					
618	X	DREYFUS PREM LT TRM HI Y	261980759			8/31/2010		9/23/2010	4,827	4,745			82					
619	X	DREYFUS PREM LT TRM HI Y	261980759			5/28/2010		9/23/2010	1,420	1,372			48					
620	X	DREYFUS PREM LT TRM HI Y	261980759			5/28/2010		12/10/2010	3,695	3,515			180					
621	X	DREYFUS PREM LT TRM HI Y	261980759			9/30/2010		12/10/2010	4,319	4,279			40					
622	X	DREYFUS PREM LT TRM HI Y	261980759			10/29/2010		12/10/2010	4,151	4,195			-44					
623	X	DREYFUS PREM LT TRM HI Y	261980759			11/30/2010		12/10/2010	4,094	4,057			37					
624	X	DREYFUS PREM LT TRM HI Y	261980759			6/30/2010		12/10/2010	3,741	3,558			182					
625	X	DREYFUS PR GL RIE SEC FD	261986582			12/29/2009		3/19/2010	20,000	19,432			568					
626	X	DREYFUS PR GL RIE SEC FD	261986582			12/29/2009		9/23/2010	14,304	13,151			1,153					
627	X	DREYFUS PR GL RIE SEC FD	261986582			3/31/2010		9/23/2010	3,354	3,169			185					
628	X	DREYFUS PR GL RIE SEC FD	261986582			11/24/2008		9/23/2010	57,342	35,443			21,899					
629	X	DREYFUS OPPORTUNISTIC S	26200C403			12/10/2008		3/19/2010	49,000	41,512			7,488					
630	X	DREYFUS/NEWTON INTERN E	26203E604			12/15/2009		9/23/2010	9,391	9,312			79					
631	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		3/15/2010	958	978			-20					
632	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		4/15/2010	1,077	1,100			-23					
633	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		5/15/2010	861	878			-18					
634	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		6/15/2010	871	889			-18					
635	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		7/15/2010	1,021	1,043			-22					
636	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		8/15/2010	1,711	1,747			-36					
637	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		9/15/2010	1,395	1,425			-30					
638	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		10/15/2010	1,707	1,743			-36					
639	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		11/15/2010	1,948	1,989			-41					
640	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		12/15/2010	1,894	1,934			-40					
641	X	FHLMC GOLD C91186 5.0%	3128P7J79			1/22/2009		1/15/2011	1,307	1,335			-28					
642	X	FED HOME LOAN MTGE COR	3128X8WF5			4/22/2009		4/21/2010	105,000	105,000			0					
643	X	FED HOME LOAN MTG CORP	3128X8XS6			4/24/2009		4/16/2010	40,440	39,840			500					
644	X	FED HOME LOAN MTG CORP	3128X9GK0			10/28/2009		6/11/2010	20,073	20,060			13					
645	X	FED HOME LOAN MTG CORP	3128X9GK0			10/28/2009		9/28/2010	55,000	55,165			-165					
646	X	FED HOME LN MTG CORP 2	3128X9KL3			10/28/2009		6/11/2010	20,080	20,025			55					
647	X	FED HOME LN MTG CORP 2	3128X9KL3			10/28/2009		11/5/2010	55,000	55,069			-69					
648	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		2/15/2010	2,206	2,275			-68					
649	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		3/15/2010	7,259	7,487			-228					
650	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		4/15/2010	4,628	4,773			-145					
651	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		5/15/2010	1,998	2,061			-63					
652	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		6/15/2010	2,342	2,415			-73					
653	X	FHLMC GOLD A82899 5.5%	312929GG1			8/6/2009		7/15/2010	1,207	1,245			-38					
654	X	HEARTWARE INTERNATIONAL	422368100			6/14/2010		12/21/2010	3,599	2,556			1,043					
655	X	HEARTWARE INTERNATIONAL	422368100			6/15/2010		12/21/2010	900	636			264					
656	X	HEARTWARE INTERNATIONAL	422368100			6/16/2010		12/21/2010	900	680			220					
657	X	HEARTWARE INTERNATIONAL	422368100			6/17/2010		12/21/2010	1,799	1,392			407					
658	X	HEARTWARE INTERNATIONAL	422368100			6/17/2010		12/21/2010	900	695			205					
659	X	HEARTWARE INTERNATIONAL	422368100			6/18/2010		12/21/2010	900	707			183					
660	X	HEARTWARE INTERNATIONAL	422368100			6/18/2010		12/21/2010	1,799	1,431			368					
661	X	HEARTWARE INTERNATIONAL	422368100			6/21/2010		12/21/2010	2,699	2,170			529					
662	X	HEIDRICK & STRUGGLES INT	422819102			2/3/2010		3/19/2010	1,095	1,036			59					

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										17,525,566		15,988,524		1,557,042	
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	
714	X	HILL-ROM HOLDINGS INC	431475102			8/31/2009		1/23/2010	3,144	2,665				479	
715	X	HOME DEPOT INC	437076102			8/28/2009		3/19/2010	5,843	4,980				853	
716	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	29,079	24,097				4,982	
717	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	45,271	37,600				7,671	
718	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	7,600	6,277				1,323	
719	X	HOME DEPOT INC	437076102			8/28/2009		5/20/2010	21,693	18,296				3,397	
720	X	HOME DEPOT INC	437076102			9/11/2009		5/20/2010	2,629	2,196				433	
721	X	UNITED STATES TREASURY	912828AP5			5/14/2008		5/24/2010	10,754	10,885				-141	
722	X	UNITED STATES TREASURY	912828AP5			11/16/2009		5/24/2010	10,754	10,820				-66	
723	X	UNITED STATES TREASURY	912828AP5			7/14/2009		6/9/2010	43,025	43,144				-119	
724	X	UNITED STATES TREASURY	912828AP5			7/22/2009		6/9/2010	37,647	37,661				-14	
725	X	UNITED STATES TREASURY	912828AP5			11/16/2009		6/9/2010	53,781	54,098				-317	
726	X	UNITED STATES TREASURY	912828AP5			12/15/2009		6/9/2010	37,647	37,745				-98	
727	X	UNITED STATES TREASURY	912828AP5			9/15/2009		6/9/2010	188,234	188,235				-1	
728	X	UNITED STATES TREASURY	912828AP5			6/24/2009		6/10/2010	37,589	37,413				176	
729	X	UNITED STATES TREASURY	912828AP5			9/15/2009		6/10/2010	32,219	32,170				49	
730	X	UNITED STATES TREASURY	912828AP5			8/21/2009		6/10/2010	5,370	5,378				-8	
731	X	UNITED STATES TREASURY	912828AP5			12/30/2009		6/10/2010	128,878	128,452				426	
732	X	UNITED STATES TREASURY	912828AP5			6/12/2009		6/10/2010	26,850	26,673				177	
733	X	UNITED STATES TREASURY	912828AP5			6/12/2009		6/11/2010	10,741	10,669				72	
734	X	UNITED STATES TREASURY	912828AP5			8/12/2009		6/11/2010	10,741	10,664				77	
735	X	UNITED STATES TREASURY	912828AP5			8/12/2009		6/14/2010	26,827	26,661				166	
736	X	UNITED STATES TREASURY	912828AP5			8/12/2009		7/6/2010	21,523	21,329				194	
737	X	UNITED STATES TREASURY	912828AP5			6/17/2010		7/6/2010	37,666	37,611				55	
738	X	UNITED STATES TREASURY	912828AP5			12/11/2008		1/13/2010	16,285	16,997				-712	
739	X	UNITED STATES TREASURY	912828AP5			12/11/2008		6/9/2010	87,581	90,650				-3,069	
740	X	UNITED STATES TREASURY	912828AP5			12/11/2008		6/11/2010	27,317	28,328				-1,011	
741	X	UNITED STATES TREASURY	912828AP5			1/22/2009		6/11/2010	21,854	22,582				-728	
742	X	UNITED STATES TREASURY	912828AP5			7/29/2009		6/11/2010	27,363	26,878				485	
743	X	UNITED STATES TREASURY	912828AP5			11/19/2008		6/11/2010	65,562	66,896				-1,334	
744	X	UNITED STATES TREASURY	912828AP5			11/19/2008		6/14/2010	16,367	16,724				-357	
745	X	UNITED STATES TREASURY	912828AP5			12/11/2009		6/14/2010	32,734	32,830				-96	
746	X	UNITED STATES TREASURY	912828AP5			12/11/2009		2/5/2010	10,941	10,956				-15	
747	X	UNITED STATES TREASURY	912828AP5			10/9/2009		2/5/2010	10,941	10,905				36	
748	X	UNITED STATES TREASURY	912828AP5			6/17/2010		8/2/2010	16,619	16,437				182	
749	X	UNITED STATES TREASURY	912828AP5			9/16/2009		6/9/2010	49,363	48,938				425	
750	X	UNITED STATES TREASURY	912828AP5			10/9/2009		6/9/2010	5,485	5,453				32	
751	X	UNITED STATES TREASURY	912828AP5			10/22/2009		6/9/2010	5,485	5,445				40	
752	X	U S TREASURY NOTE	912828DX5			5/14/2010		6/10/2010	95,007	95,268				-261	
753	X	UNITED STATES TREASURY	912828AP5			10/27/2009		6/9/2010	60,332	59,710				622	
754	X	UNITED STATES TREASURY	912828AP5			9/18/2009		6/9/2010	65,817	65,100				717	
755	X	UNITED STATES TREASURY	912828AP5			9/18/2009		6/11/2010	43,781	43,400				381	
756	X	U S TREASURY NOTE	912828EN6			12/10/2008		3/8/2010	22,043	22,231				-188	
757	X	UNITED STATES TREASURY	912828AP5			10/26/2009		6/11/2010	10,845	10,842				103	
758	X	U S TREASURY NOTE	912828EN6			12/10/2009		4/28/2010	71,190	72,252				-1,062	
759	X	U S TREASURY NOTE	912828EN6			12/10/2009		5/5/2010	44,225	44,463				-238	
760	X	U S TREASURY NOTE	912828EN6			9/18/2009		5/5/2010	49,753	49,168				585	
761	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		12/10/2010	11,388	11,540				-152	
762	X	CAREFUSION CORPORATION	14170T101			1/19/2010		12/21/2010	3,792	3,847				-55	
763	X	CAREFUSION CORPORATION	14170T101			12/22/2009		3/19/2010	1,011	1,043				-32	
764	X	CAREFUSION CORPORATION	14170T101			12/22/2009		9/8/2010	8,073	9,389				-1,316	

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				
									Securities		Other sales		
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss	Depreciation	Net Gain or Loss
765	X	CARNIVAL CORP	143658300			7/1/2010		9/23/2010	1,492	1,249			243
766	X	CARNIVAL CORP	143658300			7/1/2010		12/10/2010	6,163	4,372			1,791
767	X	CARNIVAL CORP	143658300			7/1/2010		12/21/2010	2,234	1,561			673
768	X	CARPENTER TECHNOLOGY C	144285103			1/1/2010		2/26/2010	4,168	4,400			-232
769	X	CARPENTER TECHNOLOGY C	144285103			1/1/2010		3/19/2010	1,378	1,257			121
770	X	CARPENTER TECHNOLOGY C	144285103			1/1/2010		9/23/2010	335	314			21
771	X	CARPENTER TECHNOLOGY C	144285103			1/1/2010		9/28/2010	12,580	11,572			1,008
772	X	CARTER'S INC	146229109			5/5/2010		8/25/2010	3,983	5,655			-1,672
773	X	CARTER'S INC	146229109			5/5/2010		8/25/2010	467	665			-198
774	X	CARTER'S INC	146229109			5/5/2010		8/25/2010	2,569	3,652			-1,083
775	X	CARTER'S INC	146229109			6/3/2010		8/25/2010	1,168	1,571			-403
776	X	CATERPILLAR INC	149123101			6/16/2010		9/23/2010	1,540	1,287			253
777	X	CATERPILLAR INC	149123101			6/16/2010		12/10/2010	8,981	6,435			2,546
778	X	CATERPILLAR INC	149123101			6/16/2010		12/21/2010	2,836	1,830			906
779	X	CATERPILLAR FIN SERV 475	1491212M2			11/19/2008		1/7/2010	10,588	8,999			1,589
780	X	CEPHALON INC	156708109			11/20/2009		1/27/2010	652	587			55
781	X	FNMA POOL # AD5672 4 5%	314181JS7			5/5/2010		1/25/2010	4,283	4,329			-46
782	X	FNMA POOL # AD5672 4 5%	314181JS7			5/5/2010		12/25/2010	3,334	3,369			-35
783	X	FNMA POOL # AD5672 4 5%	314181JS7			5/5/2010		1/25/2011	2,889	2,920			-31
784	X	FEDEX CORP	31428X106			11/20/2008		3/19/2010	3,633	2,324			1,309
785	X	FEDEX CORP	31428X106			11/20/2008		6/16/2010	103,374	76,110			27,264
786	X	F5 NETWORKS INC	315616102			3/4/2010		3/19/2010	1,839	1,845			-6
787	X	F5 NETWORKS INC	315616102			3/4/2010		7/30/2010	864	615			249
788	X	F5 NETWORKS INC	315616102			2/25/2010		7/30/2010	2,581	1,647			944
789	X	F5 NETWORKS INC	315616102			2/25/2010		8/30/2010	3,599	2,195			1,404
790	X	F5 NETWORKS INC	315616102			2/25/2010		9/23/2010	1,228	659			569
791	X	F5 NETWORKS INC	315616102			2/25/2010		9/28/2010	825	439			386
792	X	F5 NETWORKS INC	315616102			2/16/2010		9/28/2010	4,950	2,554			2,396
793	X	F5 NETWORKS INC	315616102			12/10/2010		12/13/2010	846	852			-6
794	X	FIDELITY NATIONAL FINANCIAL	315616102			2/16/2010		12/13/2010	16,489	6,224			10,275
795	X	FIDELITY NATIONAL FINANCIAL	315616102			10/13/2009		1/29/2010	3,648	4,517			-869
796	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/13/2009		1/29/2010	261	275			-14
797	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/13/2009		3/19/2010	1,168	1,099			69
798	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/13/2009		6/10/2010	11,703	11,947			-244
799	X	FIFTH THIRD BANCORP	316773100			1/21/2010		3/19/2010	2,518	2,331			187
800	X	FIFTH THIRD BANCORP	316773100			1/21/2010		7/16/2010	1,946	1,963			-17
801	X	FIFTH THIRD BANCORP	316773100			1/21/2010		9/23/2010	484	491			-7
802	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	6,137	3,290			2,847
803	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	99	53			46
804	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	11,057	5,942			5,115
805	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	34,236	18,507			15,729
806	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	8,878	4,754			4,124
807	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	33,688	18,071			15,617
808	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/19/2010	947	508			439
809	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		1/28/2010	3	2			1
810	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		3/18/2010	58	28			30
811	X	FIRST HORIZON NATIONAL C	320517105			11/20/2008		4/19/2010	1	0			1
812	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		3/17/2010	2,568	2,613			-45
813	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		4/17/2010	5,904	6,005			-101
814	X	FUNBC 2000-C2 A2 7 202%	33736XAX7			2/19/2010		5/17/2010	3,971	4,039			-68
815	X	ROPER INDUSTRIES INC	776696106			11/21/2008		10/8/2010	1,997	1,088			909
									17,525,566				1,557,042
									0				0
												15,968,524	
												0	

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

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										15,352		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										1		17,525,566		15,968,524		1,557,042	
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								
816	X	ROVI CORP	779376102			6/24/2009		3/19/2010	1,479	894					585		
817	X	ROVI CORP	779376102			6/24/2009		9/23/2010	941	447					494		
818	X	ROVI CORP	779376102			6/24/2009		11/12/2010	4,162	1,787					2,375		
819	X	SBA COMMUNICATIONS COR	78388J106			2/27/2009		3/19/2010	1,063	624					439		
820	X	SBA COMMUNICATIONS COR	78388J106			12/5/2008		3/19/2010	354	156					198		
821	X	SBA COMMUNICATIONS COR	78388J106			12/5/2008		9/23/2010	390	156					234		
822	X	SVB FINANCIAL GROUP	78486Q101			1/21/2010		1/28/2010	1,756	1,896					-138		
823	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009		1/28/2010	1,318	1,086					232		
824	X	SVB FINANCIAL GROUP	78486Q101			1/21/2010		1/28/2010	2,644	2,844					-200		
825	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009		1/29/2010	444	362					82		
826	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009		1/29/2010	1,751	1,448					303		
827	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009		2/1/2010	1,309	1,086					223		
828	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009		2/18/2010	7,944	6,877					1,067		
829	X	SVB FINANCIAL GROUP	78486Q101			7/29/2009		2/18/2010	4,181	3,614					567		
830	X	SALIX PHARMACEUTICALS L	795435106			3/26/2010		10/8/2010	9,337	8,685					652		
831	X	CEPHALON INC	156708109			6/10/2009		1/27/2010	1,304	1,160					144		
832	X	CEPHALON INC	156708109			6/10/2009		2/18/2010	5,366	4,640					726		
833	X	CEPHALON INC	156708109			6/24/2009		2/18/2010	2,012	1,704					308		
834	X	CEPHALON INC	156708109			7/13/2009		2/18/2010	7,378	5,905					1,473		
835	X	CERNER CORP	156782104			1/22/2010		3/19/2010	1,768	1,678					90		
836	X	CERNER CORP	156782104			1/22/2010		4/30/2010	18,084	17,618					475		
837	X	CMSC 2000-3 A2	161505GM8			3/12/2010		4/15/2010	6,757	6,866					-109		
838	X	CMSC 2000-3 A2	161505GM8			3/24/2010		4/15/2010	5,021	5,090					-69		
839	X	CMSC 2000-3 A2	161505GM8			4/5/2010		4/15/2010	1,004	1,019					-15		
840	X	CMSC 2000-3 A2	161505GM8			4/9/2010		4/15/2010	2,343	2,376					-33		
841	X	CMSC 2000-3 A2	161505GM8			3/12/2010		4/15/2010	6,809	6,921					-112		
842	X	CMSC 2000-3 A2	161505GM8			3/24/2010		4/15/2010	6,384	6,472					-88		
843	X	CMSC 2000-3 A2	161505GM8			3/12/2010		5/15/2010	4,667	4,743					-76		
844	X	CMSC 2000-3 A2	161505GM8			3/24/2010		5/15/2010	4,376	4,436					-60		
845	X	CMSC 2000-3 A2	161505GM8			4/5/2010		5/15/2010	875	888					-13		
846	X	FNMA POOL # 930851	31412PEY3			4/9/2009		2/25/2010	573	583					-10		
847	X	FNMA POOL # 930851	31412PEY3			4/9/2009		3/25/2010	548	558					-10		
848	X	FNMA POOL # 930851	31412PEY3			4/9/2009		4/25/2010	494	503					-9		
849	X	FNMA POOL # 930851	31412PEY3			4/9/2009		5/25/2010	530	540					-10		
850	X	FNMA POOL # 930851	31412PEY3			4/9/2009		6/25/2010	585	596					-11		
851	X	FNMA POOL # 930851	31412PEY3			4/9/2009		7/25/2010	724	737					-13		
852	X	FNMA POOL # 930851	31412PEY3			4/9/2009		8/25/2010	639	651					-12		
853	X	FNMA POOL # 930851	31412PEY3			4/9/2009		9/25/2010	1,989	2,026					-37		
854	X	FNMA POOL # 930851	31412PEY3			4/9/2009		10/25/2010	2,812	2,864					-52		
855	X	FNMA POOL # 930851	31412PEY3			4/9/2009		11/9/2010	51,836	50,458					1,378		
856	X	FNMA POOL # 930851	31412PEY3			4/9/2009		11/25/2010	2,642	2,690					-48		
857	X	FNMA POOL # 930924	31412PG96			9/1/2009		2/25/2010	754	758					-5		
858	X	FNMA POOL # 930924	31412PG96			9/1/2009		3/25/2010	403	406					-3		
859	X	FNMA POOL # 930924	31412PG96			9/1/2009		4/25/2010	431	434					-3		
860	X	FNMA POOL # 930924	31412PG96			9/1/2009		5/25/2010	479	482					-3		
861	X	FNMA POOL # 930924	31412PG96			9/1/2009		6/25/2010	712	717					-5		
862	X	FNMA POOL # 930924	31412PG96			9/1/2009		7/25/2010	891	898					-7		
863	X	FNMA POOL # 930924	31412PG96			9/1/2009		8/25/2010	1,753	1,765					-12		
864	X	FNMA POOL # 930924	31412PG96			9/1/2009		9/25/2010	3,073	3,084					-21		
865	X	FNMA POOL # 930924	31412PG96			9/1/2009		10/25/2010	2,672	2,680					-18		
866	X	FNMA POOL # 930924	31412PG96			9/1/2009		11/25/2010	3,356	3,379					-23		

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	
									Long Term CG Distributions		Short Term CG Distributions				
									Amount	16,352	1	0			
									Gross Sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation		
867	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		12/25/2010	3,081	3,102					-21
868	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		1/25/2011	3,929	3,956					-27
869	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		4/25/2010	33	33					0
870	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		5/25/2010	32	32					0
871	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		6/17/2010	20,330	19,981					349
872	X	FNMA POOL # 932670 4 5% 4	31412RFK8			3/8/2010		6/25/2010	98	100					-2
873	X	FNMA POOL # 938578 6 0% 4	31412YFT4			1/22/2009		2/25/2010	104	108					-4
874	X	FNMA POOL # 938578 6 0% 4	31412YFT4			1/22/2009		3/25/2010	228	237					-9
875	X	FNMA POOL # 938578 6 0% 4	31412YFT4			1/22/2009		4/25/2010	503	522					-19
876	X	FNMA POOL # 938578 6 0% 4	31412YFT4			1/22/2009		5/25/2010	1,540	1,600					-60
877	X	FNMA POOL # 938578 6 0% 4	31412YFT4			1/22/2009		6/25/2010	85	89					-4
878	X	FNMA POOL # 938578 6 0% 4	31412YFT4			1/22/2009		7/25/2010	90	94					-4
879	X	FNMA POOL # 938578 6 0% 4	31412YFT4			1/22/2009		8/25/2010	307	319					-12
880	X	FNMA POOL # 938578 6 0% 4	31412YFT4			1/22/2009		9/25/2010	284	295					-11
881	X	FNMA POOL # 938578 6 0% 4	31412YFT4			1/22/2009		10/25/2010	174	181					-7
882	X	SCHWAB CHARLES CORP NE	808513105			1/20/2008		3/19/2010	1,499	1,183					316
883	X	SCHWAB CHARLES CORP NE	808513105			1/20/2008		8/23/2010	545	582					-47
884	X	SCHWAB CHARLES CORP NE	808513105			1/20/2008		12/10/2010	3,488	3,106					382
885	X	SCHWAB CHARLES CORP NE	808513105			1/20/2008		12/21/2010	1,184	1,035					149
886	X	SEMPRA ENERGY	816851109			1/20/2008		1/5/2010	211,107	154,009					57,098
887	X	SILICON LABORATORIES INC	826919102			8/28/2009		3/19/2010	943	898					45
888	X	SILICON LABORATORIES INC	826919102			8/28/2009		8/25/2010	5,014	5,798					-784
889	X	SILICON LABORATORIES INC	826919102			8/28/2009		8/25/2010	1,158	1,346					-188
890	X	SILICON LABORATORIES INC	826919102			8/28/2009		8/25/2010	3,859	4,460					-601
891	X	SILICON PROPERTY GROUP 5	828807BP1			11/19/2008		6/10/2010	16,066	12,558					3,508
892	X	SILICON PROPERTY GRP LP 5	829807BS5			3/10/2009		1/20/2010	37,712	31,733					5,979
893	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		9/23/2010	202	171					31
894	X	SMITH INTL INC	832110100			2/5/2010		2/26/2010	1,641	1,214					427
895	X	SMITH INTL INC	832110100			2/5/2010		3/5/2010	3,007	2,124					883
896	X	SMITH INTL INC	832110100			2/5/2010		3/19/2010	432	303					129
897	X	SMITH INTL INC	832248108			1/19/2009		3/5/2010	7,546	5,159					2,387
898	X	SMITHFIELD FOODS INC	832248108			1/19/2009		3/5/2010	2,286	1,975					311
899	X	SMITHFIELD FOODS INC	832248108			1/19/2009		3/19/2010	1,153	987					166
900	X	SMITHFIELD FOODS INC	832248108			1/19/2009		5/13/2010	1,461	1,315					166
901	X	SMITHFIELD FOODS INC	832248108			1/20/2009		6/10/2010	1,155	1,139					16
902	X	SMITHFIELD FOODS INC	832248108			12/4/2009		6/10/2010	1,320	1,295					25
903	X	SMITHFIELD FOODS INC	832248108			1/19/2009		6/10/2010	4,744	4,738					6
904	X	SMITHFIELD FOODS INC	832248108			1/19/2009		6/10/2010	818	822					-4
905	X	SMITHFIELD FOODS INC	832248108			1/20/2009		6/10/2010	2,290	2,277					13
906	X	SMITHFIELD FOODS INC	832248108			12/4/2008		6/11/2010	326	324					2
907	X	SOLUTIA INC	834376501			6/10/2010		9/23/2010	626	588					38
908	X	SOLUTIA INC	834376501			6/10/2010		9/28/2010	7,475	7,057					418
909	X	SOLUTIA INC	834376501			7/13/2010		9/28/2010	2,959	2,732					227
910	X	EDWARDS LIFESCIENCES CO	28176E108			12/18/2009		9/8/2010	3,614	2,545					1,069
911	X	EKSOPFINANS AS 5 5%	282645AQ3			11/19/2008		6/10/2010	11,165	11,093					72
912	X	EMERSON ELECTRIC CO 5 2	291011AX2			11/19/2008		6/10/2010	16,514	14,084					2,430
913	X	ENDO PHARMACEUTICALS H	29264F205			9/28/2010		12/21/2010	14,082	13,588					474
914	X	ENDO PHARMACEUTICALS H	29264F205			12/10/2010		12/21/2010	352	365					-13
915	X	ENERGEN CORP	29265N108			6/24/2009		3/4/2010	11,581	9,824					1,757
916	X	ENERGEN CORP	29265N108			6/24/2009		3/4/2010	3,243	2,740					503
917	X	ENERGIZER HLDGS INC	29266R108			12/22/2009		3/19/2010	1,251	1,240					11

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

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

Long Term CG Distributions															Amount		Short Term CG Distributions														
															16,352																
															1																
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Cost, Other			Net Gain or Loss																
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation																		
969	X	NEWFIELD EXPL CO	651290108			6/24/2009		10/22/2010	4,721	2,451				2,270																	
970	X	NEWS AMERICA INC	652482BG4			11/19/2008		6/10/2010	21,970	18,300				3,670																	
971	X	NEWS CORP INC	65248E203			11/20/2008		3/19/2010	4,989	1,799				3,190																	
972	X	NEWS CORP INC	65248E203			11/20/2008		6/24/2010	598	240				358																	
973	X	NEWS CORP INC	65248E203			11/20/2008		9/23/2010	2,637	1,020				1,617																	
974	X	NEWS CORP INC	65248E203			11/20/2008		12/10/2010	12,800	4,678				8,122																	
975	X	NEWS CORP INC	65248E203			11/20/2008		12/21/2010	4,360	1,619				2,741																	
976	X	NEXTERA ENERGY INC	65339F101			8/24/2010		9/23/2010	2,166	2,189				-23																	
977	X	NEXTERA ENERGY INC	65339F101			8/24/2010		12/10/2010	6,221	6,566				-345																	
978	X	NEXTERA ENERGY INC	65339F101			8/24/2010		12/21/2010	2,046	2,189				-143																	
979	X	NORDSTROM INC	655664100			8/9/2010		9/23/2010	1,068	1,049				19																	
980	X	NORDSTROM INC	655664100			8/9/2010		12/10/2010	7,598	6,297				1,301																	
981	X	NORDSTROM INC	655664100			8/9/2010		12/21/2010	2,582	2,099				483																	
982	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		3/15/2010	1,100	1,157				-57																	
983	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		4/15/2010	651	685				-34																	
984	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		5/15/2010	404	425				-21																	
985	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		6/15/2010	1,200	1,263				-63																	
986	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		7/15/2010	486	511				-25																	
987	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		8/15/2010	1,516	1,596				-80																	
988	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		9/15/2010	1,245	1,311				-66																	
989	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		10/15/2010	780	821				-41																	
990	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		11/15/2010	2,295	2,415				-120																	
991	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		12/15/2010	1,138	1,197				-59																	
992	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		1/15/2011	1,286	1,333				-67																	
993	X	FHLMC GOLD G04216	3128M6AR9			7/21/2010		9/15/2010	672	724				-52																	
994	X	FHLMC GOLD G04216	3128M6AR9			7/21/2010		10/15/2010	888	956				-68																	
995	X	FHLMC GOLD G04216	3128M6AR9			7/21/2010		11/15/2010	600	646				-46																	
996	X	FUNBC 2000-C2 A2	72022			2/19/2010		6/17/2010	3,136	3,190				-54																	
997	X	FUNBC 2000-C2 A2	72022			2/19/2010		6/17/2010	3,286	3,342				-56																	
998	X	FUNBC 2000-C2 A2	72022			2/19/2010		8/17/2010	964	980				-16																	
999	X	FUNBC 2001-C2 A2	66633			2/9/2010		3/12/2010	80	83				-3																	
1000	X	FUNBC 2001-C2 A2	66633			2/9/2010		4/14/2010	131	136				-5																	
1001	X	FUNBC 2001-C2 A2	66633			2/24/2010		4/14/2010	131	136				-5																	
1002	X	FUNBC 2001-C2 A2	66633			2/9/2010		5/14/2010	72	74				-2																	
1003	X	FUNBC 2001-C2 A2	66633			2/24/2010		5/14/2010	72	74				-2																	
1004	X	FUNBC 2001-C2 A2	66633			2/9/2010		6/14/2010	527	547				-20																	
1005	X	FUNBC 2001-C2 A2	66633			2/24/2010		6/14/2010	527	547				-20																	
1006	X	FUNBC 2001-C2 A2	66633			2/9/2010		7/14/2010	2,279	2,364				-85																	
1007	X	FUNBC 2001-C2 A2	66633			2/24/2010		7/14/2010	2,279	2,361				-82																	
1008	X	FUNBC 2001-C2 A2	66633			2/9/2010		7/14/2010	1,064	1,104				-40																	
1009	X	FUNBC 2001-C2 A2	66633			2/24/2010		7/14/2010	1,064	1,103				-39																	
1010	X	FUNBC 2001-C2 A2	66633			2/9/2010		9/14/2010	1,285	1,333				-48																	
1011	X	FUNBC 2001-C2 A2	66633			2/24/2010		9/14/2010	1,285	1,332				-47																	
1012	X	FUNBC 2001-C2 A2	66633			2/9/2010		10/15/2010	2,175	2,257				-82																	
1013	X	FUNBC 2001-C2 A2	66633			2/24/2010		10/15/2010	2,175	2,254				-79																	
1014	X	FUNBC 2001-C2 A2	66633			2/9/2010		11/15/2010	4,769	4,948				-179																	
1015	X	FUNBC 2001-C2 A2	66633			2/24/2010		11/15/2010	4,769	4,943				-174																	
1016	X	FUNBC 2001-C2 A2	66633			2/9/2010		12/15/2010	1,777	1,844				-67																	
1017	X	FUNBC 2001-C2 A2	66633			2/24/2010		12/15/2010	1,777	1,842				-65																	
1018	X	FOOT LOCKER INC	344848104			8/25/2010		9/23/2010	432	356				76																	
1019	X	FORD MOTOR CO	345370860			11/22/2010		12/10/2010	6,688	6,617				71																	
Totals									17,525,566	0		15,988,524		1,557,042																	
Securities														0																	
Other sales														0																	

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

Totals														
Securities														
Other sales														
Gross Sales														
Cost, Other Basis and Expenses														
15,968,524														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

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

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost or Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										16,352		1		17,525,566		15,968,524		1,557,042	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
1,122	X	TEMPLE-INLAND INC	879868107			12/1/2009		1/11/2010	4,475	4,208				267					
1,123	X	TEMPLE-INLAND INC	879868107			12/1/2009		1/11/2010	1,831	1,725				106					
1,124	X	TEMPLE-INLAND INC	879868107			12/2/2009		1/11/2010	8,341	7,971				370					
1,125	X	TEMPLE-INLAND INC	879868107			12/16/2009		1/11/2010	4,069	4,276				-207					
1,126	X	TEMPLE-INLAND INC	879868107			12/17/2009		1/11/2010	203	219				-16					
1,127	X	TEMPLE-INLAND INC	879868107			12/17/2009		1/11/2010	407	433				-26					
1,128	X	TEMPLE-INLAND INC	879868107			2/18/2010		3/19/2010	620	579				41					
1,129	X	TEMPLE-INLAND INC	879868107			2/18/2010		8/30/2010	10,432	12,732				-2,300					
1,130	X	TERRA INDUSTRIES INC	880915103			8/18/2009		2/16/2010	8,117	6,458				1,659					
1,131	X	TERRA INDUSTRIES INC	880915103			8/21/2009		2/16/2010	1,218	977				241					
1,132	X	TERRA INDUSTRIES INC	880915103			8/20/2009		2/16/2010	1,623	1,284				339					
1,133	X	TERRA INDUSTRIES INC	880915103			8/19/2009		2/18/2010	9,059	6,679				2,380					
1,134	X	TERRA INDUSTRIES INC	880915103			8/20/2009		2/18/2010	4,118	3,210				908					
1,135	X	TEXTRON INC	883203101			9/2/2009		3/19/2010	2,037	1,581				456					
1,136	X	FHLMC GOLD G04216	3128M6AR9			7/21/2010		12/15/2010	708	760				-54					
1,137	X	FHLMC GOLD G04216	3128M6AR9			7/21/2010		1/15/2011	659	709				-50					
1,138	X	FHLMC GOLD G04219	3128M6AU2			6/10/2010		8/15/2010	1,571	1,880				-109					
1,139	X	FHLMC GOLD G04219	3128M6AU2			6/10/2010		9/15/2010	1,956	2,082				-136					
1,140	X	FHLMC GOLD G04219	3128M6AU2			6/10/2010		10/15/2010	1,936	2,071				-135					
1,141	X	FNMA POOL # 949294	31413MC70			1/22/2009		6/25/2010	461	477				-16					
1,142	X	FNMA POOL # 949294	31413MC70			1/22/2009		7/25/2010	408	422				-14					
1,143	X	FNMA POOL # 949294	31413MC70			1/22/2009		8/25/2010	699	723				-24					
1,144	X	FNMA POOL # 949294	31413MC70			1/22/2009		9/25/2010	305	316				-11					
1,145	X	FNMA POOL # 949294	31413MC70			1/22/2009		10/25/2010	700	724				-24					
1,146	X	FNMA POOL # 949294	31413MC70			1/22/2009		11/25/2010	348	360				-12					
1,147	X	FNMA POOL # 949294	31413MC70			1/22/2009		12/25/2010	519	537				-18					
1,148	X	FNMA POOL # 949294	31413MC70			1/22/2009		1/25/2011	28	30				-2					
1,149	X	FNMA POOL # 962301	31414CRW0			5/20/2009		2/25/2010	1,258	1,295				-37					
1,150	X	FNMA POOL # 962301	31414CRW0			5/20/2009		3/25/2010	2,558	2,634				-75					
1,151	X	FNMA POOL # 962301	31414CRW0			5/20/2009		4/25/2010	4,062	4,181				-119					
1,152	X	FNMA POOL # 962301	31414CRW0			5/20/2009		5/25/2010	1,473	1,516				-43					
1,153	X	FNMA POOL # 962301	31414CRW0			5/20/2009		6/15/2010	42,056	41,223				833					
1,154	X	FNMA POOL # 962301	31414CRW0			5/20/2009		6/25/2010	2,499	2,572				-73					
1,155	X	FNMA POOL # 962301	31414CRW0			5/20/2009		7/25/2010	2,092	2,153				-61					
1,156	X	FNMA POOL # 962301	31414CRW0			5/20/2009		8/25/2010	1,321	1,360				-39					
1,157	X	FNMA POOL # 962301	31414CRW0			5/20/2009		9/25/2010	1,625	1,672				-47					
1,158	X	FNMA POOL # 962301	31414CRW0			5/20/2009		10/25/2010	1,720	1,770				-50					
1,159	X	FNMA POOL # 962301	31414CRW0			5/20/2009		11/25/2010	2,738	2,819				-81					
1,160	X	FNMA POOL # 962301	31414CRW0			5/20/2009		12/25/2010	1,296	1,333				-37					
1,161	X	FNMA POOL # 962301	31414CRW0			5/20/2009		1/25/2011	665	684				-19					
1,162	X	FNMA POOL # 975116	31414SYM9			9/23/2009		2/3/2010	105,610	104,221				1,389					
1,163	X	FNMA POOL # 975116	31414SYM9			9/23/2009		2/25/2010	1,256	1,268				-32					
1,164	X	FNMA POOL # 981644	314158BM0			10/14/2009		2/25/2010	291	303				-11					
1,165	X	FNMA POOL # 981644	314158BM0			10/14/2009		3/25/2010	284	295				-38					
1,166	X	FNMA POOL # 981644	314158BM0			10/14/2009		4/25/2010	980	1,018				-69					
1,167	X	FNMA POOL # 981644	314158BM0			10/14/2009		5/25/2010	1,788	1,857				-65					
1,168	X	FNMA POOL # 981644	314158BM0			10/14/2009		6/25/2010	1,697	1,762				-14					
1,169	X	FNMA POOL # 981644	314158BM0			10/14/2009		7/25/2010	351	365				-106					
1,170	X	FNMA POOL # 981644	314158BM0			10/14/2009		8/25/2010	2,749	2,855				-140					
1,171	X	FNMA POOL # 981644	314158BM0			10/14/2009		9/25/2010	3,651	3,761				-45					
1,172	X	FNMA POOL # 981644	314158BM0			10/14/2009		10/25/2010	1,173	1,218				-45					
Totals									17,525,566	0				1,557,042					
Securities									15,968,524	0				1,557,042					
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				Net Gain or Loss	
										Securities					
										Other sales					
										Gross Sales	Cost, Other Basis and Expenses	Depreciation	Net Gain or Loss		
										17,525,566	15,968,524		1,525,042		
										0	0		0		
										Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss	
1,173	X	FNMA POOL # 981644 4.5%	31415BBM0				10/14/2009		11/25/2010	1,003	1,042			-39	
1,174	X	FNMA POOL # 981644 4.5%	31415BBM0				10/14/2009		12/25/2010	2,595	2,695			-100	
1,175	X	FNMA POOL # 981644 4.5%	31415BBM0				10/14/2009		1/25/2011	1,120	1,163			-43	
1,176	X	FNMA POOL # 987214 5.0%	31415RVF8				2/1/2010		3/25/2010	2,211	2,335			-124	
1,177	X	FNMA POOL # 987214 5.0%	31415RVF8				2/1/2010		4/25/2010	1,996	2,108			-112	
1,178	X	FNMA POOL # 987214 5.0%	31415RVF8				2/1/2010		5/25/2010	2,188	2,311			-123	
1,179	X	FNMA POOL # 987214 5.0%	31415RVF8				2/1/2010		6/25/2010	1,652	1,744			-92	
1,180	X	NORTHEAST UTILITIES	664397106				2/26/2009		3/19/2010	272	222			50	
1,181	X	NORTHEAST UTILITIES	664397106				2/27/2009		3/19/2010	817	662			155	
1,182	X	NORTHEAST UTILITIES	664397106				2/27/2009		5/13/2010	2,152	1,767			385	
1,183	X	NORTHEAST UTILITIES	664397106				2/27/2009		9/23/2010	292	221			71	
1,184	X	NOVELLUS SYS INC	670008101				6/14/2010		9/23/2010	1,291	1,360			-69	
1,185	X	NV ENERGY INC	67073Y106				11/25/2008		3/19/2010	1,313	1,038			275	
1,186	X	NV ENERGY INC	67073Y106				2/27/2009		8/25/2010	1,365	1,025			340	
1,187	X	NV ENERGY INC	67073Y106				11/25/2008		8/25/2010	1,994	1,510			484	
1,188	X	NV ENERGY INC	67073Y106				2/27/2009		8/25/2010	3,365	2,516			848	
1,189	X	NV ENERGY INC	67073Y106				2/27/2009		8/26/2010	1,882	1,388			484	
1,190	X	NV ENERGY INC	67073Y106				2/27/2009		8/26/2010	126	93			33	
1,191	X	NV ENERGY INC	67073Y106				2/27/2008		8/27/2010	4,683	3,448			1,235	
1,192	X	OCCIDENTAL PETROLEUM CO	674599105				4/23/2009		3/19/2010	3,278	2,221			1,057	
1,193	X	OCCIDENTAL PETROLEUM CO	674599105				6/11/2010		6/24/2010	1,638	1,689			-51	
1,194	X	OCCIDENTAL PETROLEUM CO	674599105				6/11/2010		9/23/2010	2,977	3,378			-401	
1,195	X	OCCIDENTAL PETROLEUM CO	674599105				6/11/2010		12/10/2010	19,504	17,733			1,771	
1,196	X	OCCIDENTAL PETROLEUM CO	674599105				6/11/2010		12/21/2010	5,807	5,067			740	
1,197	X	OLD REPUBLIC INTL CORP	680223104				11/21/2008		3/4/2010	9,277	6,089			3,178	
1,198	X	OLD REPUBLIC INTL CORP	680223104				2/27/2009		3/4/2010	5,039	4,072			967	
1,199	X	OMNICARE INC	681904108				9/14/2009		3/19/2010	1,452	1,204			248	
1,200	X	OMNICARE INC	681904108				12/17/2008		5/24/2010	8,803	8,578			224	
1,201	X	OMNICARE INC	681904108				9/14/2009		5/24/2010	1,223	1,203			20	
1,202	X	OMNICARE INC	681904108				11/10/2009		5/24/2010	2,690	2,553			137	
1,203	X	OMNICARE INC	681904108				9/9/2010		9/23/2010	446	429			17	
1,204	X	OMNICARE INC	681904108				9/8/2010		12/21/2010	9,125	8,047			1,078	
1,205	X	OMNICARE INC	681904108				9/9/2010		12/21/2010	3,362	3,006			356	
1,206	X	OMNICARE INC	681904108				11/5/2010		12/21/2010	2,401	2,564			-163	
1,207	X	OMNICARE INC	681904108				12/10/2010		12/21/2010	720	732			-12	
1,208	X	OMNICOM GROUP INC	681919106				11/20/2008		3/19/2010	2,736	1,582			1,154	
1,209	X	OMNICOM GROUP INC	681919106				6/24/2010		9/23/2010	391	365			26	
1,210	X	OMNICOM GROUP INC	681919106				11/20/2008		9/23/2010	391	226			165	
1,211	X	OMNICOM GROUP INC	681919106				11/20/2008		12/10/2010	7,922	3,841			4,081	
1,212	X	ON SEMICONDUCTOR CORP	682189105				11/20/2008		12/21/2010	2,334	1,130			1,204	
1,213	X	ON SEMICONDUCTOR CORP	682189105				2/27/2009		3/19/2010	1,243	587			656	
1,214	X	ON SEMICONDUCTOR CORP	682189105				12/10/2008		6/14/2010	9,924	5,321			4,603	
1,215	X	ON SEMICONDUCTOR CORP	682189105				2/27/2009		6/14/2010	1,553	844			709	
1,216	X	ONEOK INC	682680103				3/4/2010		3/19/2010	921	937			-16	
1,217	X	ONEOK INC	682680103				3/4/2010		8/30/2010	9,115	9,836			-721	
1,218	X	ORACLE CORP	68389X105				11/20/2008		3/19/2010	4,006	2,485			1,521	
1,219	X	ORACLE CORP	68389X105				11/20/2008		6/24/2010	673	466			207	
1,220	X	ORACLE CORP	68389X105				11/20/2008		9/23/2010	2,463	1,398			1,065	
1,221	X	ORACLE CORP	68389X105				9/30/2010		12/10/2010	17,641	15,963			1,678	
1,222	X	ORACLE CORP	68389X105				9/30/2010		12/21/2010	6,354	5,411			943	
1,223	X	OSHKOSH CORPORATION	688239201				7/29/2009		2/2/2010	3,898	2,638			1,260	

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

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

Long Term CG Distributions										Amount		Totals				Net Gain or Loss	
Short Term CG Distributions										16,352		Securities				1,557,042	
										1		Other sales				0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
1,275	X	FHLMC GOLD G05938	5 0%			7/19/2010		10/15/2010	912	967				-55			
1,276	X	FHLMC GOLD G05938	5 0%			7/19/2010		11/15/2010	1,080	1,146				-66			
1,277	X	FHLMC GOLD G05938	5 0%			7/19/2010		12/15/2010	886	951				-55			
1,278	X	FHLMC GOLD G05938	5 0%			7/19/2010		1/15/2011	861	914				-53			
1,279	X	FHLMC GOLD G05337	5 5%			6/10/2010		7/15/2010	1,440	1,547				-107			
1,280	X	GNMA POOL # 645884	5 5%			5/15/2009		4/15/2010	338	357				-19			
1,281	X	GNMA POOL # 645884	5 5%			5/15/2009		5/15/2010	35	37				-2			
1,282	X	GNMA POOL # 645884	5 5%			5/15/2009		6/15/2010	39	41				-2			
1,283	X	GNMA POOL # 645884	5 5%			5/15/2009		7/15/2010	387	408				-21			
1,284	X	GNMA POOL # 645884	5 5%			5/15/2009		7/20/2010	24,244	24,244				754			
1,285	X	GNMA POOL # 706022	5 0%			2/18/2009		2/15/2010	1,386	1,420				-34			
1,286	X	COMPLETE PRODUCTION SE	20453E109			9/9/2010		11/12/2010	1,410	979				431			
1,287	X	FNMA POOL # AA8389	4 5%			6/11/2009		12/25/2010	250	245				5			
1,288	X	FNMA POOL # AA8389	4 5%			6/11/2009		1/25/2011	615	604				11			
1,289	X	FNMA POOL # AC1520	4% 9/			10/14/2009		2/25/2010	231	235				-4			
1,290	X	FNMA POOL # AC1520	4 0%			10/14/2009		3/25/2010	239	243				-4			
1,291	X	FNMA POOL # AC1520	4 0%			10/14/2009		4/25/2010	527	535				-8			
1,292	X	FNMA POOL # AC1520	4 0%			10/14/2009		5/25/2010	310	315				-5			
1,293	X	FNMA POOL # AC1520	4 0%			10/14/2009		6/25/2010	234	238				-4			
1,294	X	FNMA POOL # AC1520	4 0%			10/14/2009		7/25/2010	1,143	1,160				-17			
1,295	X	FNMA POOL # AC1520	4 0%			10/14/2009		8/25/2010	289	294				-5			
1,296	X	FNMA POOL # AC1520	4 0%			10/14/2009		9/25/2010	439	446				-7			
1,297	X	FNMA POOL # AC1520	4 0%			10/14/2009		10/25/2010	668	678				-10			
1,298	X	FNMA POOL # AC1520	4 0%			10/14/2009		11/25/2010	238	242				-4			
1,299	X	FNMA POOL # AC1520	4 0%			10/14/2009		12/25/2010	293	297				-4			
1,300	X	FNMA POOL # AC1520	4 0%			10/14/2009		1/25/2011	559	567				-8			
1,301	X	GNMA POOL # 706022	5 0%			2/18/2009		3/15/2010	397	407				-10			
1,302	X	GNMA POOL # 706022	5 0%			2/18/2009		4/15/2010	5,123	5,249				-126			
1,303	X	GNMA POOL # 706022	5 0%			2/18/2009		5/15/2010	728	746				-18			
1,304	X	GNMA POOL # 706022	5 0%			2/18/2009		6/15/2010	1,159	1,187				-28			
1,305	X	GNMA POOL # 706022	5 0%			2/18/2009		7/15/2010	1,901	1,948				-47			
1,306	X	GNMA POOL # 706022	5 0%			2/18/2009		8/15/2010	1,108	1,135				-27			
1,307	X	GNMA POOL # 706022	5 0%			2/18/2009		9/15/2010	3,763	3,856				-93			
1,308	X	GNMA POOL # 706022	5 0%			2/18/2009		10/15/2010	1,951	1,999				-48			
1,309	X	GNMA POOL # 706022	5 0%			2/18/2009		11/15/2010	1,906	1,953				-47			
1,310	X	GNMA POOL # 706022	5 0%			2/18/2009		12/15/2010	1,366	1,400				-34			
1,311	X	GNMA POOL # 706022	5 0%			2/18/2009		1/15/2011	4,796	4,915				-119			
1,312	X	GAMESTOP CORP CL A	36467W109			7/21/2009		1/21/2010	9,215	10,123				-908			
1,313	X	GAP INC	364760108			1/11/2010		3/19/2010	2,783	2,470				313			
1,314	X	GAP INC	364760108			1/11/2010		6/24/2010	404	412				-8			
1,315	X	GAP INC	364760108			1/8/2010		7/7/2010	34,859	36,551				-1,692			
1,316	X	GAP INC	364760108			1/8/2010		7/7/2010	2,084	2,155				-91			
1,317	X	GAP INC	364760108			1/11/2010		7/7/2010	32,620	34,275				-1,655			
1,318	X	GAP INC	364760108			1/11/2010		7/7/2010	6,427	6,792				-365			
1,319	X	GENERAL ELECTRIC COMP	369604103			1/12/2010		7/7/2010	33,282	34,190				1,461			
1,320	X	GENERAL ELECTRIC COMP	369604103			1/12/2010		3/19/2010	5,034	3,573				100			
1,321	X	GENERAL ELECTRIC COMP	369604103			1/12/2010		6/24/2010	610	510				104			
1,322	X	TEXTRON INC	883203101			9/2/2009		3/19/2010	453	349				290			
1,323	X	TEXTRON INC	883203101			8/31/2009		3/19/2010	905	615				13			
1,324	X	TEXTRON INC	883203101			9/2/2009		6/24/2010	188	175				177			
1,325	X	TEXTRON INC	883203101			9/2/2009		9/23/2010	1,399	1,222							

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

		Amount		Totals										
				Long Term CG Distributions		Short Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss		
				16,352		1		17,525,566		15,968,524		1,557,042		
								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 Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,326	X	TEXTRON INC	883203101			8/3/2009		9/23/2010	400	308				92
1,327	X	TEXTRON INC	883203101			8/31/2009		9/29/2010	2,061	1,538				523
1,328	X	TEXTRON INC	883203101			8/31/2009		9/29/2010	2,880	2,153				727
1,329	X	TEXTRON INC	883203101			8/31/2009		9/30/2010	4,740	3,537				1,203
1,330	X	TEXTRON INC	883203101			9/2/2009		12/10/2010	7,510	5,587				1,923
1,331	X	TEXTRON INC	883203101			9/2/2009		12/21/2010	2,593	1,921				672
1,332	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		3/19/2010	4,490	4,038				452
1,333	X	THERMO FISHER SCIENTIFIC	883556102			6/24/2010		9/23/2010	483	512				-29
1,334	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		9/23/2010	1,448	1,346				102
1,335	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		12/10/2010	11,124	9,422				1,702
1,336	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		12/21/2010	3,881	3,141				740
1,337	X	THORATEC CORPORATION	885175307			9/18/2009		3/19/2010	1,306	1,215				91
1,338	X	THORATEC CORPORATION	885175307			9/18/2009		9/23/2010	364	304				80
1,339	X	THORATEC CORPORATION	885175307			9/18/2009		9/28/2010	1,602	1,215				387
1,340	X	TIME WARNER INC	887317303			1/11/2010		3/19/2010	3,410	3,203				207
1,341	X	TIME WARNER INC	887317303			1/11/2010		6/24/2010	937	874				63
1,342	X	TIME WARNER INC	887317303			1/8/2010		7/1/2010	32,810	32,942				-132
1,343	X	TIME WARNER INC	887317303			1/11/2010		7/1/2010	28,245	28,830				-585
1,344	X	TIME WARNER INC	887317303			12/4/2008		7/1/2010	14,551	10,167				4,384
1,345	X	TIME WARNER INC	887317303			12/4/2008		9/23/2010	1,551	987				554
1,346	X	TIME WARNER INC	887317303			12/4/2008		12/10/2010	4,442	2,791				1,651
1,347	X	TIME WARNER INC	887317303			12/4/2008		12/21/2010	1,562	987				585
1,348	X	TIME WARNER ENTMT CO 8 3	887317AB1			4/8/2009		7/13/2010	26,562	25,025				1,537
1,349	X	TIME WARNER ENTMT CO 8 3	887317AB7			11/19/2008		10/26/2010	6,613	4,712				1,901
1,350	X	TIME WARNER CABLE INC 8 2	88732JAS7			4/14/2009		8/20/2010	12,788	10,683				2,115
1,351	X	TIME WARNER CABLE INC 8 2	88732JAS7			4/28/2009		8/20/2010	25,586	21,905				3,691
1,352	X	TIME WARNER CABLE INC 8 2	88732JAS7			6/3/2009		8/20/2010	12,788	11,369				1,429
1,353	X	TITAN INTL INC	88830M102			4/14/2010		6/25/2010	550	592				-42
1,354	X	TITAN INTL INC	88830M102			4/14/2010		6/25/2010	1,209	1,305				-96
1,355	X	TITAN INTL INC	88830M102			4/13/2010		6/25/2010	770	756				14
1,356	X	TITAN INTL INC	88830M102			4/13/2010		9/23/2010	379	324				55
1,357	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		3/25/2010	154	160				-6
1,358	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		4/25/2010	486	506				-20
1,359	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		5/25/2010	2,289	2,384				-95
1,360	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		6/25/2010	1,230	1,281				-51
1,361	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		7/22/2010	125,279	122,594				2,685
1,362	X	FNMA POOL # AC3278 5 0%	31417MUC5			2/2/2010		7/25/2010	866	902				-36
1,363	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		2/25/2010	457	472				-15
1,364	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		3/25/2010	328	339				-11
1,365	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		4/25/2010	640	662				-22
1,366	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		5/25/2010	413	427				-14
1,367	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		6/25/2010	768	794				-26
1,368	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		7/22/2010	96,187	93,462				2,725
1,369	X	FNMA POOL # AC5401 5 0%	31417SAB6			10/9/2009		7/25/2010	787	814				-27
1,370	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		3/25/2010	226	230				-4
1,371	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		4/25/2010	306	312				-6
1,372	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		5/25/2010	274	280				-6
1,373	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		6/15/2010	19,907	19,695				212
1,374	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		6/25/2010	312	318				-6
1,375	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		7/25/2010	226	231				-5
1,376	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		8/25/2010	292	298				-6
Totals									17,525,566	15,968,524				1,557,042
Securities									0	0				0
Other sales									0	0				0

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

Totals										Net Gain or Loss	
Securities										Net Gain or Loss	
Other sales										Net Gain or Loss	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
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Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	
Cost, Other Basis and Expenses										Net Gain or Loss	
15,968,524										1,557,042	
0										0	
Gross Sales										Net Gain or Loss	
17,525,566										1,557,042	
0										0	

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										16,352				
										1				
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
1,428	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		6/15/2010	3,742	3,891				-149
1,429	X	FHLMC GOLD G05509 6.0%	3128M7N28			8/6/2009		6/15/2010	1,101	1,150				-48
1,430	X	FHLMC GOLD G05509 6.0%	3128M7N28			8/6/2009		6/17/2010	36,663	35,346				1,317
1,431	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		6/17/2010	106,321	102,022				4,299
1,432	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		7/15/2010	579	602				-23
1,433	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		8/15/2010	525	545				-20
1,434	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		9/15/2010	543	565				-22
1,435	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		10/15/2010	564	586				-22
1,436	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		11/15/2010	467	486				-19
1,437	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		12/15/2010	474	492				-18
1,438	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		1/15/2011	465	484				-19
1,439	X	FHLMC GOLD G05509 6.0%	3128M7N28			12/30/2010		1/15/2011	651	706				-55
1,440	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		2/15/2010	2,278	2,428				-151
1,441	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		3/15/2010	27,233	28,037				-1,804
1,442	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		4/15/2010	3,507	3,739				-232
1,443	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		5/15/2010	2,889	3,091				-192
1,444	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		6/15/2010	2,653	2,829				-176
1,445	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		7/15/2010	3,839	4,083				-254
1,446	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		8/15/2010	2,821	3,007				-186
1,447	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		9/15/2010	3,179	3,390				-211
1,448	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		10/15/2010	3,021	3,222				-201
1,449	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		11/15/2010	3,121	3,328				-161
1,450	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		12/15/2010	2,438	2,599				-133
1,451	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/1/2009		1/15/2011	2,008	2,141				-136
1,452	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		2/15/2010	2,092	2,228				-727
1,453	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		3/15/2010	11,170	11,897				-179
1,454	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		4/15/2010	2,749	2,928				-164
1,455	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		5/15/2010	2,524	2,688				-164
1,456	X	GENERAL ELECTRIC COMPAN	369604103			11/20/2008		9/23/2010	2,448	1,914				534
1,457	X	GENERAL ELECTRIC COMPAN	369604103			11/20/2008		12/10/2010	11,825	8,549				3,276
1,458	X	GENERAL ELECTRIC COMPAN	369604103			11/20/2008		12/21/2010	4,117	2,935				1,182
1,459	X	GENERAL ELEC CAP CRP 5.6%	36962G3H5			11/20/2008		6/10/2010	10,561	9,454				1,107
1,460	X	GENERAL MILLS INC 5.65%	370334B46			4/23/2010		6/10/2010	24,178	21,748				431
1,461	X	GENWORTH FINL INC -CL A	37247D106			3/4/2010		3/19/2010	1,280	1,280				10
1,462	X	FINMA POOL # AAT694 4.5%	31416RRQ8			3/4/2010		9/23/2010	489	640				-151
1,463	X	CLIFFS NATS RES INC	18683K101			11/10/2009		6/25/2010	1,933	2,010				-77
1,464	X	CLIFFS NATS RES INC	18683K101			9/29/2009		4/5/2010	2,985	1,329				1,656
1,465	X	CLIFFS NATS RES INC	18683K101			9/29/2009		4/12/2010	6,646	2,991				3,655
1,466	X	CLIFFS NATS RES INC	18683K101			9/29/2009		9/23/2010	1,243	665				578
1,467	X	COACH INC	189754104			6/26/2009		1/29/2010	5,267	4,064				1,203
1,468	X	COACH INC	189754104			6/26/2009		2/17/2010	10,436	7,857				2,579
1,469	X	COCA COLA ENTERPRISES INC	191219104			11/20/2008		3/19/2010	2,678	765				1,913
1,470	X	COCA COLA ENTERPRISES INC	191219104			11/20/2008		5/6/2010	124,961	36,961				88,000
1,471	X	COCA COLA ENTERPRISES INC	191219104			11/19/2008		6/10/2010	12,250	11,939				311
1,472	X	COCA COLA ENTERPRISES INC	191219104			11/19/2008		1/1/2010	11,789	10,151				1,638
1,473	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		3/19/2010	1,535	737				788
1,474	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		8/30/2010	2,897	1,228				1,669
1,475	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		9/23/2010	627	246				381
1,476	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		9/28/2010	2,566	983				1,583
1,477	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		11/8/2010	5,043	1,961				3,082
1,478	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2009		11/8/2010	630	246				384

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	Gross Sales Price	Cost or Other Basis	Valuation Method	Totals		Net Gain or Loss
												Gross Sales	Cost, Other Basis and Expenses	
1,479	X	COGNIZANT TECHNOLOGY S	192446102			4/29/2008		11/8/2010	6,304	2,454		17,525,566	15,968,524	1,557,042
1,480	X	COMCAST CORP	20030NAF6			11/19/2008		1/11/2010	16,703	14,235		0	0	0
1,481	X	COMERICA INC	200340107			1/21/2010		3/19/2010	2,270	2,129				
1,482	X	COMERICA INC	200340107			1/21/2010		7/16/2010	2,531	2,484				
1,483	X	COMERICA INC	200340107			1/21/2010		8/23/2010	359	355				
1,484	X	COMERICA INC	200340107			9/9/2010		9/23/2010	1,078	1,123				
1,485	X	COMERICA INC	200340107			9/9/2010		12/10/2010	7,773	7,113				
1,486	X	COMERICA INC	200340107			9/9/2010		12/21/2010	2,554	2,246				
1,487	X	COMM 2000-C1 A2	20046PAB4			2/12/2010		3/15/2010	1,850	1,859				
1,488	X	COMM 2000-C1 A2	20046PAB4			2/12/2010		4/15/2010	11,353	11,406				
1,489	X	COMM 2000-C1 A2	20046PAB4			2/12/2010		5/15/2010	2,876	2,889				
1,490	X	COMSCOPE INC	203372107			4/29/2009		2/23/2010	12,507	12,356				
1,491	X	COMPLETE PRODUCTION SE	20455E109			12/17/2009		3/5/2010	2,628	2,043				
1,492	X	FNMA POOL # 987214	31415RVF8			2/11/2010		7/25/2010	1,772	1,871				
1,493	X	FNMA POOL # 987214	31415RVF8			2/11/2010		8/25/2010	1,978	2,089				
1,494	X	FNMA POOL # 987214	31415RVF8			2/11/2010		9/25/2010	2,265	2,393				
1,495	X	FNMA POOL # 987214	31415RVF8			2/11/2010		10/25/2010	2,629	2,777				
1,496	X	FNMA POOL # 987214	31415RVF8			2/11/2010		11/12/2010	38,195	37,865				
1,497	X	FNMA POOL # 987214	31415RVF8			2/11/2010		11/25/2010	3,120	3,295				
1,498	X	FNMA POOL # 985230	31416BS16			4/26/2010		6/25/2010	1,488	1,608				
1,499	X	FNMA POOL # 985230	31416BS16			4/26/2010		7/25/2010	1,198	1,294				
1,500	X	FNMA POOL # 985230	31416BS16			4/26/2010		8/25/2010	1,507	1,629				
1,501	X	FNMA POOL # 985230	31416BS16			4/26/2010		9/25/2010	1,245	1,345				
1,502	X	FNMA POOL # 985230	31416BS16			4/26/2010		10/25/2010	1,286	1,390				
1,503	X	FNMA POOL # 985230	31416BS16			4/26/2010		10/27/2010	41,539	40,766				
1,504	X	FNMA POOL # 985230	31416BS16			11/10/2009		2/25/2010	1,847	2,024				
1,505	X	FNMA POOL # AA7694	31416RRQ8			11/10/2009		3/25/2010	500	520				
1,506	X	FNMA POOL # AA7694	31416RRQ8			11/10/2009		4/25/2010	2,388	2,483				
1,507	X	FNMA POOL # AA7694	31416RRQ8			11/10/2009		5/25/2010	824	857				
1,508	X	FNMA POOL # AA7694	31416RRQ8			11/10/2009		7/25/2010	1,468	1,527				
1,509	X	FNMA POOL # AA7694	31416RRQ8			11/10/2009		8/25/2010	1,562	1,624				
1,510	X	FNMA POOL # AA7694	31416RRQ8			11/10/2009		9/25/2010	2,771	2,882				
1,511	X	FNMA POOL # AA7694	31416RRQ8			11/10/2009		10/25/2010	1,169	1,237				
1,512	X	FNMA POOL # AA7694	31416RRQ8			11/10/2009		11/25/2010	2,412	2,508				
1,513	X	FNMA POOL # AA7694	31416RRQ8			11/10/2009		12/25/2010	2,878	2,992				
1,514	X	FNMA POOL # AA7694	31416RRQ8			11/10/2009		1/25/2011	1,760	1,830				
1,515	X	FNMA POOL # AA8388	31416SKB6			6/11/2009		2/25/2010	560	547				
1,516	X	PRUDENTIAL FINL INC	74432QB13			1/13/2010		6/11/2010	10,184	10,403				
1,517	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		4/10/2010	118	122				
1,518	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		5/10/2010	1,911	1,985				
1,519	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		6/10/2010	117	122				
1,520	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		7/10/2010	1,486	1,543				
1,521	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		8/10/2010	12,414	12,893				
1,522	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		9/10/2010	2,832	2,941				
1,523	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		10/10/2010	6,131	6,388				
1,524	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		11/10/2010	8,016	8,326				
1,525	X	PMCF 2001-ROCK A2	74438WAB2			2/24/2010		12/10/2010	10,226	10,621				
1,526	X	CULLEN FROST BANKERS INC	229899109			2/27/2009		1/14/2010	9,244	7,897				
1,527	X	CULLEN FROST BANKERS INC	229899109			6/24/2009		1/14/2010	2,054	1,811				
1,528	X	CUMMINS INC	231021106			5/1/2009		3/19/2010	2,921	1,707				
1,529	X	CUMMINS INC	231021106			2/26/2010		3/19/2010	584	568				

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

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
										Gross Sales	Cost or Other Basis	Valuation Method	
											Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
											17,525,566	15,968,524	1,557,042
											0	0	0
											Securities		
											Other sales		
1581	X		GREIF INC CLASS A	397624107			8/30/2010		10/26/2010	2,331	2,291		40
1582	X		GREIF INC CLASS A	397624107			6/10/2010		10/26/2010	1,748	1,680		68
1583	X		GREIF INC CLASS A	397624107			6/10/2010		10/26/2010	2,907	2,789		108
1584	X		GREIF INC CLASS A	397624107			6/10/2010		10/27/2010	1,716	1,680		36
1585	X		GUESS? INC	401617105			6/10/2009		3/19/2010	1,888	1,086		802
1586	X		GUESS? INC	401617105			6/24/2010		9/23/2010	383	331		52
1587	X		GUESS? INC	401617105			10/15/2010		11/10/2010	2,058	2,143		-85
1588	X		GYMBOREE CORP	403777105			3/5/2010		3/19/2010	520	452		68
1589	X		GYMBOREE CORP	403777105			4/5/2010		5/5/2010	3,440	3,760		-320
1590	X		GYMBOREE CORP	403777105			3/5/2010		5/5/2010	491	452		39
1591	X		GYMBOREE CORP	403777105			3/5/2010		10/15/2010	14,290	9,946		4,344
1592	X		HALLIBURTON CO	406216101			11/20/2008		3/19/2010	1,816	830		986
1593	X		HALLIBURTON CO	406216101			11/20/2008		6/24/2010	506	277		229
1594	X		HALLIBURTON CO	406216101			11/20/2008		9/23/2010	1,264	554		710
1595	X		HALLIBURTON CO	406216101			11/20/2008		12/10/2010	7,257	2,491		4,766
1596	X		HALLIBURTON CO	406216101			11/20/2008		12/21/2010	2,422	830		1,592
1597	X		HARSCO CORP	415864107			12/23/2009		3/19/2010	1,224	1,323		-99
1598	X		HARSCO CORP	415864107			12/22/2009		4/5/2010	5,311	5,212		99
1599	X		HARSCO CORP	415864107			12/23/2009		4/5/2010	1,660	1,654		6
1600	X		HARSCO CORP	415864107			12/21/2009		4/5/2010	2,987	2,877		110
1601	X		HARSCO CORP	415864107			12/18/2009		6/14/2010	2,614	3,132		-518
1602	X		HARSCO CORP	415864107			12/21/2009		6/14/2010	523	639		-116
1603	X		HARTFORD FINL SVCS GROU	416515104			8/28/2009		3/19/2010	816	719		97
1604	X		HARTFORD FINL SVCS GROU	416515104			8/28/2009		9/23/2010	446	480		-34
1605	X		HEALTHNET INC COMMON S	42222G108			5/24/2010		9/23/2010	534	474		60
1606	X		HEALTHNET INC COMMON S	42222G108			5/24/2010		11/15/2010	1,147	848		199
1607	X		HEARTWARE INTERNATIONAL	422358100			6/21/2010		9/23/2010	719	723		-4
1608	X		TIVO INC	888706108			5/5/2010		11/10/2010	4,036	7,233		-3,197
1609	X		TIVO INC	888706108			5/5/2010		11/10/2010	1,538	2,763		-1,225
1610	X		TIVO INC	888706108			5/7/2010		11/10/2010	1,249	2,050		-801
1611	X		TIVO INC	888706108			5/13/2010		11/10/2010	1,730	3,165		-1,435
1612	X		TIVO INC	888706108			10/8/2010		11/10/2010	2,488	2,694		-196
1613	X		TIVO INC	888706108			10/15/2010		11/10/2010	2,306	2,439		-133
1614	X		TOLL BROS INC	889478103			1/7/2010		3/19/2010	810	804		6
1615	X		TOLL BROS INC	889478103			1/7/2010		9/23/2010	368	402		-34
1616	X		TOLL BROS INC	889478103			1/7/2010		12/3/2010	6,382	6,833		-451
1617	X		TOLL BROS INC	889478103			2/2/2010		12/3/2010	3,942	4,139		-187
1618	X		TOLL BROS INC	889478103			2/2/2010		12/3/2010	1,689	1,774		-85
1619	X		TOLL BROS INC	889478103			10/8/2010		12/3/2010	1,314	1,318		-4
1620	X		TRANSOCEAN INC 7.5%	893830AF6			11/19/2008		7/29/2010	4,731	4,356		375
1621	X		TUPPERWARE BRANDS COR	89898104			6/10/2009		3/19/2010	1,408	792		617
1622	X		TUPPERWARE BRANDS COR	89898104			6/10/2009		5/5/2010	4,389	2,376		2,013
1623	X		TUPPERWARE BRANDS COR	89898104			6/24/2009		5/5/2010	3,902	1,982		1,940
1624	X		TUPPERWARE BRANDS COR	89898104			6/10/2009		5/5/2010	6,786	3,696		3,100
1625	X		U G I CORP NEW	902681105			8/30/2010		11/12/2010	12,813	11,740		1,073
1626	X		U G I CORP NEW	902681105			9/23/2010		11/12/2010	596	566		30
1627	X		U R S CORP NEW	903236107			12/9/2008		2/26/2010	3,707	3,166		541
1628	X		U R S CORP NEW	903236107			2/27/2009		2/26/2010	463	317		146
1629	X		U R S CORP NEW	903236107			2/27/2009		3/19/2010	967	633		334
1630	X		FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		3/25/2010	527	514		13
1631	X		FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		4/25/2010	170	166		-4

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

		Long Term CG Distributions		Short Term CG Distributions		Amount		Totals									
						16,352		Securities									
						1		Other sales									
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
1,683	X	PLAINS EXPLORATION & PR	726505100			7/23/2009		3/4/2010	339	314				25			
1,684	X	COMPLETE PRODUCTION SE	20453E109			9/9/2010		11/12/2010	846	582				264			
1,685	X	COMPLETE PRODUCTION SE	20453E109			9/8/2010		11/12/2010	1,692	1,138				554			
1,686	X	DR PEPPER SNAPPLE GROU	26138E109			11/20/2008		1/22/2010	4,664	2,511				2,153			
1,687	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		10/25/2010	524	534				-10			
1,688	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		11/25/2010	577	588				-11			
1,689	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		12/25/2010	530	540				-10			
1,690	X	FNMA POOL # AC8596 4 0%	31417VRS4			10/9/2009		1/25/2011	499	508				-9			
1,691	X	FNMA POOL # MA0259 5 0%	31417YJ00			10/9/2009		2/25/2010	320	331				-11			
1,692	X	FNMA POOL # MA0259 5 0%	31417YJ00			10/9/2009		3/25/2010	486	503				-17			
1,693	X	FNMA POOL # MA0259 5 0%	31417YJ00			10/9/2009		4/25/2010	852	861				-29			
1,694	X	FNMA POOL # MA0259 5 0%	31417YJ00			10/9/2009		5/25/2010	904	935				-31			
1,695	X	FNMA POOL # MA0259 5 0%	31417YJ00			10/9/2009		6/17/2010	50,740	49,700				1,040			
1,696	X	FNMA POOL # MA0259 5 0%	31417YJ00			10/9/2009		6/25/2010	204	210				-6			
1,697	X	FNMA POOL # MA0259 5 0%	31417YJ00			10/9/2009		7/22/2010	45,505	44,219				1,286			
1,698	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		7/25/2010	494	511				-17			
1,699	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		2/25/2010	2,664	2,804				-140			
1,700	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		3/25/2010	2,323	2,445				-122			
1,701	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		4/25/2010	3,326	3,501				-175			
1,702	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		5/25/2010	7,464	7,857				-393			
1,703	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		6/25/2010	2,643	2,782				-139			
1,704	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		7/25/2010	2,365	2,480				-125			
1,705	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		8/25/2010	2,259	2,378				-119			
1,706	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		9/25/2010	2,526	2,659				-133			
1,707	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		10/25/2010	2,634	2,773				-139			
1,708	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		10/27/2010	31,781	30,870				911			
1,709	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		11/25/2010	1,162	1,224				-62			
1,710	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		12/25/2010	1,223	1,288				-65			
1,711	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		1/25/2011	1,030	1,084				-54			
1,712	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		6/25/2010	2,062	2,200				-138			
1,713	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		7/25/2010	1,628	1,737				-109			
1,714	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		8/25/2010	1,743	1,859				-116			
1,715	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		9/25/2010	1,524	1,625				-101			
1,716	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		10/25/2010	1,611	1,719				-108			
1,717	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		11/25/2010	1,302	1,389				-87			
1,718	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		12/25/2010	1,413	1,508				-95			
1,719	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		1/25/2011	1,292	1,378				-86			
1,720	X	FNMA POOL # AD2351 4 0%	31418PT48			12/13/2010		1/25/2011	2,166	2,228				-62			
1,721	X	FNMA POOL # AD5672 4 5%	31418TJ57			5/5/2010		6/25/2010	257	260				-3			
1,722	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		3/19/2010	4,021	4,372				-351			
1,723	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		6/24/2010	1,611	1,682				-71			
1,724	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		9/23/2010	3,251	3,363				-112			
1,725	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		12/10/2010	13,360	14,461				-1,101			
1,726	X	QUALCOMM INC	744573106			1/5/2010		12/21/2010	4,669	5,045				-376			
1,727	X	QUALCOMM INC	747525103			1/6/2010		3/19/2010	5,573	6,728				-1,155			
1,728	X	QUALCOMM INC	747525103			1/6/2010		4/23/2010	79,152	100,438				-21,286			
1,729	X	QUALCOMM INC	747525103			1/6/2010		9/23/2010	2,173	2,403				-230			
1,730	X	QUALCOMM INC	747525103			1/6/2010		12/10/2010	12,831	12,495				336			
1,731	X	QUALCOMM INC	747525103			1/6/2010		12/21/2010	4,484	4,325				169			
1,732	X	QUEST SOFTWARE INC	74834T103			12/29/2009		3/19/2010	1,252	1,296				-44			
1,733	X	QUEST SOFTWARE INC	74834T103			12/29/2009		8/30/2010	2,774	2,407				-367			

Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
17,525,566	15,968,524	1,557,042
0	0	0

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

Long Term CG Distributions										Amount		Totals		Net Gain or Loss	
Short Term CG Distributions										16,352		Securities		1,557,042	
										1		Other sales		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,734	X	QUEST SOFTWARE INC	748341103			12/29/2009		9/23/2010	238	185				53	
1,735	X	FNMA POOL # 745948 6 5%	314030DWH8			7/6/2010		1/25/2011	391	430				-39	
1,736	X	FNMA POOL # 745948 6 5%	314030DWH8			7/6/2010		1/25/2011	348	382				-34	
1,737	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		2/25/2010	836	968				-32	
1,738	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		3/25/2010	57	59				-2	
1,739	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		4/25/2010	1,043	1,079				-36	
1,740	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		5/25/2010	4,457	4,613				-156	
1,741	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		6/25/2010	731	756				-25	
1,742	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		7/25/2010	571	591				-20	
1,743	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		8/25/2010	377	390				-13	
1,744	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		9/25/2010	376	388				-13	
1,745	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		10/25/2010	638	660				-22	
1,746	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		11/25/2010	805	833				-28	
1,747	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		12/25/2010	629	651				-22	
1,748	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/2/2009		1/25/2011	1,765	1,826				-61	
1,749	X	FNMA POOL # 888278 4 5%	31410F2L8			12/1/2009		2/25/2010	163	166				-3	
1,750	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		3/15/2010	178	184				-5	
1,751	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		4/15/2010	123	126				-3	
1,752	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		5/15/2010	7,921	8,114				-193	
1,753	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		6/15/2010	2,918	2,981				-72	
1,754	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		7/15/2010	10,892	11,158				-266	
1,755	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		8/15/2010	13,662	13,987				-335	
1,756	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		9/15/2010	10,238	10,489				-251	
1,757	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		10/15/2010	5,078	5,202				-124	
1,758	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		11/15/2010	8,509	8,717				-208	
1,759	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		12/15/2010	578	593				-14	
1,760	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		2/18/2010	1,986	1,987				-11	
1,761	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		3/17/2010	151	152				-1	
1,762	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		4/16/2010	112	112				0	
1,763	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		5/17/2010	120	121				-1	
1,764	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		6/16/2010	3,607	3,628				-21	
1,765	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		7/16/2010	2,378	2,393				-15	
1,766	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		8/16/2010	104	104				0	
1,767	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		9/15/2010	451	454				-3	
1,768	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		10/15/2010	111	112				-1	
1,769	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		11/15/2010	105	106				-1	
1,770	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		12/15/2010	113	114				-1	
1,771	X	LEAR CORP WII	521865204			1/6/2010		3/19/2010	767	727				40	
1,772	X	LEAR CORP WII	521865204			1/6/2010		9/23/2010	740	727				13	
1,773	X	LEXMARK INTL GROUP INC	529771107			2/3/2010		3/19/2010	1,041	868				73	
1,774	X	UNIVERSAL AMERN FINL COR	913377107			1/7/2010		3/16/2010	2,286	1,895				301	
1,775	X	UNIVERSAL HEALTH SERVICE	913903100			7/19/2010		9/23/2010	373	370				3	
1,776	X	URBAN OUTFITTERS INC	917047102			9/8/2009		2/2/2010	1,957	1,821				136	
1,777	X	URBAN OUTFITTERS INC	917047102			9/8/2009		3/19/2010	1,774	1,518				256	
1,778	X	URBAN OUTFITTERS INC	917047102			9/9/2009		5/5/2010	3,803	3,036				767	
1,779	X	URBAN OUTFITTERS INC	917047102			9/9/2009		9/23/2010	336	304				32	
1,780	X	URBAN OUTFITTERS INC	917047102			9/9/2009		10/8/2010	8,428	8,197				232	
1,781	X	VALE SA-SP ADR	91912E105			11/20/2008		3/19/2010	3,554	1,100				2,454	
1,782	X	VALE SA-SP ADR	91912E105			11/20/2008		6/24/2010	541	183				358	
1,783	X	VALE SA-SP ADR	91912E105			11/20/2008		9/23/2010	1,757	550				1,207	
1,784	X	VALE SA-SP ADR	91912E105			11/20/2008		12/10/2010	9,461	2,567				6,894	

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	Gross Sales Price	Cost or Other Basis	Valuation Method	Totals		Net Gain or Loss
												Gross Sales	Cost, Other Basis and Expenses	
1785	X	VALE SA-SP ADR	91912E105			11/20/2008		12/21/2010	3,444	917		17,525,566	15,968,524	1,557,042
1786	X	VEECO INSTRS INC DEL	922417100			11/21/2010		3/19/2010	1,147	1,092		0	0	0
1787	X	VEECO INSTRS INC DEL	922417100			12/1/2010		6/14/2010	9,987	9,825				162
1788	X	VEECO INSTRS INC DEL	922417100			3/4/2010		6/14/2010	3,329	3,167				162
1789	X	VERTEX PHARMACEUTICALS	92532F100			3/31/2009		1/7/2010	4,219	2,902				1,317
1790	X	VERTEX PHARMACEUTICALS	92532F100			3/5/2009		1/8/2010	7,718	5,313				2,405
1791	X	VERTEX PHARMACEUTICALS	92532F100			3/6/2009		1/8/2010	31,279	21,474				9,805
1792	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		1/8/2010	5,687	3,086				2,601
1793	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		1/8/2010	13,415	9,229				4,186
1794	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		1/11/2010	6,116	3,306				2,810
1795	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		3/19/2010	2,542	1,322				1,220
1796	X	VERTEX PHARMACEUTICALS	92532F100			2/18/2010		3/19/2010	2,119	2,015				104
1797	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		6/21/2010	13,208	7,934				5,275
1798	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		6/22/2010	59,018	36,035				22,983
1799	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		6/22/2010	2,010	1,212				798
1800	X	VERTEX PHARMACEUTICALS	92532F100			3/31/2009		7/16/2010	645	580				65
1801	X	VERTEX PHARMACEUTICALS	92532F100			2/5/2010		7/16/2010	5,808	6,784				-976
1802	X	VERTEX PHARMACEUTICALS	92532F100			2/18/2010		7/16/2010	645	808				-161
1803	X	VERTEX PHARMACEUTICALS	92532F100			8/30/2010		9/23/2010	355	339				16
1804	X	VERTEX PHARMACEUTICALS	92532F100			8/30/2010		9/23/2010	5,010	4,740				270
1805	X	VERTEX PHARMACEUTICALS	92532F100			8/30/2010		9/28/2010	72	68				4
1806	X	VERTEX PHARMACEUTICALS	92532F100			5/29/2009		9/28/2010	1,401	1,147				254
1807	X	VERTEX PHARMACEUTICALS	92532F100			5/29/2009		9/28/2010	2,349	1,921				428
1808	X	VERTEX PHARMACEUTICALS	92532F100			8/30/2010		9/29/2010	1,585	1,625				60
1809	X	VERTEX PHARMACEUTICALS	92532F100			5/29/2009		9/29/2010	105	86				19
1810	X	VERTEX PHARMACEUTICALS	92532F100			11/20/2008		11/15/2010	6,557	4,138				2,419
1811	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		3/19/2010	891	439				452
1812	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		6/24/2010	772	439				333
1813	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/12/2010	39,603	23,870				15,733
1814	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/12/2010	5,608	3,378				2,229
1815	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/13/2010	7,914	4,783				3,131
1816	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/13/2010	18,612	11,847				7,765
1817	X	AUTOLIV INC	052800109			7/30/2009		1/7/2010	6,171	4,860				1,311
1818	X	AUTOLIV INC	052800109			7/31/2009		1/7/2010	3,967	3,213				754
1819	X	AUTOLIV INC	052800109			10/13/2008		1/7/2010	1,322	1,034				288
1820	X	AUTOLIV INC	052800109			6/10/2009		3/19/2010	1,948	1,258				692
1821	X	AUTOLIV INC	052800109			6/10/2009		6/24/2010	989	628				361
1822	X	AUTOLIV INC	052800109			6/10/2009		9/20/2010	9,856	5,028				4,830
1823	X	AUTOLIV INC	052800109			5/29/2009		9/20/2010	6,776	3,021				3,755
1824	X	AUTOLIV INC	052600109			6/10/2009		9/20/2010	33,273	16,963				16,310
1825	X	AUTOLIV INC	052600109			5/29/2009		9/23/2010	2,458	1,098				1,360
1826	X	AUTOLIV INC	052800109			5/29/2009		12/10/2010	7,746	2,746				5,000
1827	X	AUTOLIV INC	052800109			5/29/2009		12/21/2010	3,248	1,098				2,150
1828	X	AVNET INC	053807103			11/18/2008		3/19/2010	1,732	1,687				45
1829	X	AVNET INC	053807103			11/18/2008		8/25/2010	4,772	5,840				-1,068
1830	X	AVNET INC	053807103			11/17/2008		8/25/2010	68	84				-16
1831	X	AVNET INC	053807103			11/17/2008		8/25/2010	684	836				-152
1832	X	AVNET INC	053807103			11/18/2008		8/25/2010	5,704	6,897				-1,293
1833	X	AVNET INC	053807103			11/19/2009		8/25/2010	180	195				-35
1834	X	AVNET INC	053807103			11/19/2009		8/26/2010	1,143	1,390				-247
1835	X	BNY MELLON SMALLMID CAP	05569M442			12/30/2009		3/19/2010	2,807	2,668				139

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					Net Gain or Loss
									Securities				Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
									17,525,566	0	15,968,524	1,557,042	0	
1,836	X	BNY MELLON SMALLMID CAP	05569M442			12/15/2009		3/19/2010	71,193	65,291			5,902	
1,837	X	BNY MELLON SMALLMID CAP	05569M442			12/15/2009		9/23/2010	25,000	22,599			2,401	
1,838	X	BNY MELLON SMALL CAP ST	05569M806			2/26/2009		3/19/2010	31,000	19,758			11,242	
1,839	X	BNY MELLON EMERGING MA	05569M855			3/19/2010		6/24/2010	43,000	45,088			-2,088	
1,840	X	BNY MELLON EMERGING MA	05569M855			3/19/2010		8/23/2010	20,123	18,912			1,211	
1,841	X	BNY MELLON EMERGING MA	05569M855			12/10/2009		9/23/2010	184,877	172,038			12,838	
1,842	X	BNY MELLON INTERNATIONAL	05569M871			12/16/2009		9/23/2010	27,664	28,594			-930	
1,843	X	BNY MELLON INTERNATIONAL	05569M871			3/19/2010		9/23/2010	31,049	32,000			-951	
1,845	X	BACM 2005-6 A2 5.165%	05947U4A3			6/24/2010		9/23/2010	4,287	3,935			352	
1,846	X	BACM 2005-6 A2 5.165%	05947U4A3			2/1/2010		10/10/2010	11,635	11,868			-233	
1,847	X	BACM 2005-6 A2 5.165%	05947U4A3			2/1/2010		11/10/2010	5,772	5,887			-115	
1,848	X	LEXMARK INTL GROUP INC	529771107			2/3/2010		9/23/2010	234	239			-5	
1,849	X	LEXMARK INTL GROUP INC	529771107			2/3/2010		10/8/2010	424	323			101	
1,850	X	LIBERTY PPTY TR	531172104			2/3/2010		10/8/2010	1,298	961			337	
1,851	X	LIBERTY PPTY TR	531172104			2/27/2009		3/19/2010	11,683	8,712			2,971	
1,853	X	LIBERTY PPTY TR	531172104			2/27/2009		6/24/2010	2,692	1,487			1,205	
1,854	X	LIBERTY PPTY TR	531172104			2/27/2009		9/23/2010	3,079	1,848			1,230	
1,855	X	LIBERTY PPTY TR	531172104			2/27/2009		10/22/2010	637	368			269	
1,856	X	LIBERTY PPTY TR	531172104			11/20/2008		12/3/2010	5,086	2,743			2,353	
1,857	X	LIBERTY PPTY TR	531172104			11/25/2008		12/3/2010	9,644	3,852			5,792	
1,858	X	LIFEPOINT HOSPS INC	53219L109			2/27/2009		12/3/2010	2,800	1,475			1,325	
1,859	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		1/27/2010	2,178	1,280			898	
1,860	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		3/19/2010	2,753	3,012			-249	
1,861	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/16/2010	1,077	1,004			73	
1,862	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/16/2010	1,243	1,339			-96	
1,863	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/19/2010	1,557	1,674			-117	
1,864	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/19/2010	1,529	1,674			-145	
1,865	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/19/2010	1,222	1,339			-117	
1,866	X	LIFEPOINT HOSPS INC	53219L109			12/23/2009		7/20/2010	2,742	3,012			-270	
1,867	X	BACM 2005-6 A2 5.165%	05947U4A3			2/1/2010		7/20/2010	2,728	3,012			-284	
1,868	X	BANK OF AMERICA CORP	060505104			5/7/2009		12/10/2010	262	267			-5	
1,869	X	BANK OF AMERICA CORP	060505104			5/6/2010		3/19/2010	5,698	4,606			1,092	
1,870	X	BANK OF AMERICA CORP	060505104			5/6/2010		6/24/2010	905	974			-69	
1,871	X	BANK OF AMERICA CORP	060505104			5/6/2010		9/23/2010	3,744	4,545			-801	
1,872	X	BANK OF AMERICA CORP	060505104			5/6/2010		12/10/2010	14,906	18,981			-4,085	
1,873	X	B E AEROSPACE INC	073302101			9/22/2009		12/21/2010	5,008	6,330			-1,322	
1,874	X	FNMA POOL # 888279 4.5%	31410F2L8			9/22/2009		3/19/2010	1,468	1,007			461	
1,875	X	FNMA POOL # 888279 4.5%	31410F2L8			1/21/2009		9/23/2010	276	181			95	
1,876	X	FNMA POOL # 888279 4.5%	31410F2L8			1/21/2009		3/25/2010	129	131			-2	
1,877	X	FNMA POOL # 888279 4.5%	31410F2L8			1/21/2009		4/25/2010	110	112			-2	
1,878	X	FNMA POOL # 888279 4.5%	31410F2L8			1/21/2009		5/25/2010	112	114			-2	
1,879	X	FNMA POOL # 888279 4.5%	31410F2L8			1/21/2009		6/17/2010	11,378	11,243			135	
1,880	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		6/25/2010	84	86			-2	
1,881	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		2/25/2010	3,612	3,747			-135	
1,882	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		3/25/2010	2,629	2,728			-99	
1,883	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		4/25/2010	3,887	4,032			-145	
1,884	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		5/25/2010	3,468	3,598			-130	
1,885	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		6/15/2010	49,809	48,630			1,179	
1,886	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		6/25/2010	3,147	3,265			-118	
1,887	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		7/25/2010	1,193	1,238			-45	
1,888	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		8/25/2010	1,489	1,545			-56	

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

Long Term CG Distributions										Amount		Totals										Net Gain or Loss			
Short Term CG Distributions										16,352		Securities										15,988,524		1,557,042	
Short Term CG Distributions										1		Other sales										0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss											
1887	X	FNMA POOL # 889291 5.0%	31410G7C1			7/6/2010		8/25/2010	298	318				-20											
1888	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		9/25/2010	1,465	1,520				-55											
1889	X	FNMA POOL # 889291 5.0%	31410G7C1			7/6/2010		9/25/2010	293	313				-20											
1890	X	FNMA POOL # 889291 5.0%	31410G7C1			8/2/2010		9/25/2010	1,172	1,172				-80											
1891	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		10/25/2010	1,489	1,544				-55											
1892	X	FNMA POOL # 889291 5.0%	31410G7C1			7/6/2010		10/25/2010	298	318				-20											
1893	X	FNMA POOL # 889291 5.0%	31410G7C1			8/2/2010		11/11/2010	13,599	13,628				-29											
1894	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		11/25/2010	1,520	1,577				-57											
1895	X	FNMA POOL # 889291 5.0%	31410G7C1			7/6/2010		11/25/2010	304	324				-20											
1896	X	FNMA POOL # 889291 5.0%	31410G7C1			8/2/2010		12/25/2010	1,216	1,298				-82											
1897	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		12/25/2010	1,443	1,497				-54											
1898	X	FNMA POOL # 889291 5.0%	31410G7C1			7/6/2010		12/25/2010	289	308				-19											
1899	X	FNMA POOL # 889291 5.0%	31410G7C1			8/2/2010		12/25/2010	577	616				-39											
1900	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		1/25/2011	1,778	1,845				-67											
1901	X	FNMA POOL # 889291 5.0%	31410G7C1			7/6/2010		1/25/2011	356	379				-23											
1902	X	FNMA POOL # 889291 5.0%	31410G7C1			8/2/2010		1/25/2011	711	760				-49											
1903	X	FNMA POOL # 889291 5.0%	31410G7C1			6/11/2010		12/21/2010	2,348	1,974				374											
1904	X	MCCORMICK & CO INC COM	579780206			12/10/2010		12/21/2010	470	465				5											
1905	X	MCCORMICK & CO INC COM	579780206			1/5/2010		3/19/2010	3,821	3,810				11											
1906	X	MCKESSON CORPORATION	58155Q103			6/24/2010		9/23/2010	1,164	1,384				-200											
1907	X	MCKESSON CORPORATION	58155Q103			1/5/2010		9/23/2010	582	635				-53											
1908	X	MCKESSON CORPORATION	58155Q103			1/5/2010		12/10/2010	10,883	10,161				722											
1909	X	MCKESSON CORPORATION	58155Q103			1/5/2010		12/21/2010	4,174	3,810				364											
1910	X	MCKESSON CORPORATION	58155Q103			7/16/2010		9/23/2010	239	225				14											
1911	X	VOLCANO CORP	928645100			2/3/2010		3/19/2010	880	830				50											
1912	X	WABCO HOLDINGS INC-WI	92927K102			2/3/2010		6/25/2010	2,663	2,213				450											
1913	X	WABCO HOLDINGS INC-WI	92927K102			2/3/2010		9/23/2010	405	207				198											
1914	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		3/5/2010	6,947	7,876				-928											
1915	X	W M S INDS INC	929297109			1/21/2010		3/5/2010	5,403	6,010				-607											
1916	X	W M S INDS INC	929297109			1/21/2010		3/5/2010	21,827	21,868				-241											
1917	X	WBCMT 2005-C20 A4 5.24417	9297664L4			1/29/2010		7/17/2010	12,976	13,125				-149											
1918	X	WBCMT 2005-C20 A4 5.24417	9297664L4			2/1/2010		8/17/2010	485	491				-6											
1919	X	WBCMT 2005-C20 A4 5.28467	9297664L4			2/1/2010		8/17/2010	291	295				-4											
1920	X	WBCMT 2005-C20 A4 5.28467	9297664L4			1/29/2010		9/17/2010	1,620	1,638				-18											
1921	X	WBCMT 2005-C20 A4 5.2854	9297664L4			2/1/2010		9/17/2010	972	983				-11											
1922	X	WBCMT 2005-C20 A4 5.2854	9297664L4			7/20/2010		8/15/2010	97	98				-2											
1923	X	WBCMT 2003-C3 A1 4.03758	929766C T8			7/20/2010		9/15/2010	97	99				-1											
1924	X	WBCMT 2003-C3 A1 4.037% 2f	929766C T8			7/20/2010		10/15/2010	107	108				-1											
1925	X	WBCMT 2003-C3 A1 4.037% 2f	929766C T8			7/20/2010		11/15/2010	217	221				-4											
1926	X	WBCMT 2003-C3 A1 4.037% 2f	929766C T8			7/20/2010		12/15/2010	194	197				-3											
1927	X	WBCMT 2003-C3 A1 4.037% 2f	929766C T8			1/13/2010		2/15/2010	1,288	1,326				-38											
1928	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		3/15/2010	1,834	1,888				-54											
1929	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		4/15/2010	1,304	1,343				-39											
1930	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		5/15/2010	1,490	1,534				-44											
1931	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		6/15/2010	1,358	1,398				-40											
1932	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		7/15/2010	1,584	1,631				-47											
1933	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		8/15/2010	1,402	1,443				-41											
1934	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		9/15/2010	1,409	1,450				-41											
1935	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		10/15/2010	1,606	1,653				-47											
1936	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		11/15/2010	1,424	1,466				-42											
1937	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010																			

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

Long Term CG Distributions										Amount		Totals				Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										16,352		Securities				17,525,566		15,968,524		1,557,042	
										1		Other sales				0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss							
1,938	X	WBGMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		12/15/2010	1,621	1,669				-48							
1,939	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		3/19/2010	1,723	813				910							
1,940	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		9/23/2010	266	163				103							
1,941	X	WADDELL & REED FINANCIAL	930059100			2/6/2009		10/8/2010	283	162				121							
1,942	X	WADDELL & REED FINANCIAL	930059100			2/27/2009		10/8/2010	5,091	2,600				2,491							
1,943	X	WADDELL & REED FINANCIAL	930059100			2/27/2009		10/11/2010	839	433				406							
1,944	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		10/25/2010	94	103				-9							
1,945	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		10/27/2010	4,214	4,210				4							
1,946	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		2/25/2010	3,616	3,755				-139							
1,947	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		3/25/2010	3,417	3,549				-132							
1,948	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		4/25/2010	4,526	4,700				-174							
1,949	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		5/25/2010	4,009	4,163				-154							
1,950	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		6/25/2010	10,690	11,101				-411							
1,951	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		7/25/2010	3,382	3,523				-131							
1,952	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		8/25/2010	3,640	3,780				-140							
1,953	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		9/25/2010	3,782	3,928				-146							
1,954	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		10/25/2010	3,702	3,844				-142							
1,955	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		11/25/2010	3,720	3,863				-143							
1,956	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		12/25/2010	3,736	3,880				-144							
1,957	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1/25/2011	3,567	3,704				-137							
1,958	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		2/25/2010	1,457	1,528				-71							
1,959	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		3/25/2010	1,310	1,374				-64							
1,960	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		4/25/2010	9,411	9,870				-459							
1,961	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		5/25/2010	954	1,001				-47							
1,962	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		6/25/2010	1,202	1,261				-59							
1,963	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		7/25/2010	1,087	1,150				-53							
1,964	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		8/25/2010	1,121	1,178				-55							
1,965	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		9/25/2010	1,226	1,286				-60							
1,966	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		10/25/2010	328	344				-16							
1,967	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		10/27/2010	31,973	30,384				1,589							
1,968	X	MEDTRONIC INC	585055106			11/20/2008		3/19/2010	1,787	1,210				577							
1,969	X	MEDTRONIC INC	585055106			11/20/2008		6/24/2010	746	605				141							
1,970	X	MEDTRONIC INC	585055106			11/20/2008		9/23/2010	1,001	907				94							
1,971	X	MEDTRONIC INC	585055106			11/20/2008		12/10/2010	5,349	4,537				812							
1,972	X	MEDTRONIC INC	585055106			11/20/2008		12/21/2010	1,475	1,210				265							
1,973	X	MERCK & CO INC	58933Y105			3/13/2009		3/19/2010	6,082	4,391				1,691							
1,974	X	MERCK & CO INC	58933Y105			3/13/2009		6/24/2010	1,777	1,372				405							
1,975	X	MERCK & CO INC	58933Y105			3/13/2009		9/20/2010	8,209	6,196				2,013							
1,976	X	MERCK & CO INC	58933Y105			11/20/2008		9/20/2010	1,463	557				906							
1,977	X	MERCK & CO INC	58933Y105			11/20/2008		9/20/2010	46,286	34,964				11,322							
1,978	X	MERCK & CO INC	58933Y105			11/20/2008		9/23/2010	2,201	831				1,370							
1,979	X	MERCK & CO INC	58933Y105			11/20/2008		12/10/2010	10,414	4,016				6,398							
1,980	X	MERCK & CO INC	58933Y105			11/20/2008		12/21/2010	3,624	1,385				2,239							
1,981	X	MLMT 2005-CK1A2FL 0.39401	59022HMT6			10/20/2010		11/12/2010	1,585	1,583				2							
1,982	X	MLMT 2005-CK1A2F 0.3784%	59022HMT6			10/20/2010		12/12/2010	1,725	1,712				13							
1,983	X	MET LIFE GLOB FNDG 7.717	59156RAT5			3/25/2010		6/11/2010	5,767	5,851				-84							
1,984	X	MET LIFE GLOB FNDG 7.717	59156RAT5			5/27/2009		8/11/2010	5,767	5,234				533							
1,985	X	MICROSOFT CORPORATION	594918104			1/21/2010		3/19/2010	6,483	6,639				-156							
1,986	X	MICROSOFT CORPORATION	594918104			1/21/2010		6/24/2010	1,008	1,207				-199							
1,987	X	MICROSOFT CORPORATION	594918104			1/21/2010		9/23/2010	2,944	3,621				-677							
1,988	X	MICROSOFT CORPORATION	594918104			1/21/2010		12/10/2010	15,037	16,599				-1,562							

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	Expense of Sale and Cost of Improvements	Depreciation	
Long Term CG Distributions											Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss		
Short Term CG Distributions											16,352	15,968,524	1,557,042		
											0	0	0		
1989	X		MICROSOFT CORPORATION	594918104			1/21/2010		12/21/2010	5,042	5,432			-390	
1990	X		MORGAN STANLEY	617446448			5/21/2009		3/19/2010	3,283	3,097			186	
1991	X		MORGAN STANLEY	617446448			5/21/2009		6/24/2010	487	563			-76	
1992	X		MORGAN STANLEY	617446448			5/21/2009		9/23/2010	751	845			-94	
1993	X		MORGAN STANLEY	617446448			5/21/2009		9/23/2010	501	563			-62	
1994	X		MORGAN STANLEY	617446448			5/21/2009		12/10/2010	6,463	6,750			-287	
1995	X		MORGAN STANLEY	617446448			5/21/2009		12/21/2010	2,136	2,250			-114	
1996	X		MSC 2007-IO14 A1 5.38%	61754KAA3			11/8/2010		12/15/2010	2,217	2,270			-53	
1997	X		MOTOROLA INC	620076109			8/12/2010		9/23/2010	745	725			20	
1998	X		MOTOROLA INC	620076109			8/12/2010		12/10/2010	4,639	4,347			292	
1999	X		MOTOROLA INC	620076109			8/12/2010		12/21/2010	1,616	1,449			167	
2000	X		MYLAN INC	628530107			8/28/2009		12/21/2010	1,616	1,449			167	
2001	X		MYLAN INC	628530107			8/28/2009		1/7/2010	545	445			100	
2002	X		MYLAN INC	628530107			8/28/2009		1/7/2010	9,076	7,339			1,737	
2003	X		N C R CORP NEW	62886E108			8/28/2009		1/7/2010	1,458	1,185			273	
2004	X		N C R CORP NEW	62886E108			4/7/2010		4/29/2010	408	454			-46	
2005	X		N C R CORP NEW	62886E108			4/7/2010		4/29/2010	272	302			-30	
2006	X		N C R CORP NEW	62886E108			4/7/2010		4/30/2010	9,702	10,885			-1,183	
2007	X		N C R CORP NEW	62886E108			4/7/2010		4/30/2010	1,752	1,956			-204	
2008	X		NATIONAL FUEL GAS CO N J	636180101			4/7/2010		4/30/2010	674	756			-82	
2009	X		NATIONAL FUEL GAS CO N J	636180101			8/28/2009		3/19/2010	1,519	1,352			167	
2010	X		NAVISTAR INTL CORP NEW	63934E106			4/5/2010		9/23/2010	506	451			55	
2011	X		NAVISTAR INTL CORP NEW	63934E106			4/5/2010		6/25/2010	2,626	2,403			223	
2012	X		NETAPP INC	64110D104			2/5/2010		9/23/2010	426	481			-55	
2013	X		WASHINGTON FEDERAL INC	938824109			11/18/2009		3/19/2010	1,295	1,196			99	
2014	X		WASHINGTON FEDERAL INC	938824109			11/18/2009		1/21/2010	1,548	1,565			-17	
2015	X		WASTE CONNECTIONS INC	941053100			5/14/2009		1/21/2010	779	782			-3	
2016	X		WASTE CONNECTIONS INC	941053100			5/14/2009		3/19/2010	1,377	893			384	
2017	X		WASTE CONNECTIONS INC	941053100			5/14/2009		9/23/2010	793	496			297	
2018	X		WELLCARE HEALTH PLANS INC	94946T106			8/18/2009		10/8/2010	2,796	1,737			1,059	
2019	X		WELLS FARGO & COMPANY	949746101			11/20/2008		1/7/2010	14,246	9,516			4,730	
2020	X		WELLS FARGO & COMPANY	949746101			11/20/2008		3/19/2010	3,008	2,278			728	
2021	X		WELLS FARGO & COMPANY	949746101			8/10/2010		6/24/2010	268	228			40	
2022	X		WELLS FARGO & COMPANY	949746101			8/10/2010		9/23/2010	2,795	3,075			-280	
2023	X		WELLS FARGO & COMPANY	949746101			8/10/2010		12/10/2010	17,294	15,937			1,357	
2024	X		WESTERN DIGITAL CORP	958102105			8/10/2010		12/21/2010	5,839	5,312			527	
2025	X		WESTERN DIGITAL CORP	958102105			2/27/2009		2/3/2010	7,670	2,664			5,006	
2026	X		WHIRLPOOL CORP	963320106			2/27/2009		2/3/2010	2,423	841			1,582	
2027	X		WHIRLPOOL CORP	963320106			8/28/2009		3/19/2010	3,488	2,637			851	
2028	X		WHIRLPOOL CORP	963320106			6/24/2010		9/23/2010	771	949			-178	
2029	X		WHIRLPOOL CORP	963320106			8/28/2009		9/23/2010	771	659			112	
2030	X		WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	8,314	8,109			1,205	
2031	X		WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	3,105	2,695			410	
2032	X		WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	23,476	20,098			3,378	
2033	X		WHIRLPOOL CORP	963320106			8/31/2009		11/22/2010	45,361	39,082			6,279	
2034	X		WILLIS GROUP HOLDINGS PLC	G96666105			8/28/2009		11/22/2010	11,210	9,692			1,518	
2035	X		TYCO INTERNATIONAL LTD	H89128104			6/11/2010		9/23/2010	309	317			-8	
2036	X		TYCO INTERNATIONAL LTD	H89128104			3/16/2009		3/19/2010	4,376	2,336			2,040	
2037	X		TYCO INTERNATIONAL LTD	H89128104			3/16/2009		6/24/2010	368	195			174	
2038	X		TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/2/2010	26,131	13,239			12,892	
2039	X		TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/2/2010	15,372	7,788			7,584	
2039	X		TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/2/2010	13,861	7,009			6,852	

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

Long Term CG Distributions										Amount		Totals		Net Gain or Loss			
Short Term CG Distributions										16,352		17,525,566		15,968,524		1,557,042	
										1		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			
2,040	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/23/2010	1,547	779				768			
2,041	X	CVS CAREMARK CORP	126650100			11/20/2008		6/21/2010	1,911	1,663				248			
2,042	X	CVS CAREMARK CORP	126650100			11/20/2008		6/24/2010	310	277				33			
2,043	X	CVS CAREMARK CORP	126650100			11/20/2008		8/17/2010	35,117	33,822				1,295			
2,044	X	CVS CAREMARK CORP	126650100			11/20/2008		9/23/2010	602	554				48			
2,045	X	CVS CAREMARK CORP	126650100			11/20/2008		12/10/2010	2,678	2,218				460			
2,046	X	CVS CAREMARK CORP	126650100			11/20/2008		12/21/2010	1,030	832				198			
2,047	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		9/23/2010	957	873				84			
2,048	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		3/19/2010	2,812	2,992				-180			
2,049	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		9/23/2010	1,519	1,710				-191			
2,050	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		3/19/2010	1,018	801				217			
2,051	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		9/23/2010	577	400				177			
2,052	X	XTO ENERGY INC	98385X106			11/20/2008		3/19/2010	4,695	2,773				1,922			
2,053	X	XTO ENERGY INC	98385X106			11/20/2008		6/11/2010	187,069	119,507				67,562			
2,054	X	XTO ENERGY INC 4.9%	98385XAD8			11/19/2008		1/7/2010	10,816	9,165				1,651			
2,055	X	CLIFFS NAT RES INC, COMM	999260257			6/1/2010		6/1/2010	0	0				0			
2,056	X	ACCENTURE PLC-CL A	G1151C101			11/20/2008		1/6/2010	108,639	68,774				39,865			
2,057	X	ACCENTURE PLC-CL A	G1151C101			11/20/2008		1/6/2010	16,540	10,518				6,022			
2,058	X	HERBALIFE LTD	G4412G101			5/1/2009		3/19/2010	852	404				448			
2,059	X	HERBALIFE LTD	G4412G101			5/1/2009		8/30/2010	3,301	1,212				2,089			
2,060	X	HERBALIFE LTD	G4412G101			5/1/2009		9/23/2010	1,168	404				764			
2,061	X	INVESCO LTD	G491BT108			6/11/2009		1/28/2010	7,901	7,141				760			
2,062	X	INVESCO LTD	G491BT108			6/24/2009		1/28/2010	1,621	1,324				297			
2,063	X	RENAISSANCE RE HLDGS LT	G7496G103			8/30/2010		10/22/2010	3,029	2,845				184			
2,064	X	RENAISSANCE RE HLDGS LT	G7496G103			8/30/2010		10/22/2010	606	569				37			
2,065	X	RENAISSANCE RE HLDGS LT	G7496G103			8/30/2010		10/25/2010	3,655	3,414				241			
2,066	X	WADDELL & REED FINANCIAL	930059100			2/27/2009		10/11/2010	558	289				269			
2,067	X	WADDELL & REED FINANCIAL	930059100			2/27/2009		10/12/2010	4,972	2,600				2,372			
2,068	X	WALTER ENERGY INCORPOR	93317Q105			5/13/2010		7/13/2010	7,812	9,270				-1,458			
2,069	X	WARNACO GROUP INC/THE	934390402			2/26/2010		3/19/2010	1,381	1,259				122			
2,070	X	WARNACO GROUP INC/THE	934390402			2/17/2010		5/5/2010	2,286	2,087				209			
2,071	X	WARNACO GROUP INC/THE	934390402			2/26/2010		5/5/2010	1,341	1,259				82			
2,072	X	WARNACO GROUP INC/THE	934390402			2/17/2010		5/5/2010	9,388	8,764				624			
2,073	X	WASHINGTON FEDERAL INC	938824109			11/18/2009		1/21/2010	11,612	11,732				-120			
2,074	X	B E AEROSPACE INC	073302101			9/21/2009		10/22/2010	1,341	803				538			
2,075	X	BELLSOUTH CAP FDG COR 7	079857AG3			11/19/2008		2/15/2010	5,000	5,222				-222			
2,076	X	BIOVAIL CORP INTL	09067J109			1/8/2010		3/19/2010	1,426	1,336				90			
2,077	X	BIOVAIL CORP INTL	09067J109			1/8/2010		6/3/2010	1,488	1,484				4			
2,078	X	BIOVAIL CORP INTL	09067J109			1/8/2010		6/4/2010	1,558	1,633				-75			
2,079	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/4/2010	708	742				-34			
2,080	X	BIOVAIL CORP INTL	09067J109			1/8/2010		6/4/2010	1,978	2,078				-100			
2,081	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/4/2010	3,439	3,559				-120			
2,082	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	1,273	1,335				-62			
2,083	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	283	288				-13			
2,084	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	426	445				-19			
2,085	X	BIOVAIL CORP INTL	09067J109			1/7/2010		6/7/2010	1,987	2,073				-86			
2,086	X	BLACKROCK INC	09247X101			4/24/2009		3/19/2010	2,225	1,503				722			
2,087	X	BLACKROCK INC	09247X101			4/24/2009		6/24/2010	456	451				5			
2,088	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	10,284	10,223				61			
2,089	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	10,087	10,073				14			
2,090	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	19,526	19,093				433			

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

		Amount		Totals										
		16,352		Securities										
		1		Other sales										
	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
2,091	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	23,929	23,453				476
2,092	X	BOYD GAMING CORP	103304101			5/7/2010		9/8/2010	74	119				-45
2,093	X	BOYD GAMING CORP	103304101			5/7/2010		9/8/2010	6,546	10,691				-4,145
2,094	X	BOYD GAMING CORP	103304101			6/3/2010		9/8/2010	1,250	2,180				-930
2,095	X	BRIGHAM EXPLORATION CO	109178103			4/12/2010		9/23/2010	495	556				-61
2,096	X	BRIGHAM EXPLORATION CO	109178103			10/22/2010		12/21/2010	829	628				201
2,097	X	BRIGHAM EXPLORATION CO	109178103			10/22/2010		12/21/2010	553	419				134
2,098	X	BRIGHAM EXPLORATION CO	109178103			12/10/2010		12/21/2010	553	541				12
2,099	X	BRIGHAM EXPLORATION CO	109178103			10/25/2010		12/21/2010	3,318	2,495				823
2,100	X	BRINKER INTL INC	109641100			3/25/2010		6/24/2010	4,437	6,104				-1,667
2,101	X	BRINKER INTL INC	109641100			3/25/2010		6/24/2010	5,383	7,325				-1,942
2,102	X	BRITISH TELECOM PL 9 125	111021A03			11/19/2008		6/10/2010	10,362	10,240				122
2,103	X	B E AEROSPACE INC	073302101			9/21/2009		9/23/2010	337	221				116
2,104	X	B E AEROSPACE INC	073302101			9/21/2009		10/8/2010	2,187	1,405				782
2,105	X	CB RICHARD ELLIS GROUP IN	124977101			9/8/2010		9/23/2010	542	551				-9
2,106	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		4/25/2010	11,612	12,480				-868
2,107	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		5/25/2010	1,811	1,947				-136
2,108	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		6/25/2010	1,553	1,669				-116
2,109	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		7/25/2010	1,493	1,605				-112
2,110	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		8/25/2010	1,252	1,345				-93
2,111	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		9/25/2010	1,213	1,303				-90
2,112	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		10/25/2010	1,146	1,231				-85
2,113	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		10/27/2010	48,128	46,794				1,334
2,114	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		11/25/2010	48	52				-4
2,115	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		12/25/2010	49	53				-4
2,116	X	ELI LILLY & CO 5 2% 3/15	5324578B3			11/19/2008		6/10/2010	16,726	14,348				2,378
2,117	X	LIMITED BRANDS INC	532716107			10/6/2009		3/19/2010	3,684	2,712				982
2,118	X	LIMITED BRANDS INC	532716107			10/6/2009		6/24/2010	230	181				49
2,119	X	LIMITED BRANDS INC	532716107			10/6/2009		9/23/2010	265	181				84
2,120	X	LIMITED BRANDS INC	532716107			10/6/2009		8/23/2010	1,855	1,264				591
2,121	X	LIMITED BRANDS INC	532716107			10/6/2009		11/22/2010	23,355	12,821				10,534
2,122	X	LIMITED BRANDS INC	532716107			10/6/2009		12/10/2010	11,039	6,320				4,719
2,123	X	LIMITED BRANDS INC	532716107			10/6/2009		12/21/2010	3,820	2,167				1,653
2,124	X	LOUISIANA PAC CORP	546347105			12/22/2009		3/19/2010	1,227	1,088				158
2,125	X	LOUISIANA PAC CORP	546347105			12/22/2009		6/10/2010	5,620	5,551				69
2,126	X	LOUISIANA PAC CORP	546347105			12/22/2009		6/10/2010	5,761	5,694				67
2,127	X	LUBRIZOL CORP	549271104			8/30/2010		9/23/2010	310	281				29
2,128	X	LUBRIZOL CORP	549271104			7/13/2010		11/12/2010	10,570	8,903				1,667
2,129	X	LUBRIZOL CORP	549271104			8/30/2010		11/12/2010	7,082	6,268				814
2,130	X	M D C HOLDINGS INC	552676108			11/25/2008		3/19/2010	1,380	1,129				251
2,131	X	M D C HOLDINGS INC	552676108			11/25/2008		8/25/2010	2,400	2,540				-140
2,132	X	M D C HOLDINGS INC	552676108			2/27/2009		8/25/2010	1,087	1,025				42
2,133	X	CF INDUSTRIES HOLDINGS IN	125269100			2/26/2010		3/12/2010	9,416	10,425				-1,009
2,134	X	CIGNA CORP	125509109			6/18/2008		3/19/2010	1,856	1,248				608
2,135	X	CIGNA CORP	125509109			6/18/2008		9/23/2010	1,071	748				322
2,136	X	CIGNA CORP	125509109			6/18/2008		12/10/2010	4,881	3,244				1,647
2,137	X	CIGNA CORP	125509109			6/18/2008		12/21/2010	1,480	998				482
2,138	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		9/23/2010	377	411				-34
2,139	X	CVS CAREMARK CORP	126650100			11/20/2008		1/8/2010	13,238	10,812				2,426
2,140	X	CVS CAREMARK CORP	126650100			11/20/2008		1/8/2010	30,880	25,228				5,652
2,141	X	CVS CAREMARK CORP	126650100			11/20/2008		1/11/2010	10,147	8,317				1,830

		Amount		Long Term CG Distributions		Short Term CG Distributions		Totals		Cost, Other Basis and Expenses		Net Gain or Loss		
		16,352						Securities		15,988,524		1,557,042		
		1						Other sales		0		0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
2,142	X	CVS CAREMARK CORP	126650100			11/20/2008		1/11/2010	62,981	51,565				11,416
2,143	X	CVS CAREMARK CORP	126650100			11/20/2008		3/19/2010	3,079	2,485				584
2,144	X	CVS CAREMARK CORP	126650100			11/20/2008		6/21/2010	52,355	45,744				6,611
2,145	X	CVS CAREMARK CORP	126650100			11/20/2008		6/21/2010	11,108	9,703				1,405
2,146	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		1/25/2011	54	58				-4
2,147	X	FNMA POOL 888890 6 5%	31410GRK1			12/29/2010		1/25/2011	322	360				-38
2,148	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		2/25/2010	708	740				-34
2,149	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		3/25/2010	770	808				-38
2,150	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		4/25/2010	689	723				-34
2,151	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		5/25/2010	2,273	2,384				-111
2,152	X	M D C HOLDINGS INC	552676108			2/27/2009		9/23/2010	289	256				33
2,153	X	M D C HOLDINGS INC	552676108			2/27/2009		10/8/2010	557	512				45
2,154	X	M D C HOLDINGS INC	552676108			2/27/2009		10/11/2010	4,153	3,843				310
2,155	X	M D C HOLDINGS INC	552676108			2/27/2009		10/11/2010	540	512				28
2,156	X	M D C HOLDINGS INC	552676108			2/27/2009		10/11/2010	1,078	906				173
2,157	X	M D C HOLDINGS INC	552676108			11/20/2008		10/12/2010	1,870	1,585				285
2,158	X	M D C HOLDINGS INC	552676108			11/20/2008		10/12/2010	802	679				123
2,159	X	MSCI INC-A	55354G100			8/3/2010		9/23/2010	681	664				17
2,160	X	MSCI INC-A	55354G100			8/3/2010		12/21/2010	2,271	1,983				278
2,161	X	MSCI INC-A	55354G100			12/10/2010		12/21/2010	378	366				12
2,162	X	MSCI INC-A	55354G100			8/2/2010		12/21/2010	5,299	4,628				670
2,163	X	MACY'S INC	55616P104			1/29/2010		3/19/2010	839	544				195
2,164	X	MACY'S INC	55616P104			1/29/2010		4/6/2010	2,025	1,450				575
2,165	X	MACY'S INC	55616P104			5/5/2010		8/23/2010	451	467				-16
2,166	X	MANITOWOC COMPANY INC	563571108			4/30/2010		6/25/2010	7,184	10,844				-3,660
2,167	X	MANPOWER INC	56418H100			12/9/2008		3/19/2010	1,729	1,020				709
2,168	X	MANPOWER INC	56418H100			12/9/2008		9/23/2010	479	340				139
2,169	X	MASSEY ENERGY CORP	576206106			9/3/2009		1/11/2010	1,424	803				621
2,170	X	MASSEY ENERGY CORP	576206106			9/3/2009		1/22/2010	13,283	8,300				4,983
2,171	X	MCCORMICK & CO INC COM	579780206			6/10/2010		8/23/2010	412	387				15
2,172	X	MCCORMICK & CO INC COM	579780206			6/10/2010		12/21/2010	8,451	7,141				1,310
2,173	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		6/25/2010	718	753				-35
2,174	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		7/25/2010	619	648				-30
2,175	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		8/25/2010	734	769				-35
2,176	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		9/25/2010	1,136	1,191				-55
2,177	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		10/25/2010	751	788				-37
2,178	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		11/25/2010	941	986				-45
2,179	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		12/25/2010	812	852				-40
2,180	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		1/25/2011	714	748				-34
2,181	X	FNMA POOL # 889072 6 5%	31410GW90			7/16/2010		8/25/2010	117	128				-12
2,182	X	FNMA POOL # 889072 6 5%	31410GW90			7/16/2010		9/25/2010	115	127				-12
2,183	X	ISHARES K-1								140				-140

Line 11 (990-PF) - Other Income

		100,167	100,041	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	FED TAX REFUND	126		
2	BNYM FEE REIMBURSEMENT	100,041	100,041	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 18 (990-PF) - Taxes

		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		111,542	15,592	0	750
1	FOREIGN TAX WITHHELD	15,592	15,592		
2	EXCISE TAX DUE	45,000			
3	ESTIMATED EXCISE PAYMENTS	50,200			
4	NY STATE FILING FEE	750			750
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		13,675	13,675	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	ISHARE EXPENSE	3,103	3,103	-	-
3	INVESTMENT EXPENSE	10,395	10,395	-	-
4	INVESTMENT FEE	177	177	-	-
5					
6					
7					
8					
9					
10					

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

		25,196,851	25,392,276	32,795,632
		Book Value	Book Value	FMV
		Begin of Year	End of Year	End of Year
Item or Category				
1	INVESTMENTS			
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	COST BASIS ADJUSTMENT	1	11,231
2	WASH SALE ADJUSTMENT	2	861
3	PURCHASE OF ACCRUED INTEREST C/O FROM PY	3	5,802
4	Total	4	17,894

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

1	ISHARES K-1 ADJUSTMENT	1	2,738
2	LOSS ON PY SALES SETTLED IN CY	2	1,043
3	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	3	2,042
4	OID ADJUSTMENT	4	3,827
5	Total	5	9,650

Amount

Long Term CG Distributions		Short Term CG Distributions		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	15,968,650	1,540,552	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
Amount		16,352		1													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold												
58	AT & T INC.	00206R102		11/20/2008	12/10/2010	12,422	0	10,824	1,598			0		10,824	1,598		1,540,552
59	AT & T INC.	00206R102		11/20/2008	12/21/2010	4,066	0	3,524	542			0		3,524	542		542
60	FHLMC GOLD POOL A90393 5.0%	12/01/312938NJ8		3/8/2010	8/15/2010	60	0	62	-2			0		62	-2		-2
61	FHLMC GOLD POOL A90393 5.0%	12/01/312938NJ8		3/8/2010	9/15/2010	454	0	473	-19			0		473	-19		-19
62	FHLMC GOLD POOL A90393 5.0%	12/01/312938NJ8		3/8/2010	10/15/2010	1,496	0	1,558	-62			0		1,558	-62		-62
63	FHLMC GOLD POOL A90393 5.0%	12/01/312938NJ8		3/8/2010	11/15/2010	746	0	777	-31			0		777	-31		-31
64	FHLMC GOLD POOL A90393 5.0%	12/01/312938NJ8		3/8/2010	12/15/2010	745	0	776	-31			0		776	-31		-31
65	AXA FINL INC	00206RAR3		10/28/2009	6/10/2010	22,033	0	21,478	555			0		21,478	555		555
66	AXA FINL INC	002451AA0		2/18/2009	8/12/2010	35,000	0	35,151	-151			0		35,151	-151		-151
67	ABERCROMBIE & FITCH CO CL A	002896207		8/6/2009	8/30/2010	3,154	0	4,324	-1,170			0		4,324	-1,170		-1,170
68	FHLMC GOLD A82899 5.5%	312929GG1		8/6/2009	8/15/2010	7,870	0	8,117	-247			0		8,117	-247		-247
69	AGCO CORP	001084102		10/27/2009	1/22/2010	1,936	0	1,727	211			0		1,727	211		211
70	AGCO CORP	001084102		10/27/2009	3/19/2010	1,724	0	1,439	285			0		1,439	285		285
71	AGCO CORP	001084102		10/27/2009	4/30/2010	3,923	0	3,166	757			0		3,166	757		757
72	AGCO CORP	001084102		10/27/2009	5/3/2010	3,876	0	4,606	1,049			0		4,606	1,049		1,049
73	AGCO CORP	001084102		10/27/2009	5/3/2010	5,655	0	3,992	-1,21			0		3,992	-1,21		-1,21
74	FHLMC GOLD A82899 5.5%	11/01/38		8/6/2009	9/15/2010	3,871	0	3,992	-1,21			0		3,992	-1,21		-1,21
75	FHLMC GOLD A82899 5.5%	11/01/38		8/6/2009	10/15/2010	6,144	0	6,336	-192			0		6,336	-192		-192
76	U S TREASURY NOTE	4.625% 2/29/12		9/25/2009	5/20/2010	37,457	0	37,901	-444			0		37,901	-444		-444
77	U S TREASURY NOTE	4.625% 2/29/12		9/25/2009	5/24/2010	26,749	0	27,072	-323			0		27,072	-323		-323
78	ABERCROMBIE & FITCH CO CL A	002896207		4/5/2010	9/23/2010	367	0	480	-113			0		480	-113		-113
79	ADTRAN INC	00738A106		10/8/2010	11/12/2010	1,273	0	1,409	-136			0		1,409	-136		-136
80	ADTRAN INC	00738A106		10/8/2010	11/12/2010	4,781	0	5,285	-504			0		5,285	-504		-504
81	ADTRAN INC	00738A106		10/8/2010	11/15/2010	320	0	352	-32			0		352	-32		-32
82	ADTRAN INC	00738A106		10/8/2010	11/15/2010	4,770	0	5,285	-515			0		5,285	-515		-515
83	ADTRAN INC	00738A106		10/8/2010	11/16/2010	627	0	705	-78			0		705	-78		-78
84	AETNA INC	00817YAD0		5/13/2009	3/9/2010	42,046	0	41,846	200			0		41,846	200		200
85	AGRIUM INC	008916108		8/30/2010	9/23/2010	742	0	698	44			0		698	44		44
86	AKAMAI TECHNOLOGIES INC	009711101		8/25/2010	12/21/2010	4,519	0	4,095	424			0		4,095	424		424
87	AKAMAI TECHNOLOGIES INC	009711101		8/30/2010	12/21/2010	4,017	0	3,721	296			0		3,721	296		296
88	ALBEMARLE CORP	012653101		8/31/2009	3/19/2010	847	0	644	203			0		644	203		203
89	FED NATL MTG ASSN	31359MJH7		11/19/2008	4/16/2010	26,448	0	26,599	-151			0		26,599	-151		-151
90	FEDERAL NATL MTG AS	4.375% 9/15/11		11/19/2008	6/9/2010	26,866	0	25,931	935			0		25,931	935		935
91	FEDERAL NATL MTG AS	4.375% 7/17/11		9/30/2009	6/10/2010	21,681	0	21,649	32			0		21,649	32		32
92	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	2/25/2010	995	0	1,034	-39			0		1,034	-39		-39
93	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	3/25/2010	778	0	808	-30			0		808	-30		-30
94	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	4/25/2010	852	0	886	-34			0		886	-34		-34
95	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	5/25/2010	3,421	0	3,555	-134			0		3,555	-134		-134
96	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	6/25/2010	1,517	0	1,577	-60			0		1,577	-60		-60
97	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	7/25/2010	1,086	0	1,128	-42			0		1,128	-42		-42
98	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	8/25/2010	957	0	985	-38			0		985	-38		-38
99	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	9/25/2010	1,332	0	1,385	-53			0		1,385	-53		-53
100	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	10/25/2010	1,395	0	1,450	-55			0		1,450	-55		-55
101	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	11/25/2010	1,790	0	1,861	-71			0		1,861	-71		-71
102	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	12/25/2010	1,302	0	1,353	-51			0		1,353	-51		-51
103	FNMA POOL # 255364	6.0% 9/01/34		2/17/2009	1/25/2011	1,271	0	1,322	-51			0		1,322	-51		-51
104	FNMA POOL # 255770	5.5% 7/01/35		5/15/2009	2/25/2010	1,012	0	1,054	-42			0		1,054	-42		-42
105	FNMA POOL # 255770	5.5% 7/01/35		5/15/2009	3/25/2010	930	0	969	-39			0		969	-39		-39
106	FNMA POOL # 255770	5.5% 7/01/35		5/15/2009	4/23/2010	68,313	0	67,563	750			0		67,563	750		750
107	FNMA POOL # 255770	5.5% 7/01/35		5/15/2009	4/23/2010	1,267	0	1,319	-52			0		1,319	-52		-52
108	FNMA POOL # 255770	5.5% 7/01/35		5/15/2009	5/25/2010	1,169	0	1,218	-49			0		1,218	-49		-49
109	FNMA POOL # 255770	5.5% 7/01/35		5/15/2009	6/25/2010	609	0	632	-23			0		632	-23		-23
110	FNMA POOL # 555528	6.0% 4/01/33		2/20/2009	3/25/2010	496	0	515	-19			0		515	-19		-19
111	FNMA POOL # 555528	6.0% 4/01/33		2/20/2009	4/25/2010	675	0	701	-26			0		701	-26		-26
112	FNMA POOL # 555528	6.0% 4/01/33		2/20/2009	5/25/2010	1,401	0	1,455	-54			0		1,455	-54		-54
113	FNMA POOL # 555528	6.0% 4/01/33		2/20/2009	6/25/2010	600	0	623	-23			0		623	-23		-23
114	FNMA POOL # 555528	6.0% 4/01/33		2/20/2009	7/25/2010	590	0	613	-23			0		613	-23		-23

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

Long Term CG Distributions		Short Term CG Distributions		Amount	CUSIP #	How Acquired	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
	Kind(s) of Property Sold						Date Acquired	Date Sold								
115	FNMA POOL # 555528	6.0%	4/01/33	31385XD95	2/20/2009	8/25/2010	504	0	524	-20	0	0	0	0	0	1,540,552
116	FNMA POOL # 555528	6.0%	4/01/33	31385XD95	2/20/2009	9/25/2010	658	0	684	-26	0	0	0	0	0	-26
117	FNMA POOL # 555528	6.0%	4/01/33	31385XD95	2/20/2009	10/25/2010	659	0	684	-25	0	0	0	0	0	-25
118	FNMA POOL # 555528	6.0%	4/01/33	31385XD95	2/20/2009	11/25/2010	763	0	792	-29	0	0	0	0	0	-29
119	FNMA POOL # 555528	6.0%	4/01/33	31385XD95	2/20/2009	12/25/2010	683	0	709	-26	0	0	0	0	0	-26
120	FNMA POOL # 555528	6.0%	4/01/33	31385XD95	2/20/2009	1/25/2011	711	0	739	-28	0	0	0	0	0	-28
121	FNMA REMIC 2003-64 BC	5.5%	3/25/30	31393DKA8	5/20/2010	6/25/2010	6,430	0	6,736	-306	0	0	0	0	0	-306
122	FNMA REMIC 2003-64 BC	5.5%	3/25/30	31393DKA8	5/20/2010	7/25/2010	3,004	0	3,147	-143	0	0	0	0	0	-143
123	FNMA REMIC 2003-64 BC	5.5%	3/25/30	31393DKA8	5/20/2010	8/25/2010	2,336	0	2,447	-111	0	0	0	0	0	-111
124	HUNTINGTON BANCSHARES INC		446150104		1/28/2010	3/19/2010	2,695	0	2,576	119	0	0	0	0	0	119
125	HUNTINGTON BANCSHARES INC		446150104		1/28/2010	7/16/2010	2,735	0	2,424	311	0	0	0	0	0	311
126	HUNTINGTON BANCSHARES INC		446150104		1/28/2010	9/8/2010	2,034	0	1,818	236	0	0	0	0	0	236
127	HUNTINGTON BANCSHARES INC		446150104		1/28/2010	9/23/2010	174	0	152	22	0	0	0	0	0	22
128	HUNTINGTON BANCSHARES INC		446150104		1/28/2010	9/23/2010	407	0	352	55	0	0	0	0	0	55
129	ICON PUB LTD CO		45103T107		1/28/2010	3/19/2010	2,260	0	2,286	-26	0	0	0	0	0	-26
130	U.S. TREASURY NOTE	3.25%	5/31/16	912828KW9	6/24/2009	2/4/2010	35,813	0	34,831	982	0	0	0	0	0	982
131	U.S. TREASURY NOTE	3.25%	5/31/16	912828KW9	10/7/2009	2/4/2010	5,116	0	5,163	-47	0	0	0	0	0	-47
132	U.S. TREASURY NOTE	1.5%	7/15/12	912828LB4	3/11/2010	5/10/2010	15,186	0	15,131	55	0	0	0	0	0	55
133	U.S. TREASURY NOTE	1.5%	7/15/12	912828LB4	3/23/2010	5/10/2010	65,807	0	65,523	284	0	0	0	0	0	284
134	U.S. TREASURY NOTE	2.375%	9/30/14	912828LQ1	7/29/2010	8/2/2010	15,556	0	15,608	-48	0	0	0	0	0	-48
135	U.S. TREASURY NOTE	1.375%	10/15/12	912828LR9	10/28/2009	1/20/2010	10,020	0	9,980	40	0	0	0	0	0	40
136	U.S. TREASURY NOTE	1.375%	10/15/12	912828LR9	12/30/2009	1/20/2010	35,070	0	34,869	201	0	0	0	0	0	201
137	UNITED STATES TREASURY NOTE	1.125%	12/15/91	912828MB3	2/24/2010	5/10/2010	28,937	0	29,852	85	0	0	0	0	0	85
138	UNITED STATES TREASURY NOTE	1.125%	12/15/91	912828MB3	2/24/2010	6/9/2010	5,020	0	4,975	45	0	0	0	0	0	45
139	U.S. TREASURY NOTE	3.625%	2/15/20	912828MP2	4/14/2010	6/11/2010	56,607	0	53,965	2,642	0	0	0	0	0	2,642
140	U.S. TREASURY NOTE	3.625%	2/15/20	912828MP2	4/8/2010	6/11/2010	46,315	0	44,091	2,224	0	0	0	0	0	2,224
141	U.S. TREASURY NOTE	3.625%	2/15/20	912828MP2	4/8/2010	9/8/2010	5,414	0	4,899	515	0	0	0	0	0	515
142	U.S. TREASURY NOTE	3.625%	2/15/20	912828MP2	4/8/2010	9/28/2010	55,097	0	48,990	6,107	0	0	0	0	0	6,107
143	U.S. TREASURY NOTE	3.625%	2/15/20	912828MP2	3/30/2010	9/28/2010	5,510	0	4,897	613	0	0	0	0	0	613
144	U.S. TREASURY NOTE	3.625%	2/15/20	912828MP2	3/30/2010	11/5/2010	16,536	0	14,690	1,846	0	0	0	0	0	1,846
145	U.S. TREASURY NOTE	3.625%	2/15/20	912828MP2	3/30/2010	11/19/2010	53,711	0	48,967	4,744	0	0	0	0	0	4,744
146	U.S. TREASURY NOTE	3.625%	2/15/20	912828MP2	3/26/2010	11/19/2010	26,855	0	24,471	2,384	0	0	0	0	0	2,384
147	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	4/16/2010	6/11/2010	86,408	0	85,518	890	0	0	0	0	0	890
148	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	4/16/2010	7/6/2010	5,110	0	60,366	644	0	0	0	0	0	644
149	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	6/17/2010	7/6/2010	30,676	0	30,546	130	0	0	0	0	0	130
150	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	6/17/2010	7/20/2010	5,121	0	5,091	31	0	0	0	0	0	31
151	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	6/17/2010	7/20/2010	5,121	0	5,091	31	0	0	0	0	0	31
152	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	6/17/2010	7/23/2010	15,367	0	15,273	94	0	0	0	0	0	94
153	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	6/17/2010	9/21/2010	10,292	0	10,282	110	0	0	0	0	0	110
154	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	6/17/2010	9/21/2010	10,292	0	10,061	231	0	0	0	0	0	231
155	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	4/16/2010	10/19/2010	15,477	0	15,091	386	0	0	0	0	0	386
156	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	4/16/2010	11/10/2010	25,215	0	25,267	-52	0	0	0	0	0	-52
157	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	11/1/2010	12/8/2010	130,954	0	131,386	-432	0	0	0	0	0	-432
158	UNITED STATES TREASURY NOTE	1.75%	4/15/91	912828MX5	11/1/2010	12/8/2010	30,220	0	30,252	-32	0	0	0	0	0	-32
159	U.S. TREASURY NOTE 1% 4/30/12		912828NB2		5/14/2010	6/11/2010	20,107	0	20,055	52	0	0	0	0	0	52
160	U.S. TREASURY NOTE 1% 4/30/12		912828NB2		8/21/2009	3/19/2010	847	0	640	207	0	0	0	0	0	207
161	U.S. TREASURY NOTE 1% 4/30/12		912828NB2		8/21/2009	7/13/2010	1,266	0	961	305	0	0	0	0	0	305
162	UNITED STATES TREASURY NOTE	1.375%	5/15/91	912828NC0	8/21/2009	8/30/2010	8,821	0	6,991	1,830	0	0	0	0	0	1,830
163	ALBEMARLE CORP		012653101		8/21/2009	9/23/2010	6,015	0	4,804	1,211	0	0	0	0	0	1,211
164	ALBEMARLE CORP		012653101		6/3/2010	11/4/2010	632	0	533	99	0	0	0	0	0	99
165	ALBEMARLE CORP		015351109		6/4/2010	11/4/2010	2,141	0	1,593	548	0	0	0	0	0	548
166	ALEXION PHARMACEUTICALS INC		015351109		6/4/2010	11/4/2010	2,144	0	1,600	544	0	0	0	0	0	544
167	ALEXION PHARMACEUTICALS INC		015351109		6/4/2010	11/4/2010	8,575	0	6,373	2,202	0	0	0	0	0	2,202
168	ALEXION PHARMACEUTICALS INC		015351109		11/20/2008	3/19/2010	1,908	0	1,128	780	0	0	0	0	0	780

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

Amount													
16,352													
1													
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
172	ALLIANCE DATA SYS CORP	018581108		11/20/2008	6/24/2010	1,341	0	752	589			0	589
173	ALLIANCE DATA SYS CORP	018581108		11/20/2008	9/23/2010	1,263	0	752	511			0	511
174	ALLIANCE DATA SYS CORP	018581108		11/20/2008	12/10/2010	7,736	0	4,137	3,599			0	3,599
175	ALLIANCE DATA SYS CORP	018581108		11/20/2008	12/21/2010	2,140	0	1,128	1,012			0	1,012
176	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	9/23/2010	894	0	864	30			0	30
177	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	12/10/2010	4,768	0	4,493	275			0	275
178	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	12/21/2010	1,752	0	1,555	197			0	197
179	COMMIT TO PUR FNMA SFM	120112501F0404C8		11/19/2010	12/13/2010	66,838	0	68,011	-1,173			0	-1,173
180	COMMIT TO PUR FNMA SFM	12011401F0406C6		11/19/2010	12/9/2010	79,988	0	81,250	-1,262			0	-1,262
181	COMMIT TO PUR FNMA SFM	12011401F0406C6		11/19/2010	12/9/2010	139,934	0	143,336	-3,402			0	-3,402
182	COMMIT TO PUR FNMA SFM	12011401F0406C6		4/23/2010	6/10/2010	48,171	0	47,187	984			0	984
183	COMMIT TO PUR FNMA SFM	12011401F0406C6		4/23/2010	6/10/2010	48,262	0	47,194	1,068			0	1,068
184	ALPHA NATURAL RESOURCES INC	02076X102		1/22/2010	3/19/2010	952	0	912	40			0	40
185	ALPHA NATURAL RESOURCES INC	02076X102		1/22/2010	5/13/2010	9,198	0	9,577	-379			0	-379
186	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	1/29/2010	1,437	0	1,228	209			0	209
187	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	1/29/2010	799	0	682	117			0	117
188	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	1/29/2010	1,599	0	1,362	237			0	237
189	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	3/19/2010	1,698	0	1,225	473			0	473
190	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	7/13/2010	1,672	0	1,902	-230			0	-230
191	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	7/13/2010	3,703	0	4,221	-518			0	-518
192	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		4/15/2009	7/13/2010	3,225	0	3,665	-440			0	-440
193	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		6/24/2009	7/13/2010	1,911	0	2,109	-198			0	-198
194	AMERICAN EXPRESS CO	025816109		6/21/2010	6/24/2010	1,248	0	1,274	-26			0	-26
195	AMERICAN EXPRESS CO	025816109		6/21/2010	9/23/2010	2,563	0	2,549	14			0	14
196	AMERICAN EXPRESS CO	025816109		6/21/2010	12/10/2010	9,710	0	8,921	789			0	789
197	AMERICAN EXPRESS CO	025816109		6/21/2010	12/21/2010	3,024	0	2,974	50			0	50
198	AMERICAN GEN	7 5% 8/11/10		11/19/2008	8/11/2010	5,000	0	5,000	0			0	0
199	AMERICREDIT CORP	03060R101		4/6/2010	7/30/2010	13,974	0	14,318	-344			0	-344
200	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	3/19/2010	2,656	0	1,150	1,506			0	1,506
201	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	9/23/2010	1,383	0	575	808			0	808
202	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	12/10/2010	6,691	0	2,300	4,391			0	4,391
203	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	12/21/2010	2,265	0	767	1,498			0	1,498
204	AMETEK INC NEW	031100100		11/20/2008	2/19/2010	3,489	0	2,548	941			0	941
205	FNMA REMIC 2003-64 BC 5.5%	31393DKA8		5/20/2010	9/25/2010	2,500	0	2,724	-124			0	-124
206	FNMA REMIC 2003-64 BC 5.5%	31393DKA8		5/20/2010	10/25/2010	2,561	0	2,683	-122			0	-122
207	FNMA REMIC 2003-64 BC 5.5%	31393DKA8		5/20/2010	11/25/2010	3,659	0	3,832	-173			0	-173
208	FNMA REMIC 2003-64 BC 5.5%	31393DKA8		5/20/2010	12/25/2010	2,740	0	2,870	-130			0	-130
209	FED NATL MTGE ASSN	2 625% 12/10/14		12/12/2009	12/10/2010	55,000	0	55,000	0			0	0
210	FED NATL MTG ASSN	2 0% 9/28/12		10/28/2009	6/11/2010	10,039	0	10,030	9			0	9
211	FNMA POOL # 745418	5 5% 4/01/36		1/22/2009	2/25/2010	65,000	0	65,195	-195			0	-195
212	FNMA POOL # 745418	5 5% 4/01/36		2/13/2009	2/25/2010	1,360	0	1,397	-37			0	-37
213	FNMA POOL # 745418	5 5% 4/01/36		2/13/2009	2/25/2010	523	0	539	-16			0	-16
214	FNMA POOL # 745418	5 5% 4/01/36		2/13/2009	3/25/2010	1,319	0	1,355	-36			0	-36
215	FNMA POOL # 745418	5 5% 4/01/36		1/22/2009	4/25/2010	1,798	0	1,847	-49			0	-49
216	FNMA POOL # 745418	5 5% 4/01/36		3/24/2010	4/25/2010	968	0	1,030	-62			0	-62
217	FNMA POOL # 745418	5 5% 4/01/36		1/22/2009	5/25/2010	1,691	0	1,737	-46			0	-46
218	FNMA POOL # 745418	5 5% 4/01/36		3/24/2010	5/25/2010	650	0	670	-20			0	-20
219	FNMA POOL # 745418	5 5% 4/01/36		3/24/2010	5/25/2010	910	0	968	-58			0	-58
220	FNMA POOL # 745418	5 5% 4/01/36		2/13/2009	6/17/2010	28,647	0	27,479	1,168			0	1,168
221	FNMA POOL # 745418	5 5% 4/01/36		3/24/2010	6/17/2010	40,105	0	39,720	385			0	385
222	FNMA POOL # 745418	5 5% 4/01/36		1/22/2009	6/17/2010	23,466	0	22,449	1,017			0	1,017
223	FNMA POOL # 745418	5 5% 4/01/36		1/22/2009	6/25/2010	10,704	0	10,995	-291			0	-291
224	FNMA POOL # 745418	5 5% 4/01/36		1/22/2009	7/25/2010	822	0	845	-23			0	-23
225	FNMA POOL # 745418	5 5% 4/01/36		1/22/2009	8/25/2010	826	0	848	-22			0	-22
226	FNMA POOL # 745418	5 5% 4/01/36		7/8/2010	8/25/2010	661	0	712	-51			0	-51
227	FNMA POOL # 745418	5 5% 4/01/36					0					0	
228	FNMA POOL # 745418	5 5% 4/01/36					0					0	
229	FNMA POOL # 745418	5 5% 4/01/36					0					0	
230	FNMA POOL # 745418	5 5% 4/01/36					0					0	
231	FNMA POOL # 745418	5 5% 4/01/36					0					0	
232	FNMA POOL # 745418	5 5% 4/01/36					0					0	
233	FNMA POOL # 745418	5 5% 4/01/36					0					0	
234	FNMA POOL # 745418	5 5% 4/01/36					0					0	
235	FNMA POOL # 745418	5 5% 4/01/36					0					0	
236	FNMA POOL # 745418	5 5% 4/01/36					0					0	
237	FNMA POOL # 745418	5 5% 4/01/36					0					0	
238	FNMA POOL # 745418	5 5% 4/01/36					0					0	
239	FNMA POOL # 745418	5 5% 4/01/36					0					0	
240	FNMA POOL # 745418	5 5% 4/01/36					0					0	
241	FNMA POOL # 745418	5 5% 4/01/36					0					0	
242	FNMA POOL # 745418	5 5% 4/01/36					0					0	
243	FNMA POOL # 745418	5 5% 4/01/36					0					0	
244	FNMA POOL # 745418	5 5% 4/01/36					0					0	
245	FNMA POOL # 745418	5 5% 4/01/36					0					0	
246	FNMA POOL # 745418	5 5% 4/01/36					0					0	
247	FNMA POOL # 745418	5 5% 4/01/36					0					0	
248	FNMA POOL # 745418	5 5% 4/01/36					0					0	
249	FNMA POOL # 745418	5 5% 4/01/36					0					0	
250	FNMA POOL # 745418	5 5% 4/01/36					0					0	
251	FNMA POOL # 745418	5 5% 4/01/36					0					0	
252	FNMA POOL # 745418	5 5% 4/01/36					0					0	
253	FNMA POOL # 745418	5 5% 4/01/36					0					0	
254	FNMA POOL # 745418	5 5% 4/01/36					0					0	
255	FNMA POOL # 745418	5 5% 4/01/36					0					0	
256	FNMA POOL # 745418	5 5% 4/01/36					0					0	
257	FNMA POOL # 745418	5 5% 4/01/36					0					0	
258	FNMA POOL # 745418	5 5% 4/01/36					0					0	
259	FNMA POOL # 745418	5 5% 4/01/36					0					0	
260	FNMA POOL # 745418	5 5% 4/01/36					0					0	
261	FNMA POOL # 745418	5 5% 4/01/36					0					0	
262	FNMA POOL # 745418	5 5% 4/01/36					0					0	
263	FNMA POOL # 745418	5 5% 4/01/36					0					0	
264	FNMA POOL # 745418	5 5% 4/01/36					0					0	
265	FNMA POOL # 745418	5 5% 4/01/36					0					0	
266	FNMA POOL # 745418	5 5% 4/01/36					0					0	
267	FNMA POOL # 745418	5 5% 4/01/36					0					0	
268	FNMA POOL # 745418	5 5% 4/01/36					0					0	
269	FNMA POOL # 745418	5 5% 4/01/36					0					0	
270	FNMA POOL # 745418	5 5% 4/01/36					0					0	
271	FNMA POOL # 745418	5 5% 4/01/36					0					0	
272	FNMA POOL # 745418	5 5% 4/01/36					0					0	
273	FNMA POOL # 745418	5 5% 4/01/36					0					0	
274	FNMA POOL # 745418	5 5% 4/01/36					0					0	
275	FNMA POOL # 745418	5 5% 4/01/36					0					0	
276	FNMA POOL # 745418	5 5% 4/01/36					0					0	
277	FNMA POOL # 745418	5 5% 4/01/36					0					0	
278	FNMA POOL # 745418	5 5% 4/01/36					0					0	
279	FNMA POOL # 745418	5 5% 4/01/36					0					0</	

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		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
							Long Term CG Distributions	Short Term CG Distributions							
							16,352	1		17,509,202	15,968,650	1,540,552	0	0	1,540,552
229		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	9/25/2010			943	969	-26			0	-26
230		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		7/8/2010	9/25/2010			755	814	-59			0	-59
231		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		7/8/2010	10/25/2010			967	834	133			0	133
232		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	10/25/2010			773	972	-199			0	-199
233		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	11/25/2010			947	972	-25			0	-25
234		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		7/8/2010	11/25/2010			757	817	-60			0	-60
235		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		10/19/2010	11/25/2010			442	478	-36			0	-36
236		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	12/25/2010			990	1,017	-27			0	-27
237		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		7/8/2010	12/25/2010			792	854	-62			0	-62
238		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		10/19/2010	12/25/2010			462	500	-38			0	-38
239		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		1/22/2009	1/25/2011			964	990	-26			0	-26
240		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		7/8/2010	1/25/2011			771	832	-61			0	-61
241		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		10/19/2010	1/25/2011			450	487	-37			0	-37
242		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		12/22/2010	1/25/2011			450	484	-34			0	-34
243		FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		12/30/2010	2/25/2010			1,825	276	-19			0	-19
244		FNMA POOL # 745948 6.5% 10/1/2036	31403DWH8		8/26/2010	9/23/2010			606	1,949	-1,244			0	-1,244
245		ITC HOLDINGS CORP	465685105		2/23/2010	3/19/2010			1,301	1,191	110			0	110
246		JDS UNIPHASE CORP	46612J507		2/23/2010	9/23/2010			492	387	95			0	95
247		JDS UNIPHASE CORP	46612J507		2/26/2009	3/19/2010			6,920	4,374	2,546			0	2,546
248		JPMORGAN CHASE & CO	46625H100		2/26/2009	6/24/2010			1,518	1,094	424			0	424
249		JPMORGAN CHASE & CO	46625H100		2/26/2009	9/23/2010			3,159	2,187	972			0	972
250		JPMORGAN CHASE & CO	46625H100		2/26/2009	9/23/2010			12,387	8,202	4,185			0	4,185
251		JPMORGAN CHASE & CO	46625H100		2/26/2009	12/10/2010			3,303	1,932	1,371			0	1,371
252		JPMORGAN CHASE & CO	46625H100		1/12/2008	12/10/2010			5,331	3,139	2,192			0	2,192
253		JPMORGAN CHASE & CO	46625H100		2/17/2010	6/10/2010			26,440	26,256	184			0	184
254		JPMORGAN CHASE & CO 5.125% 9/15/2015	46625H100		1/19/2008	2/17/2010			59,546	55,468	4,078			0	4,078
255		JPMORGAN CHASE & CO 5.375% 10/01/2015	46625H100		1/15/2009	3/19/2010			3,280	3,311	-31			0	-31
256		JOY GLOBAL INC	481165108		1/15/2009	4/12/2010			3,082	2,760	322			0	322
257		JOY GLOBAL INC	481165108		1/15/2009	4/12/2010			2,379	2,208	171			0	171
258		JOY GLOBAL INC	481165108		1/15/2009	4/12/2010			2,673	2,540	133			0	133
259		ICON PUB LTD CO	45103T107		1/28/2010	7/30/2010			1,613	1,755	-142			0	-142
260		ICON PUB LTD CO	45103T107		1/27/2010	7/30/2010			1,613	1,776	-163			0	-163
261		ICON PUB LTD CO	45103T107		1/27/2010	7/30/2010			1,613	1,776	-163			0	-163
262		ICON PUB LTD CO	45103T107		1/27/2010	7/30/2010			1,613	1,776	-163			0	-163
263		ICON PUB LTD CO	45103T107		1/27/2010	7/30/2010			1,613	1,776	-163			0	-163
264		ICON PUB LTD CO	45103T107		1/27/2010	7/30/2010			1,613	1,776	-163			0	-163
265		IDEX CORP	45167R104		1/27/2010	7/30/2010			1,613	1,776	-163			0	-163
266		IDEX CORP	45167R104		1/27/2010	7/30/2010			1,613	1,776	-163			0	-163
267		IDEX CORP	45167R104		1/27/2010	7/30/2010			1,613	1,776	-163			0	-163
268		IDEX CORP	45167R104		1/27/2010	7/30/2010			1,613	1,776	-163			0	-163
269		INFORMATICA CORP	45666Q102		2/27/2009	3/19/2010			645	1,894	-1,249			0	-1,249
270		INFORMATICA CORP	45666Q102		8/11/2010	9/23/2010			2,078	1,574	504			0	504
271		INFORMATICA CORP	45666Q102		8/16/2010	12/10/2010			5,750	4,094	1,656			0	1,656
272		INSPIRE PHARMACEUTICALS INC	457733103		8/16/2010	12/21/2010			1,809	1,260	549			0	549
273		INSPIRE PHARMACEUTICALS INC	457733103		3/12/2010	3/19/2010			853	993	-140			0	-140
274		INSPIRE PHARMACEUTICALS INC	457733103		3/12/2010	3/19/2010			365	424	-59			0	-59
275		INSPIRE PHARMACEUTICALS INC	457733103		3/12/2010	6/14/2010			586	776	-190			0	-190
276		INSPIRE PHARMACEUTICALS INC	457733103		3/12/2010	6/15/2010			421	563	-142			0	-142
277		INSPIRE PHARMACEUTICALS INC	457733103		3/24/2010	6/15/2010			105	141	-36			0	-36
278		INSPIRE PHARMACEUTICALS INC	457733103		3/24/2010	6/15/2010			5,260	6,292	-1,032			0	-1,032
279		INSPIRE PHARMACEUTICALS INC	457733103		3/24/2010	6/15/2010			2,998	3,658	-660			0	-660
280		INSPIRE PHARMACEUTICALS INC	457733103		3/24/2010	6/15/2010			894	1,057	-163			0	-163
281		INTERNATIONAL BUSINESS MACHINES	459200101		3/24/2010	6/16/2010			2,445	2,860	-415			0	-415
282		INTERNATIONAL BUSINESS MACHINES	459200101		1/20/2008	3/19/2010			3,687	2,137	1,550			0	1,550
283		INTERNATIONAL BUSINESS MACHINES	459200101		1/20/2008	6/24/2010			517	222	295			0	295
284		INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	9/23/2010			2,649	2,602	47			0	47
285		INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	12/10/2010			16,049	14,440	1,609			0	1,609
					8/11/2010	12/21/2010			5,530	4,944	586			0	586

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Long Term CG Distributions													Amount	
Short Term CG Distributions													16,352	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
Totals														
286	IBM 7.000% 10/30/25	459200AM3		1/13/2009	10/7/2010	33,114	0	28,846	4,268			0	1,540,552	
287	INTERPUBLIC GROUP COS INC	460690100		5/5/2010	9/23/2010	99	0	85	14			0	14	
288	INTREPID POTASH INC	46121Y102		3/12/2010	3/19/2010	1,191	0	1,268	-77			0	-77	
289	INTREPID POTASH INC	46121Y102		3/12/2010	4/22/2010	3,994	0	4,754	-760			0	-760	
290	INTREPID POTASH INC	46121Y102		3/12/2010	4/23/2010	2,914	0	3,486	-572			0	-572	
291	INTREPID POTASH INC	46121Y102		3/12/2010	4/23/2010	1,325	0	1,585	-260			0	-260	
292	INTREPID POTASH INC	46121Y102		4/12/2010	4/23/2010	3,444	0	3,680	-236			0	-236	
293	ISHARES S&P GSCI COMMODITY-IND	46428R107		9/14/2009	12/10/2010	8,840	0	8,015	825			0	825	
294	ISHARES S&P GSCI COMMODITY-IND	46428R107		3/19/2010	12/10/2010	9,003	0	8,503	500			0	500	
295	ISHARES S&P GSCI COMMODITY-IND	46428R107		6/22/2009	12/10/2010	13,259	0	11,924	1,335			0	1,335	
296	U.S. TREASURY NOTE 4.5% 4/30/12	912828GQ7		3/24/2010	4/8/2010	80,241	0	80,303	-62			0	-62	
297	U.S. TREASURY NOTE 4.5% 5/15/10	912828GR5		4/27/2010	5/11/2010	110,025	0	110,228	-203			0	-203	
298	U.S. TREASURY INFL IN 1.375% 7/15/18	912828JE1		5/5/2009	6/11/2010	10,322	0	9,774	548			0	548	
299	U.S. TREASURY NOTE 2.75% 2/15/19	912828KD1		9/21/2010	9/28/2010	52,101	0	51,274	827			0	827	
300	UNITED STATES TREAS 1.375% 3/15/11	912828KG4		12/23/2009	1/7/2010	15,070	0	15,100	-30			0	-30	
301	UNITED STATES TREAS 1.375% 3/15/11	912828KG4		12/23/2009	1/20/2010	25,215	0	25,167	48			0	48	
302	U.S. TREASURY NOTE 3.125% 5/15/19	912828KQ2		8/20/2010	9/8/2010	52,426	0	52,908	-482			0	-482	
303	U.S. TREASURY NOTE 4.625% 8/31/11	912828FS4		5/26/2009	2/10/2010	5,312	0	5,394	-82			0	-82	
304	U.S. TREASURY NOTE 4.625% 8/31/11	912828FS4		9/18/2009	2/25/2010	84,875	0	85,585	-710			0	-710	
305	U.S. TREASURY NOTE 4.625% 8/31/11	912828FS4		9/18/2009	3/12/2010	10,575	0	10,698	-123			0	-123	
306	U.S. TREASURY NOTE 4.625% 8/31/11	912828FS4		12/30/2009	3/12/2010	47,589	0	47,783	-194			0	-194	
307	U.S. TREASURY NOTE 4.625% 8/31/11	912828FS4		12/30/2009	4/8/2010	5,273	0	5,309	-36			0	-36	
308	U.S. INFL X BD 2.375% 1/15/17	912828GG06		5/5/2009	6/11/2010	11,803	0	11,197	606			0	606	
309	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		12/11/2008	1/29/2010	53,849	0	55,570	-1,721			0	-1,721	
310	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		12/11/2008	2/2/2010	32,298	0	33,342	-1,044			0	-1,044	
311	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		12/11/2008	2/12/2010	21,517	0	22,228	-711			0	-711	
312	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		12/11/2008	4/13/2010	21,365	0	22,228	-863			0	-863	
313	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		4/23/2009	4/13/2010	32,047	0	32,823	-776			0	-776	
314	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		4/23/2009	4/14/2010	32,026	0	32,823	-797			0	-797	
315	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		4/23/2009	4/14/2010	53,402	0	54,705	-1,303			0	-1,303	
316	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		4/23/2009	4/19/2010	37,401	0	38,284	-883			0	-883	
317	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		4/23/2009	4/26/2010	37,341	0	38,284	-943			0	-943	
318	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		2/26/2009	5/13/2010	5,345	0	5,459	-114			0	-114	
319	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		4/23/2009	5/13/2010	16,036	0	16,412	-376			0	-376	
320	U.S. TREASURY NOTE 4.625% 2/29/12	912828GK0		9/25/2009	5/13/2010	5,345	0	5,414	-69			0	-69	
321	LAS VEGAS SANDS CORP	517834107		12/21/2008	1/22/2010	1,007	0	937	70			0	70	
322	LAS VEGAS SANDS CORP	517834107		12/21/2008	3/19/2010	972	0	781	191			0	191	
323	LAS VEGAS SANDS CORP	517834107		12/21/2008	3/25/2010	12,726	0	9,525	3,201			0	3,201	
324	UNITED STATES T-NOTE 1.375% 5/15/11	912828NC0		5/14/2010	11/1/2010	30,715	0	30,082	633			0	633	
325	UNITED STATES T-NOTE 1.375% 5/15/11	912828NC0		6/17/2010	11/1/2010	30,715	0	30,203	512			0	512	
326	U.S. TREASURY NOTE 3.5% 5/15/20	912828ND8		8/12/2010	11/9/2010	10,762	0	10,692	70			0	70	
327	U.S. TREASURY NOTE 0.75% 5/31/12	912828NE6		11/3/2010	12/8/2010	55,206	0	55,368	-162			0	-162	
328	U.S. TREASURY NOTE 0.75% 5/31/12	912828NE6		11/5/2010	12/8/2010	15,056	0	15,095	-39			0	-39	
329	UNITED STATES T-NOTE 1.125% 6/15/11	912828NH9		7/16/2010	11/1/2010	45,803	0	45,292	511			0	511	
330	UNITED STATES T-NOTE 1.125% 6/15/11	912828NH9		7/21/2010	11/1/2010	5,089	0	5,031	58			0	58	
331	UNITED STATES T-NOTE 1.125% 6/15/11	912828NH9		8/2/2010	11/1/2010	25,446	0	25,221	225			0	225	
332	U.S. TREASURY NOTE 2.625% 8/15/20	912828NT3		8/24/2010	11/9/2010	34,881	0	35,424	-543			0	-543	
333	U.S. TREASURY NOTE 2.625% 8/15/20	912828NT3		10/26/2010	11/9/2010	9,966	0	10,006	-40			0	-40	
334	U.S. TREASURY NOTE 0.75% 9/15/13	912828NY2		9/24/2010	11/10/2010	15,062	0	15,028	34			0	34	
335	U.S. TREASURY NOTE 0.5% 10/15/13	912828PB0		10/19/2010	12/13/2010	4,940	0	4,993	-53			0	-53	
336	U.S. TREASURY NOTE 0.5% 10/15/13	912828PB0		10/19/2010	12/30/2010	4,938	0	4,993	-55			0	-55	
337	U.S. TREASURY NOTE 0.5% 10/15/13	912828PB0		10/12/2010	12/17/2010	14,011	0	14,011	0			0	0	
338	U.S. TREASURY NOTE 2.625% 11/15/20	912828PC8		11/12/2010	12/17/2010	9,341	0	9,895	-554			0	-554	
339	U.S. TREASURY NOTE 2.625% 11/15/20	912828PC8		11/12/2010	12/17/2010	14,011	0	14,011	0			0	0	
340	U.S. TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	12/17/2010	9,341	0	9,895	-554			0	-554	
341	U.S. TREASURY NOTE 2.625% 11/15/20	912828PC8		9/24/2010	10/20/2010	10,006	0	16,122	-2,425			0	-2,425	
342	U.S. TREASURY NOTE 0.375% 8/31/12	912828PH7		9/24/2010	11/8/2010	24,989	0	24,971	18			0	18	

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Amount	17,509,202								
	Long Term CG Distributions					16,352									
	Short Term CG Distributions					1									
343	U S TREASURY NOTE 0.375% 8/31/12	912828PH7		9/24/2010	12/8/2010		54,804		0	54,936	-132			0	1,540,552
344	U S TREASURY NOTE 0.375% 8/31/12	912828PH7		9/24/2010	12/22/2010		14,952		0	14,982	-30			0	-30
345	U S TREASURY NOTE 0.75% 12/15/13	912828PL8		12/13/2010	12/30/2010		19,828		0	19,860	-32			0	-32
346	JOY GLOBAL INC	481165108		11/19/2009	4/30/2010		2,974		0	2,731	243			0	243
347	JOY GLOBAL INC	481165108		11/19/2009	9/23/2010		691		0	546	145			0	145
348	JUNIPER NETWORKS INC	48203R104		11/20/2008	1/6/2010		59,817		0	32,778	27,039			0	27,039
349	JUNIPER NETWORKS INC	48203R104		11/20/2008	1/6/2010		7,272		0	3,973	3,299			0	3,299
350	KBR INC	48242W106		10/27/2009	3/19/2010		847		0	907	-60			0	-60
351	KBR INC	48242W106		11/20/2008	3/19/2010		1,306		0	902	1,004			0	1,004
352	KBR INC	48242W106		11/20/2008	9/7/2010		8,175		0	3,377	4,798			0	4,798
353	KBR INC	48242W106		11/20/2008	9/8/2010		10,363		0	4,268	6,115			0	6,115
354	KBR INC	48242W106		11/20/2008	9/9/2010		245		0	100	145			0	145
355	KBR INC	48242W106		11/20/2008	9/9/2010		1,050		0	431	619			0	619
356	KBR INC	48242W106		11/20/2008	9/10/2010		17,349		0	7,114	10,235			0	10,235
357	KBR INC	48242W106		11/20/2008	9/13/2010		38,265		0	15,721	22,544			0	22,544
358	KBR INC	48242W106		11/20/2008	9/13/2010		6,176		0	2,495	3,681			0	3,681
359	KBR INC	48242W106		11/20/2008	9/13/2010		8,285		0	3,367	4,918			0	4,918
360	KBR INC	48242W106		10/27/2009	9/23/2010		725		0	580	45			0	45
361	KANSAS CITY SOUTHERN	485170302		2/5/2010	3/19/2010		706		0	596	110			0	110
362	KANSAS CITY SOUTHERN	485170302		3/25/2010	9/23/2010		379		0	357	22			0	22
363	KANSAS CITY SOUTHERN	485170302		3/25/2010	10/22/2010		1,682		0	1,429	253			0	253
364	KEYCORP NEW	493267108		3/4/2010	3/19/2010		1,873		0	1,782	91			0	91
365	KEYCORP NEW	493267108		3/4/2010	7/16/2010		2,301		0	2,139	162			0	162
366	KEYCORP NEW	493267108		3/4/2010	9/23/2010		635		0	570	65			0	65
367	KING PHARMACEUTICALS INC	495582108		7/30/2010	10/15/2010		1,697		0	1,052	645			0	645
368	KING PHARMACEUTICALS INC	495582108		7/30/2010	10/15/2010		13,013		0	7,988	5,025			0	5,025
369	KRAFT FOODS INC 4.125% 2/09/16	50075NBB9		2/4/2010	9/8/2010		58,839		0	54,812	4,027			0	4,027
370	KROGER CO 8.05% 2/01/10	501044BX8		11/19/2008	2/1/2010		5,000		0	5,197	-197			0	-197
371	LAM RESH CORP	512807108		12/7/2009	1/21/2010		2,213		0	2,308	-95			0	-95
372	LAM RESH CORP	512807108		12/7/2009	2/16/2010		5,324		0	5,765	-441			0	-441
373	LAS VEGAS SANDS CORP	517834107		1/7/2010	1/22/2010		3,355		0	3,651	-296			0	-296
374	U S TREASURY NOTE 0.75% 12/15/13	912828PL8		12/13/2010	12/30/2010		14,868		0	14,895	-27			0	-27
375	U S TREASURY NOTE 0.5% 1/15/13	912828PU8		12/10/2010	12/30/2010		9,867		0	9,864	3			0	3
376	UNITED STS STL CORP NEW	912909108		12/17/2009	2/26/2010		3,709		0	3,463	246			0	246
377	UNITED STS STL CORP NEW	912909108		12/17/2009	3/19/2010		593		0	495	88			0	88
378	UNITED STS STL CORP NEW	912909108		11/30/2009	4/6/2010		3,484		0	2,227	1,257			0	1,257
379	UNITED STS STL CORP NEW	912909108		11/30/2009	6/10/2010		7,714		0	8,018	-304			0	-304
380	UNITED THERAPEUTICS CORP DEL	91307C102		2/27/2009	1/27/2010		571		0	337	234			0	234
381	UNITED THERAPEUTICS CORP DEL	91307C102		2/27/2009	1/27/2010		572		0	337	235			0	235
382	UNITED THERAPEUTICS CORP DEL	91307C102		2/27/2009	2/5/2010		5,678		0	3,367	2,311			0	2,311
383	UNITED THERAPEUTICS CORP DEL	91307C102		1/27/2009	2/5/2010		1,136		0	666	470			0	470
384	UNITED THERAPEUTICS CORP DEL	91307C102		1/27/2009	3/19/2010		1,143		0	666	477			0	477
385	UNITED THERAPEUTICS CORP DEL	91307C102		1/25/2008	3/19/2010		572		0	268	304			0	304
386	UNIVERSAL AMERN FINL CORP	913377107		1/7/2010	3/12/2010		8,773		0	6,983	1,790			0	1,790
387	UNIVERSAL AMERN FINL CORP	913377107		11/20/2008	3/15/2010		6,595		0	5,362	1,233			0	1,233
388	AMETEK INC NEW	031100100		8/11/2010	3/19/2010		784		0	566	218			0	218
389	AMETEK INC NEW	031100100		11/20/2008	2/12/2010		460		0	440	20			0	20
390	AMGEN INC	031162100		8/11/2010	9/23/2010		50,153		0	45,058	4,095			0	4,095
391	AMGEN INC	031162100		11/20/2008	3/19/2010		1,771		0	1,552	219			0	219
392	AMGEN INC	031162100		11/20/2008	6/24/2010		1,126		0	1,035	91			0	91
393	AMGEN INC	031162100		11/20/2008	8/10/2010		25,094		0	23,288	1,806			0	1,806
394	AMGEN INC	031162100		4/24/2009	8/10/2010		1,115		0	991	124			0	124
395	AMGEN INC	031162100		4/24/2009	8/11/2010		64,603		0	59,443	5,160			0	5,160
396	AMGEN INC	031162100		4/24/2009	8/11/2010		11,844		0	10,735	1,109			0	1,109
397	AMPHENOL CORP NEW	032095101		11/20/2008	2/5/2010		7,666		0	3,852	3,814			0	3,814
398	AMPHENOL CORP NEW	032095101		2/27/2009	2/5/2010		2,683		0	1,810	873			0	873
399	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	6/24/2010		550		0	591	-41			0	-41

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										16	352			
										1				
	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
400	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	9/23/2010	1,698		0	1,575	123		0		123
401	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	12/10/2010	5,230		0	7,480	-2,250		0		-2,250
402	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	12/21/2010	1,799		0	2,362	-563		0		-563
403	AMYLIN PHARMACEUTICALS INC	032346108		6/18/2010	12/21/2010	150		0	195	-45		0		-45
404	ANADARKO PETROLEUM CORP	032511107		6/18/2010	9/23/2010	1,096		0	851	245		0		245
405	ANADARKO PETROLEUM CORP	032511107		6/18/2010	12/10/2010	5,520		0	3,403	2,117		0		2,117
406	ANADARKO PETROLEUM CORP	032511107		6/18/2010	12/21/2010	1,350		0	851	499		0		499
407	ANSYS INC	03662Q105		3/19/2009	3/19/2010	1,814		0	972	842		0		842
408	ANSYS INC	03662Q105		3/19/2009	4/6/2010	2,209		0	1,215	994		0		994
409	ANSYS INC	03662Q105		3/19/2009	9/23/2010	424		0	243	181		0		181
410	ANSYS INC	03662Q105		3/19/2009	11/12/2010	3,435		0	1,701	1,734		0		1,734
411	APACHE CORP	037411105		11/20/2008	3/19/2010	5,352		0	3,340	2,012		0		2,012
412	APACHE CORP	037411105		11/20/2008	6/24/2010	905		0	630	275		0		275
413	APACHE CORP	037411105		11/20/2008	9/23/2010	2,858		0	1,891	967		0		967
414	APACHE CORP	037411105		11/20/2008	12/10/2010	14,354		0	7,877	6,477		0		6,477
415	APACHE CORP	037411105		11/20/2008	12/21/2010	5,080		0	2,710	2,370		0		2,370
416	APPLE INC	037833100		6/5/2009	1/21/2010	35,453		0	24,592	10,861		0		10,861
417	APPLE INC	037833100		6/5/2009	1/21/2010	8,342		0	5,770	2,572		0		2,572
418	APPLE INC	037833100		9/3/2009	1/21/2010	626		0	499	127		0		127
419	APPLE INC	037833100		11/20/2008	1/21/2010	64,858		0	25,259	39,599		0		39,599
420	APPLE INC	037833100		11/20/2008	3/19/2010	6,217		0	2,274	3,943		0		3,943
421	APPLE INC	037833100		4/23/2010	6/24/2010	1,353		0	1,353	0		0		0
422	APPLE INC	037833100		4/23/2010	9/23/2010	4,946		0	4,600	346		0		346
423	APPLE INC	037833100		4/23/2010	12/10/2010	26,267		0	22,190	4,077		0		4,077
424	APPLE INC	037833100		4/23/2010	12/21/2010	9,075		0	7,577	1,498		0		1,498
425	ASHLAND INC	044208104		4/22/2010	7/13/2010	2,912		0	3,640	-728		0		-728
426	ASHLAND INC	044208104		4/23/2010	7/13/2010	6,310		0	8,076	-1,766		0		-1,766
427	ASHLAND INC	044208104		4/30/2010	7/13/2010	6,310		0	8,084	-1,784		0		-1,784
428	ATLAS ENERGY INC	049298102		3/4/2010	3/19/2010	1,310		0	1,387	-77		0		-77
429	ATLAS ENERGY INC	049298102		2/26/2010	4/20/2010	3,657		0	3,280	377		0		377
430	ATLAS ENERGY INC	049298102		3/4/2010	4/20/2010	2,560		0	2,428	132		0		132
431	ATLAS ENERGY INC	049298102		2/24/2010	4/20/2010	1,097		0	966	131		0		131
432	ATLAS ENERGY INC	049298102		2/24/2010	4/21/2010	6,390		0	5,798	592		0		592
433	AUTOLIV INC	052800109		7/31/2009	1/6/2010	3,157		0	2,499	658		0		658
434	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	3/25/2010	2,115		0	2,258	-143		0		-143
435	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	4/25/2010	12,153		0	12,976	-823		0		-823
436	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	5/25/2010	2,335		0	2,493	-158		0		-158
437	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	4/12/2010	5/25/2010	1,452		0	1,579	-127		0		-127
438	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	4/12/2010	6/17/2010	49,664		0	49,678	-14		0		-14
439	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	6/17/2010	67,715		0	66,504	1,211		0		1,211
440	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	6/25/2010	3,490		0	3,727	-237		0		-237
441	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	7/25/2010	197		0	210	-13		0		-13
442	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	8/25/2010	194		0	207	-13		0		-13
443	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	7/6/2010	8/25/2010	920		0	1,011	-91		0		-91
444	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	7/6/2010	8/25/2010	387		0	426	-39		0		-39
445	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	9/25/2010	194		0	207	-13		0		-13
446	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	7/6/2010	9/25/2010	920		0	1,011	-91		0		-91
447	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	7/6/2010	9/25/2010	387		0	425	-38		0		-38
448	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	7/6/2010	10/13/2010	19,073		0	19,052	21		0		21
449	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	10/25/2010	192		0	205	-13		0		-13
450	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	7/6/2010	10/25/2010	913		0	1,003	-90		0		-90
451	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	7/6/2010	10/25/2010	384		0	422	-38		0		-38
452	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	11/25/2010	169		0	181	-12		0		-12
453	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	7/6/2010	11/25/2010	381		0	418	-37		0		-37
454	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	7/6/2010	11/25/2010	338		0	372	-34		0		-34
455	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	9/10/2009	12/25/2010	157		0	167	-10		0		-10
456	FNMA POOL # 745948	31403DWH8	6 5% 10/01/36	7/6/2010	12/25/2010	353		0	388	-35		0		-35

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

Amount		Long Term CG Distributions		Short Term CG Distributions		Totals		17,509,202		0		15,968,650		1,540,552		0		0		0		0		1,540,552	
				</																					

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

	Long Term CG Distributions	Short Term CG Distributions	Amount	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
514	U.S. TREASURY NOTE	4.375%	5/15/40	912810QH4		10/29/2010	11/9/2010	10,253	0	10,578	-325			0	1,540,552
515	U.S. TREASURY NOTE	4.375%	5/15/40	912810QH4		11/4/2010	11/9/2010	5,127	0	5,287	-160			0	-160
516	U.S. TREASURY NOTE	4.375%	5/15/40	912810QH4		10/28/2010	11/18/2010	10,084	0	10,532	-448			0	-448
517	U.S. TREASURY NOTE	4.375%	5/15/40	912810QH4		11/3/2010	11/18/2010	5,042	0	5,247	-205			0	-205
518	U.S. TREASURY NOTE	4.375%	5/15/40	912810QH4		11/3/2010	11/18/2010	5,042	0	5,238	-196			0	-196
519	U.S. TREASURY NOTE	4.375%	5/15/40	912810QH4		11/12/2010	11/18/2010	15,126	0	15,384	-258			0	-258
520	U.S. TREASURY NOTE	4.375%	5/15/40	912810QH4		11/10/2010	11/18/2010	10,084	0	10,164	-80			0	-80
521	UNITED STATES TREASURY 4.0%	11/15/91	912828AP5		5/14/2009	21/1/2010	16,113	0	16,343	-230			0	0	-230
522	UNITED STATES TREASURY 4.0%	11/15/91	912828AP5		5/14/2009	3/4/2010	16,126	0	16,343	-217			0	0	-217
523	FHLMC GOLD G05669	6.5%	4/01/39	3128M7T22		9/10/2009	6/15/2010	3,458	0	3,683	-225			0	-225
524	FHLMC GOLD G05669	6.5%	4/01/39	3128M7T22		9/10/2009	7/15/2010	2,462	0	2,622	-160			0	-160
525	FHLMC GOLD G05669	6.5%	4/01/39	3128M7T22		9/10/2009	8/15/2010	2,776	0	2,957	-181			0	-181
526	FHLMC GOLD G05669	6.5%	4/01/39	3128M7T22		9/10/2009	9/15/2010	2,766	0	2,907	-141			0	-141
527	FHLMC GOLD G05669	6.5%	4/01/39	3128M7T22		9/10/2009	10/15/2010	2,038	0	2,171	-133			0	-133
528	FHLMC GOLD G05669	6.5%	4/01/39	3128M7T22		9/10/2009	11/15/2010	1,792	0	1,909	-117			0	-117
529	FHLMC GOLD G05669	6.5%	4/01/39	3128M7T22		9/10/2009	12/15/2010	2,302	0	2,452	-150			0	-150
530	FHLMC GOLD G05669	6.5%	4/01/39	3128M7T22		9/10/2009	1/15/2011	1,793	0	1,910	-117			0	-117
531	FHLMC GOLD G12633	5.0%	4/01/22	3128MBEE3		4/14/2010	5/15/2010	2,025	0	2,147	-122			0	-122
532	FHLMC GOLD G12633	5.0%	4/01/22	3128MBEE3		4/14/2010	6/15/2010	1,761	0	1,867	-106			0	-106
533	FHLMC GOLD G12633	5.0%	4/01/22	3128MBEE3		4/14/2010	7/15/2010	1,944	0	2,080	-116			0	-116
534	FHLMC GOLD G12633	5.0%	4/01/22	3128MBEE3		4/14/2010	8/15/2010	1,703	0	1,806	-103			0	-103
535	FHLMC GOLD G12633	5.0%	4/01/22	3128MBEE3		4/14/2010	9/15/2010	2,210	0	2,342	-132			0	-132
536	FHLMC GOLD G12633	5.0%	4/01/22	3128MBEE3		4/14/2010	10/15/2010	2,336	0	2,477	-141			0	-141
537	FHLMC GOLD G12633	5.0%	4/01/22	3128MBEE3		4/14/2010	11/1/2010	57,014	0	56,830	184			0	184
538	FHLMC GOLD G12633	5.0%	4/01/22	3128MBEE3		4/14/2010	11/15/2010	2,556	0	2,709	-153			0	-153
539	FHLMC GOLD G91186	5.0%	6/01/28	3128P7J79		1/22/2009	2/15/2010	723	0	738	-15			0	-15
540	CONAGRA FOODS INC	7.875%	9/15/11	205887AM2		11/19/2008	9/15/2010	1,000	0	1,015	-15			0	-15
541	CONOCOPHILLIPS			20825C104		11/20/2008	3/19/2010	3,115	0	2,575	540			0	540
542	CONOCOPHILLIPS			20825C104		11/20/2008	6/24/2010	523	0	429	94			0	94
543	CONOCOPHILLIPS			20825C104		11/20/2008	9/23/2010	2,230	0	1,717	513			0	513
544	CONOCOPHILLIPS			20825C104		11/20/2008	12/10/2010	12,253	0	8,155	4,098			0	4,098
545	CONOCOPHILLIPS			20825C104		11/20/2008	12/1/2010	4,665	0	3,005	1,660			0	1,660
546	CONOCO FUNDING	6.35%	10/15/11	20825UAB0		11/19/2008	6/10/2010	21,346	0	20,742	604			0	604
547	CONSECO INC			2084648B3		3/5/2010	3/19/2010	803	0	763	40			0	40
548	COUNTRYWIDE FINL CORP	4.5%	6/15/11	22238HAG5		11/19/2008	6/15/2010	25,000	0	25,000	0			0	0
549	CREE INC			225447101		7/30/2010	9/23/2010	503	0	705	-202			0	-202
550	CREE INC			225447101		12/10/2010	12/21/2010	1,995	0	2,115	-120			0	-120
551	CREE INC			225447101		12/10/2010	12/21/2010	665	0	723	-58			0	-58
552	CREE INC			225447101		6/14/2010	12/21/2010	5,986	0	5,989	-3			0	-3
553	CREE INC			225447101		6/14/2010	12/21/2010	1,995	0	1,996	-1			0	-1
554	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		1/29/2010	5/15/2010	11,025	0	11,102	-77			0	-77
555	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		4/12/2010	5/15/2010	33,076	0	33,128	-52			0	-52
556	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		1/29/2010	6/15/2010	888	0	895	-7			0	-7
557	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		4/12/2010	6/15/2010	2,665	0	2,669	-4			0	-4
558	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		1/29/2010	7/15/2010	107	0	107	0			0	0
559	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		4/12/2010	7/15/2010	320	0	321	-1			0	-1
560	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		1/29/2010	8/15/2010	62	0	63	-1			0	-1
561	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		4/12/2010	8/15/2010	187	0	188	-1			0	-1
562	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		1/29/2010	9/15/2010	2,636	0	2,654	-18			0	-18
563	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		4/12/2010	9/15/2010	7,908	0	7,921	-13			0	-13
564	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		1/29/2010	10/15/2010	235	0	236	-1			0	-1
565	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		4/12/2010	10/15/2010	704	0	705	-1			0	-1
566	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		1/29/2010	11/18/2010	46	0	47	-1			0	-1
567	CSFB 2005-C4 A2	5.017%	8/15/38	225458N20		4/12/2010	11/18/2010	139	0	139	0			0	0
568	CULLEN FROST BANKERS INC			229899109		11/20/2008	1/14/2010	3,081	0	2,812	269			0	269
569	COMPLETE PRODUCTION SERVICES			20453E109		12/17/2009	3/19/2010	1,080	0	1,081	-1			0	-1
570	COMPLETE PRODUCTION SERVICES			20453E109		12/17/2009	7/13/2010	1,590	0	1,202	388			0	388

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

Long Term CG Distributions		Short Term CG Distributions		Totals		17,509,202		0		15,968,650		1,540,552		0		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
Amount	16,352	1																	
			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					
571	COMPLETE PRODUCTION SERVICES	20453E109		12/1/2009	7/13/2010		954	0	639	315				0				315	
572	COMPLETE PRODUCTION SERVICES	20453E109		12/1/2009	7/30/2010		893	0	500	393				0				393	
573	COMPLETE PRODUCTION SERVICES	20453E109		11/30/2009	7/30/2010		7,279	0	3,948	3,331				0				3,331	
574	RPC INC	749660106		8/27/2010	9/23/2010		595	0	511	84				0				84	
575	RPC INC	749660106		8/27/2010	11/12/2010		520	0	340	180				0				180	
576	RPC INC	749660106		10/22/2010	11/12/2010		1,820	0	1,619	201				0				201	
577	RPC INC	749660106		10/25/2010	11/12/2010		780	0	708	72				0				72	
578	RPC INC	749660106		8/26/2010	11/12/2010		2,600	0	1,699	901				0				901	
579	RALCORP HLDGS INC NEW	751028101		8/30/2010	9/23/2010		575	0	594	-19				0				-19	
580	RANGE RESOURCES CORP	75281A109		12/17/2009	1/11/2010		3,105	0	2,942	163				0				163	
581	RANGE RESOURCES CORP	75281A109		12/17/2009	2/24/2010		7,043	0	6,865	178				0				178	
582	RAYMOND JAMES FINL INC	754730109		9/23/2009	3/19/2010		1,404	0	1,274	130				0				130	
583	RAYMOND JAMES FINL INC	754730109		6/10/2010	9/23/2010		486	0	554	-68				0				-68	
584	RAYMOND JAMES FINL INC	754730109		10/11/2010	10/11/2010		2,176	0	2,215	-39				0				-39	
585	RAYONIER INC REIT	754907103		11/21/2008	3/19/2010		1,352	0	879	473				0				473	
586	RAYONIER INC REIT	754907103		11/21/2008	6/24/2010		1,832	0	1,172	660				0				660	
587	RAYONIER INC REIT	754907103		11/21/2008	9/23/2010		497	0	291	206				0				206	
588	RAYONIER INC REIT	754907103		11/21/2008	10/22/2010		2,566	0	1,456	1,110				0				1,110	
589	RAYTHEON CO	75511507		11/20/2008	3/19/2010		2,275	0	1,852	423				0				423	
590	RAYTHEON CO	75511507		6/24/2010	9/23/2010		910	0	1,028	-118				0				-118	
591	RAYTHEON CO	75511507		11/20/2008	12/10/2010		4,092	0	4,167	-75				0				-75	
592	RAYTHEON CO	75511507		11/20/2008	12/10/2010		897	0	926	-29				0				-29	
593	REGAL ENTMT GROUP	758766109		11/4/2009	3/19/2010		1,042	0	762	280				0				280	
594	REGAL ENTMT GROUP	758766109		11/3/2009	4/5/2010		1,987	0	1,396	591				0				591	
595	REGAL ENTMT GROUP	758766109		11/4/2009	4/5/2010		3,974	0	2,793	1,181				0				1,181	
596	REGAL ENTMT GROUP	758766109		11/5/2009	4/5/2010		4,516	0	3,162	1,354				0				1,354	
597	REGAL ENTMT GROUP	758766109		11/6/2009	4/5/2010		1,987	0	1,373	614				0				614	
598	REINSURANCE GROUP OF AMERICA	759351604		11/21/2008	3/19/2010		1,522	0	900	622				0				622	
599	REINSURANCE GROUP OF AMERICA	759351604		11/21/2008	9/23/2010		465	0	300	165				0				165	
600	REINSURANCE GROUP OF AMERICA	759351604		11/21/2008	12/3/2010		4,096	0	2,399	1,697				0				1,697	
601	REINSURANCE GROUP OF AMERICA	759351604		2/27/2009	12/3/2010		11,264	0	5,961	5,303				0				5,303	
602	ROPER INDUSTRIES INC	776696106		2/27/2009	1/21/2010		531	0	422	109				0				109	
603	ROPER INDUSTRIES INC	776696106		11/21/2008	1/21/2010		2,122	0	1,451	671				0				671	
604	ROPER INDUSTRIES INC	776696106		11/21/2008	3/19/2010		572	0	363	209				0				209	
605	ROPER INDUSTRIES INC	776696106		11/21/2008	9/23/2010		642	0	363	279				0				279	
606	DR PEPPER SNAPPLE GROUP-WI	26138E109		2/27/2009	3/19/2010		1,091	0	430	661				0				661	
607	DR PEPPER SNAPPLE GROUP-WI	26138E109		2/27/2009	6/24/2010		3,358	0	1,291	2,077				0				2,077	
608	DR PEPPER SNAPPLE GROUP-WI	26138E109		2/27/2009	8/30/2010		2,972	0	1,148	1,824				0				1,824	
609	DR PEPPER SNAPPLE GROUP-WI	26138E109		2/27/2009	9/23/2010		338	0	143	195				0				195	
610	DR PEPPER SNAPPLE GROUP-WI	26138E109		2/27/2009	10/6/2010		5,840	0	2,439	3,401				0				3,401	
611	DREYFUS PREM LT TRM HI YLD-I	261980759		12/31/2009	9/23/2010		4,828	0	4,836	-8				0				-8	
612	DREYFUS PREM LT TRM HI YLD-I	261980759		1/29/2010	9/23/2010		5,118	0	5,094	24				0				24	
613	DREYFUS PREM LT TRM HI YLD-I	261980759		2/26/2010	9/23/2010		4,588	0	4,517	71				0				71	
614	DREYFUS PREM LT TRM HI YLD-I	261980759		3/31/2010	9/23/2010		14,908	0	15,000	-92				0				-92	
615	DREYFUS PREM LT TRM HI YLD-I	261980759		4/30/2010	9/23/2010		4,734	0	4,770	-36				0				-36	
616	DREYFUS PREM LT TRM HI YLD-I	261980759		7/30/2010	9/23/2010		4,630	0	4,744	-114				0				-114	
617	DREYFUS PREM LT TRM HI YLD-I	261980759		8/31/2010	9/23/2010		4,948	0	4,902	46				0				46	
618	DREYFUS PREM LT TRM HI YLD-I	261980759		5/28/2010	9/23/2010		4,827	0	4,745	82				0				82	
619	DREYFUS PREM LT TRM HI YLD-I	261980759		5/28/2010	9/23/2010		1,420	0	1,372	48				0				48	
620	DREYFUS PREM LT TRM HI YLD-I	261980759		9/30/2010	12/10/2010		3,695	0	3,515	180				0				180	
621	DREYFUS PREM LT TRM HI YLD-I	261980759		10/29/2010	12/10/2010		4,319	0	4,279	40				0				40	
622	DREYFUS PREM LT TRM HI YLD-I	261980759		11/30/2010	12/10/2010		4,151	0	4,195	-44				0				-44	
623	DREYFUS PREM LT TRM HI YLD-I	261980759		6/30/2010	12/10/2010		4,094	0	4,057	37				0				37	
624	DREYFUS PREM LT TRM HI YLD-I	261980759		12/29/2009	9/23/2010		20,000	0	19,432	568				0				568	
625	DREYFUS PR GL R/E SEC FD CL I	261986582		12/29/2009	9/23/2010		14,304	0	13,151	1,153				0				1,153	
626	DREYFUS PR GL R/E SEC FD CL I	261986582		3/31/2010	9/23/2010		3,354	0	3,169	185				0				185	

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

Long Term CG Distributions			Short Term CG Distributions		Amount								
					16,352								
					1								
	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
628	DREYFUS PR GL R/E SEC FD CL I	261986582		11/24/2008	9/23/2010	57,342		35,443	21,899	0	0	0	1,540,552
629	DREYFUS OPPORTUNISTIC SMALL CAP	262000C403		12/10/2009	3/19/2010	49,000		41,512	7,488	0	0	0	21,899
630	DREYFUS NEWTON INTERN EQTY-I	26203E604		12/15/2009	9/23/2010	9,391		9,312	79	0	0	0	7,488
631	FHLMC GOLD C91186	3128P7J79		1/22/2009	3/15/2010	958		978	-20	0	0	0	-20
632	FHLMC GOLD C91186	3128P7J79		1/22/2009	4/15/2010	1,077		1,100	-23	0	0	0	-23
633	FHLMC GOLD C91186	3128P7J79		1/22/2009	5/15/2010	861		879	-18	0	0	0	-18
634	FHLMC GOLD C91186	3128P7J79		1/22/2009	6/15/2010	871		889	-18	0	0	0	-18
635	FHLMC GOLD C91186	3128P7J79		1/22/2009	7/15/2010	1,021		1,043	-22	0	0	0	-22
636	FHLMC GOLD C91186	3128P7J79		1/22/2009	8/15/2010	1,711		1,747	-36	0	0	0	-36
637	FHLMC GOLD C91186	3128P7J79		1/22/2009	9/15/2010	1,395		1,425	-30	0	0	0	-30
638	FHLMC GOLD C91186	3128P7J79		1/22/2009	10/15/2010	1,707		1,743	-36	0	0	0	-36
639	FHLMC GOLD C91186	3128P7J79		1/22/2009	11/15/2010	1,948		1,989	-41	0	0	0	-41
640	FHLMC GOLD C91186	3128P7J79		1/22/2009	12/15/2010	1,894		1,934	-40	0	0	0	-40
641	FHLMC GOLD C91186	3128P7J79		1/22/2009	1/15/2011	1,307		1,335	-28	0	0	0	-28
642	FED HOME LOAN MTGE CORP 3.0% 4/27	3128X8WFS		4/22/2009	4/21/2010	105,000		105,000	0	0	0	0	0
643	FED HOME LOAN MTGE CORP 2.0% 4/27	3128X8XS6		4/24/2009	4/16/2010	40,440		39,940	500	0	0	0	500
644	FED HOME LOAN MTG CORP 2.0% 9/28	3128X9GK0		10/28/2009	6/11/2010	20,073		20,060	13	0	0	0	13
645	FED HOME LOAN MTG CORP 2.0% 9/28	3128X9GK0		10/28/2009	9/28/2010	55,000		55,165	-165	0	0	0	-165
646	FED HOME LN MTG CORP 2.0% 11/05/	3128X9KL3		10/28/2009	6/11/2010	20,080		20,025	55	0	0	0	55
647	FED HOME LN MTG CORP 2.0% 11/05/	3128X9KL3		10/28/2009	11/5/2010	55,000		55,069	-69	0	0	0	-69
648	FHLMC GOLD A82899	312929GG1		8/6/2009	2/15/2010	2,206		2,275	-69	0	0	0	-69
649	FHLMC GOLD A82899	312929GG1		8/6/2009	3/15/2010	7,259		7,487	-228	0	0	0	-228
650	FHLMC GOLD A82899	312929GG1		8/6/2009	4/15/2010	4,628		4,773	-145	0	0	0	-145
651	FHLMC GOLD A82899	312929GG1		8/6/2009	5/15/2010	1,998		2,061	-63	0	0	0	-63
652	FHLMC GOLD A82899	312929GG1		8/6/2009	6/15/2010	2,342		2,415	-73	0	0	0	-73
653	FHLMC GOLD A82899	312929GG1		8/6/2009	7/15/2010	1,207		1,245	-38	0	0	0	-38
654	HEARTWARE INTERNATIONAL INC	422368100		6/14/2010	12/21/2010	3,599		2,556	1,043	0	0	0	1,043
655	HEARTWARE INTERNATIONAL INC	422368100		6/15/2010	12/21/2010	900		636	264	0	0	0	264
656	HEARTWARE INTERNATIONAL INC	422368100		6/16/2010	12/21/2010	900		680	220	0	0	0	220
657	HEARTWARE INTERNATIONAL INC	422368100		6/17/2010	12/21/2010	1,799		1,392	407	0	0	0	407
658	HEARTWARE INTERNATIONAL INC	422368100		6/18/2010	12/21/2010	900		695	205	0	0	0	205
659	HEARTWARE INTERNATIONAL INC	422368100		6/18/2010	12/21/2010	1,799		707	193	0	0	0	193
660	HEARTWARE INTERNATIONAL INC	422368100		6/21/2010	12/21/2010	2,699		1,431	368	0	0	0	368
661	HEARTWARE INTERNATIONAL INC	422368100		6/21/2010	12/21/2010	1,095		2,170	529	0	0	0	529
662	HEIDRICK & STRUGGLES INTL INC	422819102		2/3/2010	3/19/2010	274		1,036	59	0	0	0	59
663	HEIDRICK & STRUGGLES INTL INC	422819102		2/4/2010	3/19/2010	407		255	19	0	0	0	19
664	HEIDRICK & STRUGGLES INTL INC	422819102		2/4/2010	7/16/2010	795		511	-104	0	0	0	-104
665	HEIDRICK & STRUGGLES INTL INC	422819102		2/4/2010	7/16/2010	407		1,022	-227	0	0	0	-227
666	HEIDRICK & STRUGGLES INTL INC	422819102		8/31/2009	7/19/2010	596		633	-37	0	0	0	-37
667	HEIDRICK & STRUGGLES INTL INC	422819102		8/31/2009	7/20/2010	196		211	-15	0	0	0	-15
668	HEIDRICK & STRUGGLES INTL INC	422819102		8/31/2009	7/20/2010	2,919		3,165	-246	0	0	0	-246
669	HEIDRICK & STRUGGLES INTL INC	422819102		8/31/2009	7/21/2010	1,199		1,266	-67	0	0	0	-67
670	HEIDRICK & STRUGGLES INTL INC	422819102		4/5/2010	6/10/2010	839		1,309	-370	0	0	0	-370
671	HEIDRICK & STRUGGLES INTL INC	422819102		4/5/2010	6/10/2010	104		145	-41	0	0	0	-41
672	HEIDRICK & STRUGGLES INTL INC	422819102		4/6/2010	6/10/2010	4,530		6,505	-1,975	0	0	0	-1,975
673	HEIDRICK & STRUGGLES INTL INC	422819102		4/7/2010	6/10/2010	2,254		3,167	-913	0	0	0	-913
674	HESS CORP	42809H107		3/17/2009	3/19/2010	3,638		3,689	-51	0	0	0	-51
675	HESS CORP	42809H107		3/17/2009	6/24/2010	2,154		2,459	-305	0	0	0	-305
676	HESS CORP	42809H107		3/17/2009	9/23/2010	2,252		2,459	-207	0	0	0	-207
677	HESS CORP	42809H107		3/17/2009	12/10/2010	14,166		11,680	2,486	0	0	0	2,486
678	HESS CORP	42809H107		1/23/2009	12/21/2010	5,309		3,861	1,448	0	0	0	1,448
679	HESS CORP	42809H107		12/23/2009	3/19/2010	787		864	-77	0	0	0	-77
680	HEWITT ASSOC INC	42822Q100		12/18/2009	4/9/2010	1,615		1,719	-104	0	0	0	-104
681	HEWITT ASSOC INC	42822Q100		12/21/2009	4/9/2010	3,230		3,448	-218	0	0	0	-218
682	HEWITT ASSOC INC	42822Q100		12/22/2009	4/9/2010	2,019		2,150	-131	0	0	0	-131
683	HEWITT ASSOC INC	42822Q100		12/23/2009	4/9/2010	2,423		2,593	-170	0	0	0	-170
684	HEWLETT PACKARD CO	428236103		8/21/2009	3/19/2010	5,247		4,439	808	0	0	0	808

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Long Term CG Distributions		Short Term CG Distributions		Amount									
				16,352									
				1									
	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
685	COMPLETE PRODUCTION SERVICES	20453E109		9/9/2010	9/23/2010	409	0	392	17			0	17
686	DREYFUSNEWTON INTERN EQTY-I	26203E604		3/19/2010	9/23/2010	31,037	0	31,000	37			0	37
687	DREYFUSNEWTON INTERN EQTY-I	26203E604		6/24/2010	9/23/2010	34,572	0	31,423	3,149			0	3,149
688	DREYFUSNEWTON INTERN EQTY-I	26203E604		6/24/2010	12/10/2010	1,847	0	1,577	270			0	270
689	DREYFUSNEWTON INTERN EQTY-I	26203E604		11/20/2008	12/10/2010	14,153	0	9,574	4,579			0	4,579
690	DU PONT (E I) DE NEMOURS	26353A109		4/14/2009	3/19/2010	1,102	0	804	298			0	298
691	DU PONT (E I) DE NEMOURS	26353A109		4/14/2009	6/24/2010	735	0	536	199			0	199
692	DU PONT (E I) DE NEMOURS	26353A109		4/14/2009	9/23/2010	886	0	536	360			0	360
693	DU PONT (E I) DE NEMOURS	26353A109		4/14/2009	12/10/2010	5,339	0	2,949	2,390			0	2,390
694	DU PONT (E I) DE NEMOURS	26353A109		4/14/2009	12/21/2010	1,998	0	1,072	926			0	926
695	E M C CORP MASS	268648102		7/29/2009	3/19/2010	4,094	0	3,376	718			0	718
696	E M C CORP MASS	268648102		4/23/2010	6/24/2010	376	0	400	-24			0	-24
697	E M C CORP MASS	268648102		4/23/2010	9/30/2010	3,104	0	2,997	107			0	107
698	E M C CORP MASS	268648102		4/23/2010	9/30/2010	15,431	0	15,185	246			0	246
699	E M C CORP MASS	268648102		7/29/2009	9/30/2010	109,214	0	82,547	26,667			0	26,667
700	E M C CORP MASS	268648102		4/23/2010	9/30/2010	14,413	0	14,166	227			0	227
701	E M C CORP MASS	268648102		7/16/2009	9/30/2010	3,248	0	2,200	1,048			0	1,048
702	E M C CORP MASS	268648102		7/16/2009	12/10/2010	5,997	0	3,712	2,285			0	2,285
703	E M C CORP MASS	268648102		7/16/2009	12/21/2010	2,065	0	1,238	827			0	827
704	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	7/25/2010	592	0	598	-6			0	-6
705	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	8/25/2010	1,238	0	1,251	-13			0	-13
706	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	9/25/2010	2,120	0	2,143	-23			0	-23
707	FNMA POOL # AD5672 4.5% 5/01/40	31418TJS7		5/5/2010	10/25/2010	3,043	0	3,075	-32			0	-32
708	HEWLETT PACKARD CO	428236103		8/21/2009	6/24/2010	925	0	888	37			0	37
709	HEWLETT PACKARD CO	428236103		8/21/2009	8/11/2010	30,155	0	32,846	-2,691			0	-2,691
710	HEWLETT PACKARD CO	428236103		8/21/2009	8/11/2010	89,835	0	97,649	-7,814			0	-7,814
711	HEWLETT PACKARD CO	428236103		8/21/2009	8/12/2010	55,409	0	61,253	-5,844			0	-5,844
712	HEWLETT PACKARD CO	428236103		9/3/2009	8/12/2010	24,091	0	26,611	-2,520			0	-2,520
713	HILL-ROM HOLDINGS INC	431475102		8/28/2009	1/22/2010	10,641	0	9,061	1,580			0	1,580
714	HILL-ROM HOLDINGS INC	431475102		8/31/2009	1/22/2010	3,144	0	2,665	479			0	479
715	HOME DEPOT INC	437076102		8/28/2009	3/19/2010	5,843	0	4,990	853			0	853
716	HOME DEPOT INC	437076102		9/11/2009	5/20/2010	29,079	0	24,097	4,982			0	4,982
717	HOME DEPOT INC	437076102		9/11/2009	5/20/2010	45,271	0	37,600	7,671			0	7,671
718	HOME DEPOT INC	437076102		9/11/2009	5/20/2010	7,600	0	6,277	1,323			0	1,323
719	HOME DEPOT INC	437076102		8/28/2009	5/20/2010	21,593	0	18,296	3,297			0	3,297
720	HOME DEPOT INC	437076102		9/11/2009	5/20/2010	2,629	0	2,196	433			0	433
721	UNITED STATES TREASURY 4.0% 11/15/912828AP5			5/14/2009	5/24/2010	10,754	0	10,895	-141			0	-141
722	UNITED STATES TREASURY 4.0% 11/15/912828AP5			11/16/2009	5/24/2010	10,754	0	10,820	-66			0	-66
723	UNITED STATES TREASURY 4.0% 11/15/912828AP5			7/14/2009	6/9/2010	43,025	0	43,144	-119			0	-119
724	UNITED STATES TREASURY 4.0% 11/15/912828AP5			7/22/2009	6/9/2010	37,647	0	37,661	-14			0	-14
725	UNITED STATES TREASURY 4.0% 11/15/912828AP5			12/15/2009	6/9/2010	53,781	0	54,098	-317			0	-317
726	UNITED STATES TREASURY 4.0% 11/15/912828AP5			9/15/2009	6/9/2010	37,647	0	37,745	-98			0	-98
727	UNITED STATES TREASURY 4.0% 11/15/912828AP5			6/24/2009	6/10/2010	188,234	0	188,235	-1			0	-1
728	UNITED STATES TREASURY 4.0% 11/15/912828AP5			8/21/2009	6/10/2010	37,589	0	37,413	176			0	176
729	UNITED STATES TREASURY 4.0% 11/15/912828AP5			9/15/2009	6/10/2010	32,219	0	32,170	49			0	49
730	UNITED STATES TREASURY 4.0% 11/15/912828AP5			12/30/2009	6/10/2010	128,878	0	128,452	426			0	426
731	UNITED STATES TREASURY 4.0% 11/15/912828AP5			6/12/2009	6/10/2010	26,850	0	26,673	177			0	177
732	UNITED STATES TREASURY 4.0% 11/15/912828AP5			6/12/2009	6/11/2010	10,741	0	10,669	72			0	72
733	UNITED STATES TREASURY 4.0% 11/15/912828AP5			8/12/2009	6/11/2010	10,741	0	10,664	77			0	77
734	UNITED STATES TREASURY 4.0% 11/15/912828AP5			8/12/2009	6/14/2010	26,827	0	26,661	166			0	166
735	UNITED STATES TREASURY 4.0% 11/15/912828AP5			8/12/2009	7/6/2010	21,523	0	21,329	194			0	194
736	UNITED STATES TREASURY 4.0% 11/15/912828AP5			8/12/2009	7/6/2010	37,666	0	37,611	55			0	55
737	UNITED STATES TREASURY 4.25% 8/15/13912828BH2			12/11/2008	1/13/2010	16,285	0	16,987	-712			0	-712
738	UNITED STATES TREASURY 4.25% 8/15/13912828BH2			12/11/2008	6/9/2010	87,581	0	90,650	-3,069			0	-3,069
739	UNITED STATES TREASURY 4.25% 8/15/13912828BH2			12/11/2008	6/11/2010	27,317	0	28,328	-1,011			0	-1,011
740	UNITED STATES TREASURY 4.25% 8/15/13912828BH2			1/22/2009	6/11/2010	21,854	0	22,592	-728			0	-728
741	UNITED STATES TREASURY 4.25% 8/15/13912828BH2						0					0	

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gain Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions								
						Amount		17,509,202	0	15,968,650	1,540,552	0	0	0	1,540,552
742	UNITED STATES TREAS 4 25% 11/15/1912828BR0			7/29/2009	6/11/2010	16,352	1	27,363	0	25,878	485			0	485
743	UNITED STATES TREAS 4 25% 8/15/13912828BH2			11/19/2008	6/11/2010			65,562	0	66,896	-1,334			0	-1,334
744	UNITED STATES TREAS 4 25% 8/15/13912828BH2			11/19/2008	6/14/2010			16,367	0	16,724	-357			0	-357
745	UNITED STATES TREAS 4 25% 8/15/13912828BH2			12/11/2009	6/14/2010			32,734	0	32,830	-96			0	-96
746	UNITED STATES TREAS 4 25% 11/15/11912828BR0			12/11/2009	2/5/2010			10,941	0	10,956	-15			0	-15
747	UNITED STATES TREAS 4 25% 11/15/11912828BR0			10/9/2009	2/5/2010			10,941	0	10,905	36			0	36
748	UNITED STATES TREAS 4 25% 11/15/11912828BR0			6/17/2010	8/2/2010			16,619	0	16,437	182			0	182
749	UNITED STATES TREAS 4 25% 11/15/11912828BR0			9/16/2009	6/9/2010			49,363	0	48,938	425			0	425
750	UNITED STATES TREAS 4 25% 11/15/11912828BR0			10/9/2009	6/9/2010			5,485	0	5,453	32			0	32
751	UNITED STATES TREAS 4 25% 11/15/11912828BR0			10/22/2009	6/9/2010			5,485	0	5,445	40			0	40
752	U S TREASURY NOTE 3 625% 6/15/101912828OX5			5/14/2010	6/10/2010			95,007	0	95,268	-261			0	-261
753	UNITED STATES TREAS 4 25% 11/15/11912828BR0			10/27/2009	6/9/2010			60,332	0	59,710	622			0	622
754	UNITED STATES TREAS 4 25% 11/15/11912828BR0			9/18/2009	6/9/2010			65,817	0	65,100	717			0	717
755	UNITED STATES TREAS 4 25% 11/15/11912828BR0			9/18/2009	6/11/2010			43,781	0	43,400	381			0	381
756	U S TREASURY NOTE 4 5% 11/15/15 912828EN6			12/10/2009	3/8/2010			22,043	0	22,231	-188			0	-188
757	UNITED STATES TREAS 4 25% 11/15/11912828BR0			10/26/2009	6/11/2010			10,945	0	10,842	103			0	103
758	U S TREASURY NOTE 4 5% 11/15/15 912828EN6			12/10/2009	4/28/2010			71,190	0	72,252	-1,062			0	-1,062
759	U S TREASURY NOTE 4 5% 11/15/15 912828EN6			12/10/2009	5/5/2010			44,225	0	44,463	-238			0	-238
760	U S TREASURY NOTE 4 5% 11/15/15 912828EN6			9/18/2009	5/5/2010			49,753	0	49,168	585			0	585
761	CAPITAL ONE FINANCIAL CORP 14040H105			1/19/2010	12/10/2010			11,388	0	11,540	-152			0	-152
762	CAREFUSION CORPORATION 14170T101			12/22/2009	3/19/2010			3,792	0	3,847	-55			0	-55
763	CARNIVAL CORP 143658300			7/1/2010	9/23/2010			8,073	0	9,389	-1,316			0	-1,316
764	CARNIVAL CORP 143658300			7/1/2010	12/10/2010			1,492	0	1,249	243			0	243
765	CARNIVAL CORP 143658300			7/1/2010	12/21/2010			2,234	0	4,372	1,791			0	1,791
766	CARPENTER TECHNOLOGY CORP 144285103			1/11/2010	2/26/2010			4,168	0	4,400	-232			0	-232
767	CARPENTER TECHNOLOGY CORP 144285103			1/11/2010	3/19/2010			1,378	0	1,257	121			0	121
768	CARPENTER TECHNOLOGY CORP 144285103			1/11/2010	9/23/2010			335	0	314	21			0	21
769	CARTER'S INC 146229109			5/5/2010	8/25/2010			12,580	0	11,572	1,008			0	1,008
770	CARTER'S INC 146229109			5/5/2010	8/25/2010			3,883	0	5,655	-1,672			0	-1,672
771	CARTER'S INC 146229109			5/5/2010	8/25/2010			467	0	665	-198			0	-198
772	CARTER'S INC 146229109			5/5/2010	8/25/2010			2,569	0	3,652	-1,083			0	-1,083
773	CATERPILLAR INC 149123101			6/3/2010	8/25/2010			1,168	0	1,571	-403			0	-403
774	CATERPILLAR INC 149123101			6/16/2010	12/10/2010			8,981	0	1,287	253			0	253
775	CATERPILLAR INC 149123101			6/16/2010	12/21/2010			2,836	0	6,435	-2,546			0	-2,546
776	CATERPILLAR INC 149123101			11/19/2008	1/7/2010			10,588	0	8,999	1,589			0	1,589
777	CATERPILLAR INC 149123101			11/20/2008	1/7/2010			557	0	597	-55			0	-55
778	CATERPILLAR INC 149123101			5/5/2010	11/25/2010			4,283	0	4,329	-46			0	-46
779	CATERPILLAR INC 149123101			5/5/2010	12/25/2010			3,334	0	3,369	-35			0	-35
780	CATERPILLAR INC 149123101			5/5/2010	1/25/2011			2,889	0	2,920	-31			0	-31
781	FEDEX CORP 31428X106			11/20/2008	3/19/2010			103,374	0	2,324	1,309			0	1,309
782	FEDEX CORP 31428X106			11/20/2008	6/16/2010			76,110	0	27,264	48,846			0	48,846
783	FEDEX CORP 31428X106			3/4/2010	3/19/2010			1,839	0	1,845	-6			0	-6
784	FEDEX CORP 31428X106			3/4/2010	7/30/2010			864	0	615	249			0	249
785	FEDEX CORP 31428X106			2/25/2010	7/30/2010			2,591	0	1,647	944			0	944
786	FEDEX CORP 31428X106			2/25/2010	8/30/2010			3,599	0	2,195	1,404			0	1,404
787	FEDEX CORP 31428X106			2/25/2010	9/23/2010			1,228	0	659	569			0	569
788	FEDEX CORP 31428X106			2/25/2010	9/23/2010			825	0	439	386			0	386
789	FEDEX CORP 31428X106			2/16/2010	9/28/2010			4,950	0	2,554	2,396			0	2,396
790	FEDEX CORP 31428X106			12/10/2010	12/13/2010			846	0	852	-6			0	-6
791	FEDEX CORP 31428X106			2/16/2010	12/13/2010			16,499	0	6,224	10,275			0	10,275
792	FEDEX CORP 31428X106			10/13/2009	1/29/2010			3,648	0	4,517	-869			0	-869
793	FEDEX CORP 31428X106			7/13/2009	1/29/2010			261	0	275	-14			0	-14
794	FEDEX CORP 31428X106			7/13/2009	3/19/2010			1,168	0	1,099	69			0	69
795	FEDEX CORP 31428X106			7/13/2009	6/10/2010			11,703	0	11,947	-244			0	-244

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Long Term CG Distributions		Short Term CG Distributions		Amount		Totals		17,509,202		15,968,650		1,540,552		0		0		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									
799	FIFTH THIRD BANCORP	316773100		1/21/2010	3/19/2010	2,518		2,331	187											187	
800	FIFTH THIRD BANCORP	316773100		1/21/2010	7/16/2010	1,946		1,963	-17											-17	
801	FIFTH THIRD BANCORP	316773100		1/21/2010	9/23/2010	484		491	-7											-7	
802	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	6,137		3,290	2,847											2,847	
803	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	99		53	46											46	
804	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	11,057		5,942	5,115											5,115	
805	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	34,236		18,507	15,729											15,729	
806	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	8,878		4,754	4,124											4,124	
807	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	33,688		18,071	15,617											15,617	
808	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/19/2010	947		508	439											439	
809	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	1/28/2010	3		2	1											1	
810	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	3/19/2010	58		28	30											30	
811	FIRST HORIZON NATIONAL CORP	320517105		11/20/2008	4/19/2010	1		0	1											1	
812	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7		2/19/2010	3/17/2010	2,568		2,613	-45											-45	
813	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7		2/19/2010	4/17/2010	5,904		6,005	-101											-101	
814	FUNBC 2000-C2 A2 7 202% 10/15/32	33736XAX7		2/19/2010	5/17/2010	3,971		4,039	-68											-68	
815	ROPER INDUSTRIES INC	776896106		11/21/2008	10/8/2010	1,997		1,086	909											909	
816	ROVI CORP	779376102		6/24/2009	3/19/2010	1,479		894	585											585	
817	ROVI CORP	779376102		6/24/2009	9/23/2010	941		447	494											494	
818	ROVI CORP	779376102		6/24/2009	11/12/2010	4,162		1,787	2,375											2,375	
819	SBA COMMUNICATIONS CORP	78388J106		2/27/2009	3/19/2010	1,063		624	439											439	
820	SBA COMMUNICATIONS CORP	78388J106		12/5/2008	3/19/2010	354		156	198											198	
821	SBA COMMUNICATIONS CORP	78388J106		12/5/2008	9/23/2010	390		156	234											234	
822	SVB FINANCIAL GROUP	78486Q101		1/21/2010	1/28/2010	1,758		1,896	-138											-138	
823	SVB FINANCIAL GROUP	78486Q101		7/29/2009	1/28/2010	1,318		1,086	232											232	
824	SVB FINANCIAL GROUP	78486Q101		1/21/2010	1/28/2010	2,644		2,844	-200											-200	
825	SVB FINANCIAL GROUP	78486Q101		7/29/2009	1/29/2010	444		362	82											82	
826	SVB FINANCIAL GROUP	78486Q101		7/29/2009	1/29/2010	1,751		1,448	303											303	
827	SVB FINANCIAL GROUP	78486Q101		7/29/2009	2/17/2010	1,309		1,086	223											223	
828	SVB FINANCIAL GROUP	78486Q101		7/29/2009	2/18/2010	7,944		6,877	1,067											1,067	
829	SVB FINANCIAL GROUP	78486Q101		7/29/2009	2/18/2010	4,181		3,614	567											567	
830	SALIX PHARMACEUTICALS LTD	795435106		3/26/2010	10/8/2010	9,337		8,685	652											652	
831	CEPHALON INC	156708109		6/10/2009	1/27/2010	1,304		1,160	144											144	
832	CEPHALON INC	156708109		6/10/2009	2/18/2010	5,366		4,640	726											726	
833	CEPHALON INC	156708109		6/24/2009	2/18/2010	2,012		1,704	308											308	
834	CEPHALON INC	156708109		7/13/2009	2/18/2010	7,378		5,905	1,473											1,473	
835	CERNER CORP	156782104		1/22/2010	3/19/2010	1,768		1,678	90											90	
836	CERNER CORP	156782104		1/22/2010	4/30/2010	18,094		17,619	475											475	
837	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	4/15/2010	6,757		6,866	-109											-109	
838	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	4/15/2010	5,021		5,090	-69											-69	
839	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/5/2010	4/15/2010	1,004		1,019	-15											-15	
840	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/9/2010	4/15/2010	2,343		2,376	-33											-33	
841	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	4/15/2010	6,809		6,921	-112											-112	
842	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	4/15/2010	5,384		6,472	-88											-88	
843	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	5/15/2010	4,667		4,743	-76											-76	
844	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	5/15/2010	4,376		4,436	-60											-60	
845	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/5/2010	5/15/2010	875		888	-13											-13	
846	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	2/25/2010	573		583	-10											-10	
847	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	3/25/2010	548		558	-10											-10	
848	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	4/25/2010	494		503	-9											-9	
849	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	5/25/2010	530		540	-10											-10	
850	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	6/25/2010	585		596	-11											-11	
851	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	7/25/2010	724		737	-13											-13	
852	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	8/25/2010	639		651	-12											-12	
853	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	9/25/2010	1,989		2,026	-37											-37	
854	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	10/25/2010	2,812		2,864	-52											-52	
855	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	11/9/2010	51,836		50,458	1,378											1,378	

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Amount										16,352									
Long Term CG Distributions										Short Term CG Distributions									
Kind(s) of Property Sold										CUSIP #									
															</				

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Long Term CG Distributions										Amount				
Short Term CG Distributions										16 352				
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
913	ENDO PHARMACEUTICALS HLDGS INC	29264F205		9/28/2010	12/21/2010		14,062	0	13,388	474			0	474
914	ENDO PHARMACEUTICALS HLDGS INC	29264F205		12/10/2010	12/21/2010		352	0	365	-13			0	-13
915	ENERGEN CORP	29265N108		6/24/2009	3/4/2010		11,581	0	9,824	1,757			0	1,757
916	ENERGEN CORP	29265N108		6/24/2009	3/4/2010		3,243	0	2,740	503			0	503
917	ENERGIZER HLDGS INC	29266R108		12/22/2009	3/19/2010		1,251	0	1,240	11			0	11
918	ENERGIZER HLDGS INC	29266R108		12/22/2009	9/23/2010		1,429	0	1,240	189			0	189
919	ENERGIZER HLDGS INC	29266R108		11/15/2010	12/10/2010		6,371	0	6,385	-14			0	-14
920	ENERGIZER HLDGS INC	29266R108		11/15/2010	12/21/2010		1,503	0	1,419	84			0	84
921	EQUINIX INC	29444U502		10/12/2009	3/19/2010		1,535	0	1,439	96			0	96
922	EQUINIX INC	29444U502		10/12/2009	5/5/2010		1,578	0	1,535	43			0	43
923	EQUINIX INC	29444U502		10/27/2009	5/5/2010		13,803	0	12,649	1,154			0	1,154
924	EXELON CORP	30161N101		11/20/2008	3/19/2010		3,123	0	3,254	-131			0	-131
925	EXELON CORP	30161N101		11/20/2008	8/24/2010		3,183	0	3,672	-489			0	-489
926	ERP OPER LTD PARTNERSH 5 2% 4/01/2008	26884A06		11/19/2008	1/7/2010		5,159	0	4,409	760			0	760
927	EOT CORP	26884L109		11/12/2010	12/21/2010		3,600	0	3,303	297			0	297
928	EXELON CORP	30161N101		11/20/2008	8/24/2010		102,646	0	118,809	-16,163			0	-16,163
929	EXELON CORP	30161N101		6/24/2010	8/24/2010		803	0	783	20			0	20
930	EXELON CORP	30161N101		11/20/2008	8/24/2010		7,035	0	8,134	-1,099			0	-1,099
931	EXTERRAN HOLDINGS INC	30225X103		6/10/2010	8/25/2010		5,460	0	6,756	-1,296			0	-1,296
932	EXTERRAN HOLDINGS INC	30225X103		6/10/2010	8/25/2010		4,245	0	5,255	-1,010			0	-1,010
933	EXXON MOBIL CORP	30231G102		11/20/2008	3/19/2010		7,988	0	8,582	-594			0	-594
934	EXXON MOBIL CORP	30231G102		11/20/2008	9/23/2010		3,682	0	4,291	-609			0	-609
935	EXXON MOBIL CORP	30231G102		11/20/2008	12/10/2010		21,573	0	21,454	119			0	119
936	EXXON MOBIL CORP	30231G102		11/20/2008	12/21/2010		7,247	0	7,151	96			0	96
937	FMC TECHNOLOGIES INC	30249U101		12/17/2009	2/5/2010		9,087	0	9,740	-653			0	-653
938	FHLMC GOLD G30459 5% 5/1/2029	31280UJL3		10/16/2009	2/15/2010		532	0	560	-28			0	-28
939	FNMA POOL # 938578 6 0% 9/01/36	31412YFT4		12/22/2009	10/27/2010		13,271	0	12,669	602			0	602
940	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		12/22/2009	2/25/2010		40	0	42	-2			0	-2
941	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		12/22/2009	3/25/2010		1,219	0	1,261	-42			0	-42
942	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		12/22/2009	4/25/2010		2,583	0	2,674	-91			0	-91
943	NETAPP INC	64110D104		2/5/2010	9/23/2010		485	0	299	186			0	186
944	NETAPP INC	64110D104		2/5/2010	10/11/2010		3,406	0	2,993	1,313			0	1,313
945	NETFLIX COM INC	64110L106		9/8/2010	9/23/2010		321	0	289	32			0	32
946	NETFLIX COM INC	64110L106		9/8/2010	12/13/2010		10,895	0	8,539	2,356			0	2,356
947	NETFLIX COM INC	64110L106		12/10/2010	9/23/2010		185	0	194	-9			0	-9
948	NEW YORK CMNTY BANCORP INC	649445103		7/16/2010	9/23/2010		644	0	669	-25			0	-25
949	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/14/2010		14,812	0	15,000	-188			0	-188
950	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/14/2010		14,775	0	15,000	-225			0	-225
951	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/28/2010		9,875	0	10,000	-125			0	-125
952	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	10/29/2010		9,895	0	10,000	-105			0	-105
953	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	11/3/2010		4,938	0	5,000	-62			0	-62
954	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	11/3/2010		4,938	0	5,000	-62			0	-62
955	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	11/4/2010		4,956	0	5,000	-44			0	-44
956	NEW YORK N Y CITY MU 6 282% 6/15/41	64972FY26		11/10/2010	11/12/2010		15,088	0	15,000	88			0	88
957	NEW YORK N Y CITY TR 6 828% 7/15/40	64972H86		11/19/2010	12/8/2010		45,239	0	45,000	239			0	239
958	NEWELL RUBBERMAID INC	651229106		9/20/2010	9/23/2010		1,035	0	1,044	-9			0	-9
959	NEWELL RUBBERMAID INC	651229106		9/20/2010	12/10/2010		6,135	0	6,092	43			0	43
960	NEWELL RUBBERMAID INC	651229106		9/20/2010	12/21/2010		2,197	0	2,089	108			0	108
961	NEWFIELD EXPL CO	651290108		5/1/2009	1/11/2010		3,445	0	2,212	1,233			0	1,233
962	NEWFIELD EXPL CO	651290108		12/22/2010	3/19/2010		1,988	0	2,076	-78			0	-78
963	NEWFIELD EXPL CO	651290108		12/22/2010	4/12/2010		1,625	0	1,557	68			0	68
964	NEWFIELD EXPL CO	651290108		5/1/2009	4/12/2010		5,416	0	3,160	2,256			0	2,256
965	NEWFIELD EXPL CO	651290108		5/1/2009	9/8/2010		4,983	0	2,844	2,139			0	2,139
966	NEWFIELD EXPL CO	651290108		5/1/2009	9/23/2010		1,521	0	948	573			0	573
967	NEWFIELD EXPL CO	651290108		5/1/2009	10/22/2010		1,062	0	632	430			0	430
968	NEWFIELD EXPL CO	651290108		5/1/2009	10/22/2010		2,951	0	1,580	1,371			0	1,371
969	NEWFIELD EXPL CO	651290108		6/24/2009	10/22/2010		4,721	0	2,451	2,270			0	2,270

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Long Term CG Distributions														Amount							
Short Term CG Distributions														1							
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
Totals														17 509 202	0	15 968 650	1 540 552	0	0	0	1 540 552
970	NEWS AMERICA INC 5.3% 12/15/14	652482B04		11/19/2008	6/10/2010	21,970	0	19,300	3,670			0	3,670								
971	NEWS CORP INC	65248E203		11/20/2008	3/19/2010	4,989	0	1,799	3,190			0	3,190								
972	NEWS CORP INC	65248E203		11/20/2008	6/24/2010	598	0	240	358			0	358								
973	NEWS CORP INC	65248E203		11/20/2008	9/23/2010	2,637	0	1,020	1,617			0	1,617								
974	NEWS CORP INC	65248E203		11/20/2008	12/10/2010	12,800	0	4,678	8,122			0	8,122								
975	NEWS CORP INC	65248E203		11/20/2008	12/21/2010	4,360	0	1,619	2,741			0	2,741								
976	NEXTERA ENERGY INC	65339F101		8/24/2010	9/23/2010	2,166	0	2,189	-23			0	-23								
977	NEXTERA ENERGY INC	65339F101		8/24/2010	12/10/2010	6,221	0	6,566	-345			0	-345								
978	NEXTERA ENERGY INC	65339F101		8/24/2010	12/21/2010	2,046	0	2,189	-143			0	-143								
979	NORDSTROM INC	55566A100		8/9/2010	9/23/2010	1,068	0	1,049	19			0	19								
980	NORDSTROM INC	55566A100		8/9/2010	12/10/2010	7,598	0	6,297	1,301			0	1,301								
981	NORDSTROM INC	55566A100		8/9/2010	12/21/2010	2,582	0	2,099	483			0	483								
982	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	3/15/2010	1,100	0	1,157	-57			0	-57								
983	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	4/15/2010	651	0	685	-34			0	-34								
984	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	5/15/2010	404	0	425	-21			0	-21								
985	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	6/15/2010	1,200	0	1,263	-63			0	-63								
986	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	7/15/2010	486	0	511	-25			0	-25								
987	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	8/15/2010	1,516	0	1,596	-80			0	-80								
988	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	9/15/2010	1,245	0	1,311	-66			0	-66								
989	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	10/15/2010	780	0	821	-41			0	-41								
990	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	11/15/2010	2,295	0	2,415	-120			0	-120								
991	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	12/15/2010	1,138	0	1,197	-59			0	-59								
992	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	1/15/2011	1,266	0	1,333	-67			0	-67								
993	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		7/12/2010	9/15/2010	672	0	724	-52			0	-52								
994	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		7/12/2010	10/15/2010	888	0	956	-68			0	-68								
995	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		7/12/2010	11/15/2010	600	0	646	-46			0	-46								
996	FUNBC 2000-C2 A2 7.202% 10/15/32	33736XAX7		2/19/2010	6/17/2010	3,136	0	3,190	-54			0	-54								
997	FUNBC 2000-C2 A2 7.202% 10/15/32	33736XAX7		2/19/2010	6/17/2010	3,286	0	3,342	-56			0	-56								
998	FUNBC 2000-C2 A2 7.202% 10/15/32	33736XAX7		2/19/2010	8/17/2010	964	0	980	-16			0	-16								
999	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	3/12/2010	80	0	83	-3			0	-3								
1000	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	4/14/2010	131	0	136	-5			0	-5								
1001	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	5/14/2010	131	0	136	-5			0	-5								
1002	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	5/14/2010	72	0	74	-2			0	-2								
1003	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	6/14/2010	527	0	547	-20			0	-20								
1004	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	7/14/2010	2,279	0	2,364	-85			0	-85								
1005	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	7/14/2010	2,279	0	2,361	-82			0	-82								
1006	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	7/14/2010	1,064	0	1,104	-40			0	-40								
1007	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	9/14/2010	1,064	0	1,103	-39			0	-39								
1008	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	9/14/2010	1,285	0	1,332	-47			0	-47								
1009	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	10/15/2010	2,175	0	2,257	-82			0	-82								
1010	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	10/15/2010	2,175	0	2,254	-79			0	-79								
1011	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	11/15/2010	4,769	0	4,948	-179			0	-179								
1012	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	11/15/2010	4,769	0	4,943	-174			0	-174								
1013	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		2/9/2010	12/15/2010	1,777	0	1,844	-67			0	-67								
1014	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		8/25/2010	9/23/2010	1,777	0	1,842	-65			0	-65								
1015	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		11/22/2010	12/10/2010	432	0	356	76			0	76								
1016	FUNBC 2001-C2 A2 6.663% 1/12/43	33736XBZ1		11/22/2010	12/21/2010	6,688	0	6,617	71			0	71								
1017	FORD MOTOR CO	345370860		11/22/2010	12/21/2010	2,374	0	2,316	58			0	58								
1018	FOREST CITY ENTERPRISES INC CL A	345550107		10/13/2009	9/8/2010	2,184	0	2,050	134			0	134								
1019	FOREST CITY ENTERPRISES INC CL A	345550107		11/16/2009	9/8/2010	11,731	0	12,220	-489			0	-489								
1020	FOREST CITY ENTERPRISES INC CL A	345550107		11/16/2009	9/8/2010	3,664	0	3,283	381			0	381								
1021	FOREST CITY ENTERPRISES INC CL A	345550107		11/16/2009	9/8/2010	60	0	54	6			0	6								
1022	FOREST CITY ENTERPRISES INC CL A	345550107		11/16/2009	9/8/2010	4,015	0	3,598	417			0	417								
1023	FOREST CITY ENTERPRISES INC CL A	345550107		12/23/2009	9/8/2010	847	0	897	-50			0	-50								

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

	Long Term CG Distributions	Short Term CG Distributions	Amount	Totals	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	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
1.027	FOREST OIL CORP		346091705		4/20/2010	9/23/2010	567	0	548	19			0	19
1.028	FOREST OIL CORP		346091705		4/20/2010	10/11/2010	3,182	0	2,741	441			0	441
1.029	FORMFACTOR INC		346375108		10/20/2009	1/21/2010	167	0	192	-25			0	-25
1.030	NORFOLK SOUTHERN CORP		655844108		11/4/2009	3/19/2010	2,766	0	2,492	274			0	274
1.031	NORFOLK SOUTHERN CORP		655844108		11/4/2009	6/24/2010	567	0	498	69			0	69
1.032	NORFOLK SOUTHERN CORP		655844108		11/4/2009	9/23/2010	1,756	0	1,485	261			0	261
1.033	NORFOLK SOUTHERN CORP		655844108		11/4/2009	12/10/2010	9,382	0	7,477	1,905			0	1,905
1.034	NORFOLK SOUTHERN CORP		655844108		11/4/2009	12/21/2010	3,134	0	2,492	642			0	642
1.035	TYCO INTERNATIONAL LTD		H89128104		3/16/2009	12/21/2010	8,654	0	4,089	4,565			0	4,565
1.036	TYCO INTERNATIONAL LTD		H89128104		3/16/2009	12/21/2010	2,920	0	1,363	1,557			0	1,557
1.037	CHECK POINT SOFTWARE TECH ORD		M22465104		3/4/2010	3/19/2010	1,026	0	1,000	26			0	26
1.038	CHECK POINT SOFTWARE TECH ORD		M22465104		3/4/2010	9/23/2010	343	0	333	10			0	10
1.039	EXCEL MARITIME CARRIERS LTD		V3267N107		9/18/2009	2/5/2010	4,036	0	5,829	-1,593			0	-1,593
1.040	EXCEL MARITIME CARRIERS LTD		V3267N107		9/18/2009	2/5/2010	2,722	0	3,778	-1,056			0	-1,056
1.041	ROYAL CARIBBEAN CRUISES LTD		V7780T103		3/5/2010	3/19/2010	1,558	0	1,498	60			0	60
1.042	ROYAL CARIBBEAN CRUISES LTD		V7780T103		4/29/2010	8/30/2010	1,734	0	2,597	-863			0	-863
1.043	ROYAL CARIBBEAN CRUISES LTD		V7780T103		4/30/2010	8/30/2010	991	0	1,470	-479			0	-479
1.044	ROYAL CARIBBEAN CRUISES LTD		V7780T103		4/30/2010	9/23/2010	608	0	735	-127			0	-127
1.045	CMSC 2000-3 A2		161505GM8		4/9/2010	7/16/2010	4,913	0	4,981	-68			0	-68
1.046	CMSC 2000-3 A2		161505GM8		3/12/2010	8/16/2010	14,214	0	14,444	-230			0	-230
1.047	CMSC 2000-3 A2		161505GM8		3/24/2010	8/16/2010	13,326	0	13,510	-184			0	-184
1.048	CMSC 2000-3 A2		161505GM8		4/5/2010	8/16/2010	2,665	0	2,704	-39			0	-39
1.049	CMSC 2000-3 A2		161505GM8		4/9/2010	8/16/2010	6,219	0	6,305	-86			0	-86
1.050	CMSC 2000-3 A2		161505GM8		3/12/2010	9/15/2010	12,834	0	13,042	-208			0	-208
1.051	CMSC 2000-3 A2		161505GM8		3/24/2010	9/15/2010	977	0	991	-14			0	-14
1.052	CMSC 2000-3 A2		161505GM8		4/5/2010	9/15/2010	8	0	9	-1			0	-1
1.053	CMSC 2000-3 A2		161505GM8		4/9/2010	9/15/2010	20	0	20	0			0	0
1.054	CHILDRENS PLACE		168905107		9/9/2009	1/7/2010	5,110	0	4,033	1,077			0	1,077
1.055	CHIPOTLE MEXICAN GRILL INC -CL A		168905107		9/9/2009	1/7/2010	6,480	0	5,109	1,371			0	1,371
1.056	CHIPOTLE MEXICAN GRILL INC -CL A		1689556105		8/30/2010	9/23/2010	500	0	450	50			0	50
1.057	CHIPOTLE MEXICAN GRILL INC -CL A		1689556105		8/30/2010	11/12/2010	7,416	0	4,851	2,765			0	2,765
1.058	CHIPOTLE MEXICAN GRILL INC -CL A		1689556105		10/8/2010	11/12/2010	1,914	0	1,416	498			0	498
1.059	CHIPOTLE MEXICAN GRILL INC -CL A		1689556105		6/24/2010	11/12/2010	1,675	0	1,028	647			0	647
1.060	CHIPOTLE MEXICAN GRILL INC -CL A		1689556105		6/24/2010	12/3/2010	5,168	0	3,232	1,936			0	1,936
1.061	CHUBB CORP		171232101		11/20/2008	3/19/2010	2,549	0	2,199	350			0	350
1.062	CHUBB CORP		171232101		11/20/2008	9/23/2010	1,702	0	1,318	383			0	383
1.063	CHUBB CORP		171232101		11/20/2008	12/10/2010	7,663	0	5,716	1,947			0	1,947
1.064	CHUBB CORP		171232101		11/20/2008	12/21/2010	2,365	0	1,759	607			0	607
1.065	CIMAREX ENERGY CO		171798101		5/5/2010	9/23/2010	665	0	685	-20			0	-20
1.066	CIMAREX ENERGY CO		171798101		5/5/2010	10/11/2010	3,023	0	2,739	284			0	284
1.067	CIMAREX ENERGY CO		171798101		5/5/2010	10/11/2010	5,291	0	4,771	520			0	520
1.068	CIMAREX ENERGY CO		171798101		5/5/2010	10/22/2010	5,076	0	4,771	305			0	305
1.069	CIMAREX ENERGY CO		171798101		5/5/2010	10/22/2010	725	0	682	43			0	43
1.070	CIMAREX ENERGY CO		171798101		5/5/2010	10/25/2010	2,891	0	2,726	165			0	165
1.071	CISCO SYSTEMS INC		17275R102		11/20/2008	3/3/2010	37,891	0	22,555	15,336			0	15,336
1.072	CISCO SYSTEMS INC		17275R102		11/20/2008	3/3/2010	19,179	0	11,424	7,755			0	7,755
1.073	CMSC 2000-3 A2		161505GM8		4/9/2010	5/15/2010	2,042	0	2,070	-28			0	-28
1.074	CMSC 2000-3 A2		161505GM8		3/12/2010	6/15/2010	13,917	0	14,141	-224			0	-224
1.075	CMSC 2000-3 A2		161505GM8		3/24/2010	6/15/2010	13,047	0	13,227	-180			0	-180
1.076	CMSC 2000-3 A2		161505GM8		4/9/2010	6/15/2010	6,089	0	6,173	-84			0	-84
1.077	CMSC 2000-3 A2		161505GM8		3/12/2010	7/16/2010	11,229	0	11,411	-182			0	-182
1.078	CMSC 2000-3 A2		161505GM8		3/24/2010	7/16/2010	10,527	0	10,673	-146			0	-146
1.079	CMSC 2000-3 A2		161505GM8		4/5/2010	7/16/2010	2,105	0	2,136	-31			0	-31
1.080	CMSC 2000-3 A2		161505GM8		11/20/2008	3/19/2010	5,755	0	3,222	2,533			0	2,533
1.081	CISCO SYSTEMS INC		17275R102		11/20/2008	5/25/2010	3,589	0	3,715	-126			0	-126
1.082	FNMA POOL # 949294		31413MC70		10/20/2009	1/21/2010	833	0	961	-128			0	-128
1.083	FORMFACTOR INC		346375108		10/20/2009	1/21/2010	833	0	961	-128			0	-128

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

Long Term CG Distributions		Short Term CG Distributions		Amount									
				16,352									
				1									
	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 of Losses
1,084	FORMFACTOR INC	346375108		10/22/2009	1/21/2010	3,167	0	3,641	-474		0	0	1,540,552
1,085	FORMFACTOR INC	346375108		10/19/2009	1/21/2010	172	0	192	-20		0	0	-474
1,086	FORMFACTOR INC	346375108		10/19/2009	1/21/2010	1,715	0	1,938	-223		0	0	-20
1,087	FORMFACTOR INC	346375108		10/21/2009	1/21/2010	515	0	585	-70		0	0	-223
1,088	FORMFACTOR INC	346375108		10/21/2009	1/21/2010	686	0	779	-93		0	0	-70
1,089	FORMFACTOR INC	346375108		10/20/2009	1/21/2010	1,029	0	1,153	-124		0	0	-93
1,090	FRANKLIN RES INC	354613101		1/21/2009	3/19/2010	2,000	0	920	1,080		0	0	-124
1,091	STERIS CORP	859152100		2/19/2010	3/19/2010	997	0	950	47		0	0	1,080
1,092	STERIS CORP	859152100		2/18/2010	8/30/2010	291	0	311	-20		0	0	47
1,093	STERIS CORP	859152100		2/18/2010	8/30/2010	1,454	0	1,566	-112		0	0	-20
1,094	STERIS CORP	859152100		2/19/2010	8/30/2010	4,072	0	4,416	-344		0	0	-112
1,095	STERIS CORP	859152100		2/19/2010	8/30/2010	5,236	0	5,697	-461		0	0	-344
1,096	DREYFUS SELECT MANAGERS S/C VL	86271F677		12/30/2009	3/19/2010	709	0	656	53		0	0	-461
1,097	DREYFUS SELECT MANAGERS S/C VL	86271F677		12/10/2009	3/19/2010	38,291	0	33,301	4,990		0	0	53
1,098	DREYFUS PREM STRAT GBL ST-I	86271F818		12/31/2009	3/19/2010	4,372	0	4,234	138		0	0	4,990
1,099	DREYFUS PREM STRAT GBL ST-I	86271F818		11/20/2008	3/19/2010	17,628	0	10,704	6,924		0	0	138
1,100	DREYFUS PREM STRAT GBL ST-I	86271F818		6/24/2010	9/23/2010	8,575	0	8,000	575		0	0	6,924
1,101	DREYFUS PREM STRAT GBL ST-I	86271F818		11/20/2008	9/23/2010	11,425	0	7,013	4,412		0	0	575
1,102	SUCCESSFACTORS INC	864596101		8/27/2010	9/23/2010	504	0	412	92		0	0	4,412
1,103	SUPERVALU INC	868536103		1/22/2010	3/19/2010	838	0	776	62		0	0	92
1,104	SUPERVALU INC	868536103		1/22/2010	7/30/2010	5,967	0	8,381	-2,414		0	0	62
1,105	SUPERVALU INC	868536103		6/24/2010	7/30/2010	2,542	0	2,823	-281		0	0	-2,414
1,106	TD AMERITRADE HLDG CO 4 15% 12/01	87236YAB4		3/30/2010	6/11/2010	5,131	0	5,038	93		0	0	-281
1,107	TD AMERITRADE HLDG CO 4 15% 12/01	87236YAB4		12/14/2009	6/11/2010	5,131	0	5,033	98		0	0	93
1,108	TARGET CORP	87612E106		6/1/2009	3/19/2010	5,322	0	4,157	1,165		0	0	98
1,109	TARGET CORP	87612E106		6/1/2009	8/9/2010	45,266	0	35,333	9,933		0	0	1,165
1,110	TARGET CORP	87612E106		6/1/2009	9/23/2010	2,171	0	1,663	508		0	0	9,933
1,111	TARGET CORP	87612E106		6/10/2009	9/23/2010	1,086	0	812	274		0	0	508
1,112	TARGET CORP	87612E106		6/10/2009	12/10/2010	12,386	0	8,523	3,863		0	0	274
1,113	TARGET CORP	87612E106		6/10/2009	12/21/2010	4,159	0	2,841	1,318		0	0	3,863
1,114	TECH DATA CORP	878237106		4/2/2009	3/5/2010	1,675	0	922	753		0	0	1,318
1,115	TECH DATA CORP	878237106		4/2/2009	3/19/2010	875	0	461	414		0	0	753
1,116	TECH DATA CORP	878237106		4/2/2009	4/6/2010	10,005	0	5,300	4,705		0	0	414
1,117	TELLABS INC	879664100		4/30/2010	7/30/2010	890	0	1,221	-331		0	0	4,705
1,118	TELLABS INC	879664100		4/29/2010	7/30/2010	273	0	376	-103		0	0	-331
1,119	TELLABS INC	879664100		4/30/2010	7/30/2010	2,999	0	4,132	-1,133		0	0	-103
1,120	TELLABS INC	879664100		4/29/2010	7/30/2010	678	0	941	-263		0	0	-1,133
1,121	TELLABS INC	879664100		4/29/2010	7/30/2010	3,127	0	4,328	-1,201		0	0	-1,201
1,122	TEMPLE-INLAND INC	879868107		12/1/2009	1/11/2010	4,475	0	4,209	267		0	0	-267
1,123	TEMPLE-INLAND INC	879868107		12/1/2009	1/11/2010	1,831	0	1,725	106		0	0	267
1,124	TEMPLE-INLAND INC	879868107		12/2/2009	1/11/2010	8,341	0	7,971	370		0	0	106
1,125	TEMPLE-INLAND INC	879868107		12/16/2009	1/11/2010	4,069	0	4,276	-207		0	0	370
1,126	TEMPLE-INLAND INC	879868107		12/17/2009	1/11/2010	203	0	219	-16		0	0	-207
1,127	TEMPLE-INLAND INC	879868107		12/17/2009	1/11/2010	407	0	433	-26		0	0	-16
1,128	TEMPLE-INLAND INC	879868107		2/18/2010	3/19/2010	620	0	579	41		0	0	-26
1,129	TEMPLE-INLAND INC	879868107		2/18/2010	8/30/2010	10,432	0	12,732	-2,300		0	0	41
1,130	TERRA INDUSTRIES INC	880915103		8/18/2009	2/16/2010	6,117	0	6,458	1,659		0	0	-2,300
1,131	TERRA INDUSTRIES INC	880915103		8/21/2009	2/16/2010	1,218	0	977	241		0	0	1,659
1,132	TERRA INDUSTRIES INC	880915103		8/20/2009	2/16/2010	1,623	0	1,284	339		0	0	241
1,133	TERRA INDUSTRIES INC	880915103		8/19/2009	2/18/2010	9,059	0	6,679	2,380		0	0	339
1,134	TERRA INDUSTRIES INC	880915103		8/20/2009	2/18/2010	4,118	0	3,210	908		0	0	2,380
1,135	TEXTRON INC	883203101		9/2/2009	3/19/2010	2,037	0	1,581	456		0	0	908
1,136	FHLMC GOLD G04216	5.5% 12/01/37	3128M6AR9	7/21/2010	12/15/2010	706	0	760	-54		0	0	456
1,137	FHLMC GOLD G04216	5.5% 12/01/37	3128M6AR9	7/21/2010	1/15/2011	659	0	709	-50		0	0	-54
1,138	FHLMC GOLD G04219	5.5% 4/01/38	3128M6AU2	6/10/2010	8/15/2010	1,571	0	1,680	-109		0	0	-50
1,139	FHLMC GOLD G04219	5.5% 4/01/38	3128M6AU2	6/10/2010	9/15/2010	1,956	0	2,092	-136		0	0	-109
1,140	FHLMC GOLD G04219	5.5% 4/01/38	3128M6AU2	6/10/2010	10/15/2010	1,936	0	2,071	-135		0	0	-136

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	Long Term CG Distributions	Short Term CG Distributions	Amount	Totals	Gross Sales Price	Date Sold	Date Acquired	How Acquired	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
1,188	OLD REPUBLIC INTL CORP		16,352												1,540,552
1,199	OMNICARE INC				5,039	2/27/2009	2/27/2009		0	4,072	967			0	967
1,200	OMNICARE INC				1,452	9/14/2009	9/14/2009		0	1,204	248			0	248
1,201	OMNICARE INC				8,803	12/17/2008	12/17/2008		0	8,579	224			0	224
1,202	OMNICARE INC				2,690	11/10/2009	11/10/2009		0	2,553	137			0	137
1,203	OMNICARE INC				446	9/9/2010	9/9/2010		0	429	17			0	17
1,204	OMNICARE INC				9,125	9/8/2010	9/8/2010		0	8,047	1,078			0	1,078
1,205	OMNICARE INC				3,362	9/9/2010	9/9/2010		0	3,006	356			0	356
1,206	OMNICARE INC				2,401	12/10/2010	12/10/2010		0	2,564	-163			0	-163
1,207	OMNICARE INC				2,736	12/10/2010	12/10/2010		0	1,582	1,154			0	1,154
1,208	OMNICOM GROUP INC				391	6/24/2010	9/23/2010		0	365	26			0	26
1,209	OMNICOM GROUP INC				7,922	11/20/2008	9/23/2010		0	226	165			0	165
1,210	OMNICOM GROUP INC				2,334	11/20/2008	12/10/2010		0	3,841	4,081			0	4,081
1,211	OMNICOM GROUP INC				1,243	2/27/2009	3/19/2010		0	1,130	1,204			0	1,204
1,212	OMNICOM GROUP INC				9,924	12/10/2008	6/14/2010		0	5,321	4,603			0	4,603
1,213	ON SEMICONDUCTOR CORP				1,553	2/27/2009	6/14/2010		0	844	709			0	709
1,214	ON SEMICONDUCTOR CORP				921	3/4/2010	3/19/2010		0	937	-16			0	-16
1,215	ONEOK INC				9,115	3/4/2010	8/30/2010		0	9,836	-721			0	-721
1,216	ONEOK INC				4,006	11/20/2008	3/19/2010		0	2,485	1,521			0	1,521
1,217	ORACLE CORP				673	11/20/2008	6/24/2010		0	466	207			0	207
1,218	ORACLE CORP				2,463	11/20/2008	9/23/2010		0	1,398	1,065			0	1,065
1,219	ORACLE CORP				17,641	9/30/2010	12/10/2010		0	15,963	1,678			0	1,678
1,220	ORACLE CORP				6,354	9/30/2010	12/10/2010		0	5,411	943			0	943
1,221	ORACLE CORP				3,898	7/29/2009	2/2/2010		0	4,221	2,147			0	2,147
1,222	ORACLE CORP				1,368	11/20/2008	9/23/2010		0	879	489			0	489
1,223	OSHKOSH CORPORATION				2,601	11/20/2008	9/23/2010		0	1,758	843			0	843
1,224	OSHKOSH CORPORATION				43,900	11/20/2008	11/12/2010		0	31,489	12,411			0	12,411
1,225	CISCO SYSTEMS INC				33,093	11/20/2008	11/12/2010		0	23,580	9,513			0	9,513
1,226	CISCO SYSTEMS INC				6,884	11/20/2008	12/10/2010		0	5,126	1,758			0	1,758
1,227	CISCO SYSTEMS INC				2,345	11/20/2008	12/10/2010		0	1,758	587			0	587
1,228	CISCO SYSTEMS INC				10,077	11/19/2008	6/10/2010		0	9,226	851			0	851
1,229	CISCO SYSTEMS INC				1,123	9/18/2009	2/26/2010		0	686	437			0	437
1,230	CISCO SYSTEMS INC				3,370	9/29/2009	3/19/2010		0	1,994	1,376			0	1,376
1,231	CLIFFS NATS RES INC				1,254	6/10/2010	9/15/2010		0	665	589			0	589
1,232	CLIFFS NATS RES INC				1,497	9/29/2009	3/19/2010		0	1,608	-111			0	-111
1,233	CLIFFS NATS RES INC				1,444	1/21/2009	9/23/2010		0	562	582			0	582
1,234	CLIFFS NATS RES INC				5,791	1/21/2009	12/10/2010		0	2,505	3,286			0	3,286
1,235	FHLMC GOLD G05337				1,119	6/10/2010	8/15/2010		0	1,202	-83			0	-83
1,236	FRANKLIN RES INC				1,901	1/21/2009	12/21/2010		0	869	1,032			0	1,032
1,237	FRANKLIN RES INC				562	9/17/2009	2/15/2010		0	593	-31			0	-31
1,238	FRANKLIN RES INC				1,756	9/17/2009	3/15/2010		0	1,853	-97			0	-97
1,239	FRANKLIN RES INC				1,041	9/17/2009	4/15/2010		0	1,098	-57			0	-57
1,240	GNMA POOL # 782368				861	9/17/2009	5/15/2010		0	908	-47			0	-47
1,241	GNMA POOL # 782368				791	9/17/2009	6/15/2010		0	835	-44			0	-44
1,242	GNMA POOL # 782368				886	9/17/2009	7/15/2010		0	934	-48			0	-48
1,243	GNMA POOL # 782368				833	9/17/2009	8/15/2010		0	879	-46			0	-46
1,244	GNMA POOL # 782368				1,639	9/17/2009	9/15/2010		0	1,729	-90			0	-90
1,245	GNMA POOL # 782368				1,199	9/17/2009	10/15/2010		0	1,265	-66			0	-66
1,246	GNMA POOL # 782368				29,636	9/17/2009	10/27/2010		0	28,522	1,114			0	1,114
1,247	GNMA POOL # 782368				889	5/15/2009	2/15/2010		0	728	-39			0	-39
1,248	GNMA POOL # 782368				776	5/15/2009	3/15/2010		0	818	-42			0	-42
1,249	GNMA POOL # 782368				1,863	6/10/2010	11/15/2010		0	1,993	-130			0	-130
1,250	GNMA POOL # 782368				1,629	6/10/2010	12/15/2010		0	2,001	-130			0	-130
1,251	GNMA POOL # 782368					6/10/2010	1/15/2011		0	1,742	-113			0	-113

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Long Term CG Distributions										Amount		Short Term CG Distributions									
										16,352											
										1											

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										15,352			
	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
1.312	GAMESTOP CORP CL A	36467W109		7/21/2009	1/21/2010	9 215		0	-908			0	-908
1.313	GAP INC	364760108		1/11/2010	3/19/2010	2 783		0	313			0	313
1.314	GAP INC	364760108		1/11/2010	6/24/2010	404		0	-8			0	-8
1.315	GAP INC	364760108		1/8/2010	7/7/2010	34 859		0	-1 692			0	-1 692
1.316	GAP INC	364760108		1/8/2010	7/7/2010	2 064		0	-91			0	-91
1.317	GAP INC	364760108		1/11/2010	7/7/2010	32 620		0	-1 655			0	-1 655
1.318	GAP INC	364760108		1/11/2010	7/7/2010	6 427		0	-365			0	-365
1.319	GAP INC	364760108		1/12/2010	7/7/2010	33 282		0	-908			0	-908
1.320	GENERAL ELECTRIC COMPANY	369604103		11/20/2008	3/19/2010	5 034		0	1 461			0	1 461
1.321	GENERAL ELECTRIC COMPANY	369604103		11/20/2008	6/24/2010	610		0	100			0	100
1.322	TEXTRON INC	883203101		9/2/2009	3/19/2010	453		0	349			0	349
1.323	TEXTRON INC	883203101		8/31/2009	3/19/2010	905		0	104			0	104
1.324	TEXTRON INC	883203101		9/2/2009	6/24/2010	188		0	290			0	290
1.326	TEXTRON INC	883203101		8/31/2009	9/23/2010	1 399		0	13			0	13
1.327	TEXTRON INC	883203101		8/31/2009	9/23/2010	400		0	92			0	92
1.328	TEXTRON INC	883203101		8/31/2009	9/29/2010	2 061		0	523			0	523
1.329	TEXTRON INC	883203101		8/31/2009	9/29/2010	2 880		0	727			0	727
1.330	TEXTRON INC	883203101		8/31/2009	9/30/2010	4 740		0	1 203			0	1 203
1.331	TEXTRON INC	883203101		9/2/2009	12/10/2010	7 510		0	1 823			0	1 823
1.332	THERMO FISHER SCIENTIFIC INC	883556102		9/2/2009	12/21/2010	2 593		0	672			0	672
1.333	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	3/19/2010	4 490		0	452			0	452
1.334	THERMO FISHER SCIENTIFIC INC	883556102		6/24/2010	9/23/2010	483		0	102			0	102
1.335	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	9/23/2010	1 448		0	-29			0	-29
1.336	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	12/10/2010	11 124		0	1 702			0	1 702
1.337	THORATEC CORPORATION	885175307		11/6/2009	12/21/2010	3 881		0	740			0	740
1.338	THORATEC CORPORATION	885175307		9/18/2009	3/19/2010	1 306		0	91			0	91
1.339	THORATEC CORPORATION	885175307		9/18/2009	9/23/2010	384		0	80			0	80
1.340	TIME WARNER INC	887317303		9/18/2009	9/28/2010	1 602		0	387			0	387
1.341	TIME WARNER INC	887317303		11/11/2010	3/19/2010	3 410		0	207			0	207
1.342	TIME WARNER INC	887317303		11/11/2010	6/24/2010	937		0	63			0	63
1.343	TIME WARNER INC	887317303		11/11/2010	7/11/2010	32 810		0	-132			0	-132
1.344	TIME WARNER INC	887317303		12/4/2008	7/11/2010	28 245		0	-585			0	-585
1.345	TIME WARNER INC	887317303		12/4/2008	9/23/2010	14 551		0	4 384			0	4 384
1.346	TIME WARNER INC	887317303		12/4/2008	9/23/2010	1 551		0	554			0	554
1.347	TIME WARNER INC	887317303		12/4/2008	12/10/2010	4 442		0	1 651			0	1 651
1.348	TIME WARNER INC	887317303		12/4/2008	12/21/2010	1 582		0	585			0	585
1.349	TIME WARNER ENTMT CO 8.375% 3/15/887317AB1	887317AB1		4/8/2009	7/13/2010	26 562		0	1 537			0	1 537
1.350	TIME WARNER ENTMT CO 8.375% 3/15/887317EAF7	887317EAF7		11/19/2008	10/26/2010	6 613		0	1 901			0	1 901
1.351	TIME WARNER CABLE INC 8.25% 4/01/188732JAS7	887317JAS7		4/14/2009	8/20/2010	12 798		0	2 115			0	2 115
1.352	TIME WARNER CABLE INC 8.25% 4/01/188732JAS7	887317JAS7		4/28/2009	8/20/2010	25 596		0	3 691			0	3 691
1.353	TITAN INTL INC	88830M102		6/3/2009	8/20/2010	12 798		0	1 429			0	1 429
1.354	TITAN INTL INC	88830M102		4/14/2010	6/25/2010	550		0	-42			0	-42
1.355	TITAN INTL INC	88830M102		4/14/2010	6/25/2010	1 209		0	-96			0	-96
1.356	TITAN INTL INC	88830M102		4/13/2010	6/25/2010	770		0	14			0	14
1.357	FNMA POOL # AC3278 5.0% 9/01/09	31417MUC5		4/13/2010	9/23/2010	379		0	55			0	55
1.358	FNMA POOL # AC3278 5.0% 9/01/09	31417MUC5		2/2/2010	3/25/2010	154		0	-6			0	-6
1.359	FNMA POOL # AC3278 5.0% 9/01/09	31417MUC5		2/2/2010	4/25/2010	486		0	-20			0	-20
1.360	FNMA POOL # AC3278 5.0% 9/01/09	31417MUC5		2/2/2010	5/25/2010	2 289		0	-85			0	-85
1.361	FNMA POOL # AC3278 5.0% 9/01/09	31417MUC5		2/2/2010	6/25/2010	1 230		0	-51			0	-51
1.362	FNMA POOL # AC3278 5.0% 9/01/09	31417MUC5		2/2/2010	7/22/2010	125 279		0	2 685			0	2 685
1.363	FNMA POOL # AC3278 5.0% 9/01/09	31417MUC5		2/2/2010	7/25/2010	866		0	-36			0	-36
1.364	FNMA POOL # AC5401 5.0% 10/01/09	31417SAB6		10/9/2009	2/25/2010	457		0	-15			0	-15
1.365	FNMA POOL # AC5401 5.0% 10/01/09	31417SAB6		10/9/2009	3/25/2010	328		0	-11			0	-11
1.366	FNMA POOL # AC5401 5.0% 10/01/09	31417SAB6		10/9/2009	4/25/2010	640		0	-22			0	-22
1.367	FNMA POOL # AC5401 5.0% 10/01/09	31417SAB6		10/9/2009	5/25/2010	413		0	-14			0	-14
1.368	FNMA POOL # AC5401 5.0% 10/01/09	31417SAB6		10/9/2009	6/25/2010	768		0	-26			0	-26
1.369	FNMA POOL # AC5401 5.0% 10/01/09	31417SAB6		10/9/2009	7/22/2010	96 187		0	2 725			0	2 725

Long Term CG Distributions			Amount	Totals											
Short Term CG Distributions			16,352												
		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		
1,368	Kind(s) of Property Sold	31417SAB6		10/9/2009	7/25/2010	787	0	814	-27			0	1,540,552		
1,370	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	4/25/2010	226	0	230	-4			0	-4		
1,371	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	4/25/2010	306	0	312	-6			0	-6		
1,372	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	5/25/2010	274	0	280	-6			0	-6		
1,373	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	6/25/2010	19,907	0	19,685	212			0	212		
1,374	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	6/25/2010	312	0	318	-6			0	-6		
1,375	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	7/25/2010	226	0	231	-5			0	-5		
1,376	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	8/25/2010	292	0	298	-6			0	-6		
1,377	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	9/25/2010	492	0	502	-10			0	-10		
1,378	PLAINS EXPLORATION & PR-WII	726505100		7/23/2009	3/19/2010	1,495	0	1,572	-77			0	-77		
1,379	PLAINS EXPLORATION & PR-WII	726505100		7/23/2009	5/5/2010	9,691	0	11,004	-1,313			0	-1,313		
1,380	PLAINS EXPLORATION & PR-WII	726505100		12/4/2009	5/5/2010	3,046	0	2,894	152			0	152		
1,381	PLAINS EXPLORATION & PR-WII	726505100		12/7/2009	5/5/2010	1,108	0	1,068	40			0	40		
1,382	PRAIRIA INC	74005P104		11/20/2008	3/19/2010	3,275	0	2,064	1,211			0	1,211		
1,383	PRAIRIA INC	74005P104		6/24/2010	9/23/2010	877	0	798	79			0	79		
1,384	PRAIRIA INC	74005P104		11/20/2008	9/23/2010	877	0	516	361			0	361		
1,385	PRAIRIA INC	74005P104		11/20/2008	12/10/2010	5,534	0	3,612	2,922			0	2,922		
1,386	PRAIRIA INC	74005P104		11/20/2008	12/21/2010	2,879	0	1,548	1,331			0	1,331		
1,387	PRICE T ROWE GROUP INC	74144T108		12/17/2009	3/19/2010	550	0	518	32			0	32		
1,388	PRICE T ROWE GROUP INC	74144T108		12/17/2009	4/6/2010	10,616	0	9,842	774			0	774		
1,389	PRICELINE.COM INC	741503403		11/21/2008	1/21/2010	2,059	0	565	1,494			0	1,494		
1,390	PRICELINE.COM INC	741503403		11/21/2008	3/19/2010	1,198	0	282	916			0	916		
1,391	PRICELINE.COM INC	741503403		11/21/2008	5/7/2010	13,029	0	3,219	9,810			0	9,810		
1,392	PRICELINE.COM INC	741503403		7/13/2010	8/30/2010	4,083	0	3,020	1,063			0	1,063		
1,393	PRICELINE.COM INC	741503403		7/13/2010	9/23/2010	576	0	431	245			0	245		
1,394	PRICELINE.COM INC	741503403		7/13/2010	10/8/2010	2,683	0	1,726	957			0	957		
1,395	PRICELINE.COM INC	741503403		7/13/2010	11/12/2010	9,147	0	4,746	4,401			0	4,401		
1,396	PRIDE INTL INC DEL	74153Q102		7/29/2009	11/12/2010	2,335	0	1,673	662			0	662		
1,397	PRIDE INTL INC DEL	74153Q102		7/29/2009	11/12/2010	4,987	0	3,586	1,401			0	1,401		
1,398	PRIDE INTL INC DEL	74153Q102		7/29/2009	11/12/2010	294	0	249	45			0	45		
1,399	PRIDE INTL INC DEL	74153Q102		10/22/2010	12/3/2010	1,290	0	1,242	48			0	48		
1,400	PRIDE INTL INC DEL	74153Q102		9/28/2010	12/3/2010	2,258	0	2,076	182			0	182		
1,401	PRIDE INTL INC DEL	74153Q102		7/13/2010	12/21/2010	4,067	0	3,236	831			0	831		
1,402	PRIDE INTL INC DEL	74153Q102		7/13/2010	12/21/2010	292	0	224	58			0	58		
1,403	PRIDE INTL INC DEL	74153Q102		7/14/2010	12/21/2010	2,628	0	2,071	557			0	557		
1,404	PRIDE INTL INC DEL	74153Q102		7/14/2010	12/21/2010	845	0	663	182			0	182		
1,405	PRIDE INTL INC DEL	74153Q102		9/28/2010	12/21/2010	8,446	0	8,007	439			0	439		
1,406	PRIDE INTL INC DEL	74153Q102		12/10/2010	12/21/2010	313	0	323	-10			0	-10		
1,407	PROCTER & GAMBLE CO	742718109		11/20/2008	3/19/2010	4,465	0	4,242	223			0	223		
1,408	PROCTER & GAMBLE CO	742718109		11/20/2008	6/24/2010	1,225	0	1,212	13			0	13		
1,409	PROCTER & GAMBLE CO	742718109		11/20/2008	9/23/2010	1,844	0	1,818	26			0	26		
1,410	PROCTER & GAMBLE CO	742718109		11/20/2008	12/10/2010	9,468	0	9,089	379			0	379		
1,411	PROCTER & GAMBLE CO	742718109		11/20/2008	12/21/2010	3,234	0	3,030	204			0	204		
1,412	TITANIUM INC	88830M102		4/13/2010	10/8/2010	4,390	0	3,131	1,259			0	1,259		
1,413	TITANIUM METALS CORP	888339207		7/13/2010	9/23/2010	368	0	400	-12			0	-12		
1,414	TITANIUM METALS CORP	888339207		7/13/2010	10/11/2010	9,607	0	9,403	204			0	204		
1,415	TIVO INC	888706108		7/13/2010	9/23/2010	280	0	528	-248			0	-248		
1,416	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	10/15/2010	1,810	0	1,944	-134			0	-134		
1,417	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	11/15/2010	1,892	0	2,032	-140			0	-140		
1,418	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	12/15/2010	645	0	693	-48			0	-48		
1,419	FHLMC GOLD G05337 5.5% 12/01/38	3128M7HN9		6/10/2010	1/15/2011	1,523	0	1,637	-112			0	-112		
1,420	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	2/15/2010	3,769	0	3,920	-151			0	-151		
1,421	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	2/15/2010	1,109	0	1,158	-49			0	-49		
1,422	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	3/15/2010	13,945	0	14,502	-557			0	-557		
1,423	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	4/15/2010	4,102	0	4,285	-183			0	-183		
1,424	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	4/15/2010	4,212	0	4,381	-169			0	-169		
1,425	FHLMC GOLD G05509 6.0% 6/01/39	3128M7N28		6/8/2009	4/15/2010	1,239	0	1,295	-56			0	-56		

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														16,352	
Totals														17,509,202	
	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		
1.483	COMERICA INC	200340107		1/21/2010	9/23/2010	359	0	355	4			0	4		
1.484	COMERICA INC	200340107		9/9/2010	9/23/2010	1,078	0	1,123	-45			0	-45		
1.485	COMERICA INC	200340107		9/9/2010	12/10/2010	7,773	0	7,113	660			0	660		
1.486	COMERICA INC	200340107		9/9/2010	12/21/2010	2,554	0	2,246	308			0	308		
1.487	COMM 2000-C1 A2	20046PAB4		2/12/2010	3/15/2010	1,850	0	1,859	-9			0	-9		
1.488	COMM 2000-C1 A2	20046PAB4		2/12/2010	4/15/2010	11,353	0	11,406	-53			0	-53		
1.489	COMM 2000-C1 A2	20046PAB4		2/12/2010	5/15/2010	2,876	0	2,889	-13			0	-13		
1.490	COMSCOPE INC	203372107		4/29/2009	2/23/2010	12,507	0	12,356	151			0	151		
1.491	COMPLETE PRODUCTION SERVICES	20453E109		12/17/2009	3/5/2010	2,628	0	2,043	585			0	585		
1.492	FNMA POOL # 987214	31415RVF8		2/11/2010	7/25/2010	1,772	0	1,871	-99			0	-99		
1.493	FNMA POOL # 987214	31415RVF8		2/11/2010	8/25/2010	1,978	0	2,089	-111			0	-111		
1.494	FNMA POOL # 987214	31415RVF8		2/11/2010	9/25/2010	2,265	0	2,393	-128			0	-128		
1.495	FNMA POOL # 987214	31415RVF8		2/11/2010	10/25/2010	2,629	0	2,777	-148			0	-148		
1.496	FNMA POOL # 987214	31415RVF8		2/11/2010	11/12/2010	38,195	0	37,865	330			0	330		
1.497	FNMA POOL # 987214	31415RVF8		2/11/2010	11/25/2010	3,120	0	3,295	-175			0	-175		
1.498	FNMA POOL # 985230	31416BST6		4/26/2010	6/25/2010	1,488	0	1,608	-120			0	-120		
1.499	FNMA POOL # 985230	31416BST6		4/26/2010	7/25/2010	1,198	0	1,294	-96			0	-96		
1.500	FNMA POOL # 985230	31416BST6		4/26/2010	8/25/2010	1,507	0	1,629	-122			0	-122		
1.501	FNMA POOL # 985230	31416BST6		4/26/2010	9/25/2010	1,245	0	1,345	-100			0	-100		
1.502	FNMA POOL # 985230	31416BST6		4/26/2010	10/25/2010	1,286	0	1,390	-104			0	-104		
1.503	FNMA POOL # 985230	31416BST6		4/26/2010	10/27/2010	41,539	0	40,766	773			0	773		
1.504	FNMA POOL # 985230	31416RRQ8		11/10/2009	2/25/2010	1,947	0	2,024	-77			0	-77		
1.505	FNMA POOL # 985230	31416RRQ8		11/10/2009	3/25/2010	500	0	520	-20			0	-20		
1.506	FNMA POOL # 985230	31416RRQ8		11/10/2009	4/25/2010	2,388	0	2,483	-95			0	-95		
1.507	FNMA POOL # 985230	31416RRQ8		11/10/2009	5/25/2010	824	0	857	-33			0	-33		
1.508	FNMA POOL # 985230	31416RRQ8		11/10/2009	7/25/2010	1,468	0	1,527	-59			0	-59		
1.509	FNMA POOL # 985230	31416RRQ8		11/10/2009	8/25/2010	1,562	0	1,624	-62			0	-62		
1.510	FNMA POOL # 985230	31416RRQ8		11/10/2009	9/25/2010	2,771	0	2,882	-111			0	-111		
1.511	FNMA POOL # 985230	31416RRQ8		11/10/2009	10/25/2010	1,189	0	1,237	-48			0	-48		
1.512	FNMA POOL # 985230	31416RRQ8		11/10/2009	11/25/2010	2,412	0	2,508	-96			0	-96		
1.513	FNMA POOL # 985230	31416RRQ8		11/10/2009	12/25/2010	2,878	0	2,992	-114			0	-114		
1.514	FNMA POOL # 985230	31416RRQ8		11/10/2009	1/25/2011	1,760	0	1,830	-70			0	-70		
1.515	FNMA POOL # 98389	31416SKB6		6/11/2009	2/25/2010	560	0	547	13			0	13		
1.516	PRUDENTIAL FINL INC	74432QB3		1/13/2010	6/11/2010	10,184	0	10,403	-219			0	-219		
1.517	PMCF 2001-ROCK A2	74438WB2		2/24/2010	4/10/2010	118	0	122	-4			0	-4		
1.518	PMCF 2001-ROCK A2	74438WB2		2/24/2010	5/10/2010	1,911	0	1,985	-74			0	-74		
1.519	PMCF 2001-ROCK A2	74438WB2		2/24/2010	6/10/2010	117	0	122	-5			0	-5		
1.520	PMCF 2001-ROCK A2	74438WB2		2/24/2010	7/10/2010	1,486	0	1,543	-57			0	-57		
1.521	PMCF 2001-ROCK A2	74438WB2		2/24/2010	8/10/2010	12,414	0	12,893	-479			0	-479		
1.522	PMCF 2001-ROCK A2	74438WB2		2/24/2010	9/10/2010	2,832	0	2,941	-109			0	-109		
1.523	PMCF 2001-ROCK A2	74438WB2		2/24/2010	10/10/2010	6,131	0	6,368	-237			0	-237		
1.524	PMCF 2001-ROCK A2	74438WB2		2/24/2010	11/10/2010	8,016	0	8,326	-310			0	-310		
1.525	PMCF 2001-ROCK A2	74438WB2		2/24/2010	12/10/2010	10,226	0	10,621	-395			0	-395		
1.526	CULLEN FROST BANKERS INC	229899109		2/27/2009	1/4/2010	9,244	0	7,897	1,347			0	1,347		
1.527	CULLEN FROST BANKERS INC	229899109		6/24/2009	1/4/2010	2,054	0	1,811	243			0	243		
1.528	CUMMINS INC	231021106		5/1/2009	3/19/2010	2,921	0	1,707	1,214			0	1,214		
1.529	CUMMINS INC	231021106		2/6/2010	3/19/2010	584	0	568	16			0	16		
1.530	CUMMINS INC	231021106		5/1/2009	6/24/2010	1,445	0	683	762			0	762		
1.531	CUMMINS INC	231021106		5/1/2009	9/7/2010	14,507	0	6,111	8,396			0	8,396		
1.532	CUMMINS INC	231021106		5/1/2009	9/7/2010	17,019	0	7,168	9,851			0	9,851		
1.533	CUMMINS INC	231021106		5/1/2009	9/23/2010	81	0	34	47			0	47		
1.534	CUMMINS INC	231021106		5/1/2009	12/10/2010	3,531	0	1,355	2,166			0	2,166		
1.535	CUMMINS INC	231021106		5/1/2009	12/10/2010	12,151	0	3,959	8,192			0	8,192		
1.536	CUMMINS INC	231021106		5/1/2009	12/21/2010	4,453	0	1,365	3,088			0	3,088		
1.537	CYTEC INDS INC	232820100		9/28/2010	12/21/2010	12,942	0	13,448	-506			0	-506		
1.538	CYTEC INDS INC	232820100		10/11/2010	12/21/2010	2,696	0	2,958	-262			0	-262		
1.539	CYTEC INDS INC	232820100		12/10/2010	12/21/2010	1,079	0	1,011	68			0	68		

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions								
						16,352	1	17,509,202	0	15,988,650	1,540,552	0	0	0	1,540,552
1,540	DAMLERCHRYSLER NORTH 6 5% 11/11/233835AW7	233835AW7		11/19/2008	6/10/2010			11,078	0	8,362	2,716				2,716
1,541	DANAHER CORP	235851102		11/20/2008	3/19/2010			1,540	0	1,019	521				521
1,542	DANAHER CORP	235851102		11/20/2008	9/23/2010			1,215	0	765	450				450
1,543	DANAHER CORP	235851102		11/20/2008	12/10/2010			5,506	0	3,058	2,448				2,448
1,544	DANAHER CORP	235851102		11/20/2008	12/21/2010			1,891	0	1,019	872				872
1,545	DARDEN RESTAURANTS INC	237194105		3/5/2010	3/19/2010			2,182	0	2,049	143				143
1,546	DARDEN RESTAURANTS INC	237194105		2/27/2009	3/25/2010			1,340	0	811	529				529
1,547	DARDEN RESTAURANTS INC	237194105		1/22/2010	3/25/2010			2,234	0	1,820	414				414
1,548	DARDEN RESTAURANTS INC	237194105		3/5/2010	3/25/2010			2,681	0	2,458	222				222
1,549	DARDEN RESTAURANTS INC	237194105		2/26/2009	3/25/2010			894	0	528	366				366
1,550	DARDEN RESTAURANTS INC	237194105		2/26/2009	8/30/2010			2,494	0	1,584	910				910
1,551	DARDEN RESTAURANTS INC	237194105		11/20/2008	8/30/2010			2,494	0	821	1,673				1,673
1,552	DARDEN RESTAURANTS INC	237194105		11/20/2008	9/23/2010			436	0	137	299				299
1,553	DAVITA INC	23918K108		6/24/2009	9/23/2010			1,267	0	945	322				322
1,554	DAVITA INC	23918K108		6/24/2009	9/23/2010			568	0	472	196				196
1,555	DAVITA INC	23918K108		6/24/2009	10/27/2010			1,416	0	945	471				471
1,556	DAVITA INC	23918K108		11/20/2008	10/27/2010			3,540	0	2,142	1,398				1,398
1,557	DAVITA INC	23918K108		11/20/2008	11/15/2010			7,947	0	4,712	3,235				3,235
1,558	DEERE JOHN CAP CORP NT 7 0% 3/15/244217BG9	244217BG9		2/12/2009	12/1/2010			32,390	0	32,676	-286				-286
1,559	DEUTSCHE TEL FIN DEUTE 8 5% 6/15/125156PAB8	125156PAB8		11/19/2008	6/15/2010			10,000	0	10,314	-314				-314
1,560	DIGITAL REALTY TRUST INC	253868103		7/13/2009	3/19/2010			1,957	0	1,068	889				889
1,561	DIGITAL REALTY TRUST INC	253868103		6/24/2009	3/19/2010			552	0	331	221				221
1,562	DIGITAL REALTY TRUST INC	253868103		6/24/2009	6/24/2010			2,370	0	1,323	1,047				1,047
1,563	DIGITAL REALTY TRUST INC	253868103		2/27/2009	6/24/2010			2,370	0	1,195	1,175				1,175
1,564	DIGITAL REALTY TRUST INC	253868103		2/27/2009	10/22/2010			1,784	0	896	888				888
1,565	DIGITAL REALTY TRUST INC	253868103		1/20/2008	10/25/2010			11,877	0	4,170	7,707				7,707
1,566	DIGITAL REALTY TRUST INC	253868103		2/27/2009	10/25/2010			5,345	0	2,688	2,657				2,657
1,567	DONALDSON CO INC	257651109		8/11/2010	9/23/2010			457	0	444	13				13
1,568	DONALDSON CO INC	257651109		8/11/2010	12/3/2010			2,836	0	2,219	617				617
1,569	DONALDSON CO INC	257651109		11/20/2008	12/3/2010			567	0	435	132				132
1,570	GLOBAL PMTS INC	37940X102		11/20/2008	3/4/2010			8,528	0	6,277	2,251				2,251
1,571	GLOBAL PMTS INC	37940X102		2/27/2009	3/4/2010			8,955	0	6,517	2,438				2,438
1,572	GOOGLE INC - CL A	38259P508		8/21/2009	3/19/2010			6,719	0	5,571	1,148				1,148
1,573	GOOGLE INC - CL A	38259P508		8/21/2009	6/24/2010			956	0	829	27				27
1,574	GOOGLE INC - CL A	38259P508		8/21/2009	9/23/2010			3,109	0	2,786	323				323
1,575	GOOGLE INC - CL A	38259P508		8/21/2009	12/10/2010			16,589	0	13,000	3,589				3,589
1,576	GOOGLE INC - CL A	38259P508		8/21/2009	12/21/2010			5,440	0	4,179	1,261				1,261
1,577	GREIF INC CLASS A	397624107		8/30/2010	9/23/2010			581	0	573	8				8
1,578	GREIF INC CLASS A	397624107		8/30/2010	10/22/2010			588	0	573	15				15
1,579	GREIF INC CLASS A	397624107		8/30/2010	10/25/2010			1,769	0	1,718	50				50
1,580	GREIF INC CLASS A	397624107		8/30/2010	10/25/2010			594	0	573	21				21
1,581	GREIF INC CLASS A	397624107		8/30/2010	10/26/2010			2,331	0	2,291	40				40
1,582	GREIF INC CLASS A	397624107		6/10/2010	10/26/2010			1,748	0	1,680	68				68
1,583	GREIF INC CLASS A	397624107		6/10/2010	10/26/2010			2,907	0	2,799	108				108
1,584	GREIF INC CLASS A	397624107		6/10/2010	10/27/2010			1,716	0	1,680	36				36
1,585	GUESST INC	401617105		6/10/2009	3/19/2010			1,888	0	1,086	802				802
1,586	GUESST INC	401617105		6/24/2010	9/23/2010			383	0	331	52				52
1,587	GUESST INC	401617105		10/15/2010	11/10/2010			2,058	0	2,143	-85				-85
1,588	GYMBOREE CORP	403777105		3/19/2010	3/19/2010			520	0	452	68				68
1,589	GYMBOREE CORP	403777105		4/5/2010	5/5/2010			3,440	0	3,760	-320				-320
1,590	GYMBOREE CORP	403777105		3/5/2010	5/5/2010			491	0	452	39				39
1,591	GYMBOREE CORP	403777105		3/5/2010	10/15/2010			14,290	0	9,946	4,344				4,344
1,592	HALLIBURTON CO	406216101		11/20/2008	3/19/2010			1,816	0	830	986				986
1,593	HALLIBURTON CO	406216101		11/20/2008	6/24/2010			506	0	277	229				229
1,594	HALLIBURTON CO	406216101		11/20/2008	9/23/2010			1,264	0	554	710				710
1,595	HALLIBURTON CO	406216101		11/20/2008	12/10/2010			7,257	0	2,491	4,766				4,766
1,596	HALLIBURTON CO	406216101		11/20/2008	12/21/2010			2,422	0	830	1,592				1,592

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

Long Term CG Distributions		Short Term CG Distributions		Amount									
				16.352									
				1									
	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
1,597	HARSCO CORP	415864107		12/23/2009	3/19/2010	1,224		0	-99			0	-99
1,598	HARSCO CORP	415864107		12/23/2009	4/5/2010	5,311		0	99			0	99
1,599	HARSCO CORP	415864107		12/23/2009	4/5/2010	1,660		0	6			0	6
1,600	HARSCO CORP	415864107		12/21/2009	4/5/2010	2,877		0	110			0	110
1,601	HARSCO CORP	415864107		12/16/2009	6/14/2010	2,614		0	-518			0	-518
1,602	HARSCO CORP	415864107		12/21/2009	6/14/2010	523		0	-116			0	-116
1,603	HARTFORD FINL SVCS GROUP INC	415864107		9/28/2009	3/19/2010	816		0	97			0	97
1,604	HARTFORD FINL SVCS GROUP INC	416515104		8/28/2009	9/23/2010	446		0	-34			0	-34
1,605	HEALTH NET INC COMMON STOCK	42222G-108		5/24/2010	9/23/2010	534		0	60			0	60
1,606	HEALTH NET INC COMMON STOCK	42222G-108		5/24/2010	11/15/2010	1,147		0	199			0	199
1,607	HEARTWARE INTERNATIONAL INC	422368100		6/21/2010	9/23/2010	719		0	-4			0	-4
1,608	TIVO INC	888706108		5/5/2010	11/10/2010	4,036		0	-3,197			0	-3,197
1,609	TIVO INC	888706108		5/5/2010	11/10/2010	1,538		0	-1,225			0	-1,225
1,610	TIVO INC	888706108		5/7/2010	11/10/2010	1,249		0	-801			0	-801
1,611	TIVO INC	888706108		5/13/2010	11/10/2010	1,730		0	-1,435			0	-1,435
1,612	TIVO INC	888706108		10/8/2010	11/10/2010	2,498		0	-196			0	-196
1,613	TIVO INC	888706108		10/15/2010	11/10/2010	2,306		0	-133			0	-133
1,614	TOLL BROS INC	889478103		1/7/2010	3/19/2010	810		0	6			0	6
1,615	TOLL BROS INC	889478103		1/7/2010	9/23/2010	368		0	-34			0	-34
1,616	TOLL BROS INC	889478103		1/7/2010	12/3/2010	6,382		0	-451			0	-451
1,617	TOLL BROS INC	889478103		2/2/2010	12/3/2010	3,942		0	-197			0	-197
1,618	TOLL BROS INC	889478103		2/2/2010	12/3/2010	1,689		0	-85			0	-85
1,619	TOLL BROS INC	889478103		10/8/2010	12/3/2010	1,314		0	-4			0	-4
1,620	TRANSCOE INC 7.5% 4/15/31	893830AF6		11/19/2008	7/29/2010	4,731		0	375			0	375
1,621	TUPPERWARE BRANDS CORP	899896104		6/10/2009	3/19/2010	1,409		0	617			0	617
1,622	TUPPERWARE BRANDS CORP	899896104		6/10/2009	5/5/2010	4,389		0	2,376			0	2,376
1,623	TUPPERWARE BRANDS CORP	899896104		6/24/2009	5/5/2010	3,902		0	1,962			0	1,962
1,624	TUPPERWARE BRANDS CORP	899896104		6/10/2009	5/5/2010	6,796		0	3,586			0	3,586
1,625	U G I CORP NEW	902681105		8/30/2010	11/12/2010	12,813		0	11,740			0	1,073
1,626	U G I CORP NEW	902681105		9/23/2010	11/12/2010	596		0	30			0	30
1,627	U R S CORP NEW	903236107		12/9/2008	2/26/2010	3,707		0	3,166			0	541
1,628	U R S CORP NEW	903236107		2/27/2009	2/26/2010	463		0	317			0	146
1,629	U R S CORP NEW	903236107		2/27/2009	3/19/2010	967		0	633			0	334
1,630	FNMA POOL # AA8389 4.5% 6/01/39	314165SKB6		6/11/2009	3/25/2010	527		0	514			0	13
1,631	FNMA POOL # AA8389 4.5% 6/01/39	314165SKB6		6/11/2009	4/25/2010	170		0	166			0	4
1,632	FNMA POOL # AA8389 4.5% 6/01/39	314165SKB6		6/11/2009	5/25/2010	202		0	197			0	5
1,633	FNMA POOL # AA8389 4.5% 6/01/39	314165SKB6		6/11/2009	6/17/2010	58,857		0	55,857			0	3,000
1,634	FNMA POOL # AA8389 4.5% 6/01/39	314165SKB6		6/11/2009	6/25/2010	205		0	200			0	5
1,635	FNMA POOL # AA8389 4.5% 6/01/39	314165SKB6		6/11/2009	7/25/2010	82		0	81			0	1
1,636	FNMA POOL # AA8389 4.5% 6/01/39	314165SKB6		6/11/2009	8/25/2010	269		0	284			0	5
1,637	FNMA POOL # AA8389 4.5% 6/01/39	314165SKB6		6/11/2009	9/25/2010	116		0	113			0	3
1,638	FNMA POOL # AA8389 4.5% 6/01/39	314165SKB6		6/11/2009	10/25/2010	219		0	215			0	4
1,639	FNMA POOL # AA8389 4.5% 6/01/39	314165SKB6		6/11/2009	11/25/2010	385		0	378			0	7
1,640	OSHKOSH CORPORATION	688235201		7/29/2009	2/26/2010	5,310		0	3,693			0	1,617
1,641	PALM INC	696643105		4/2/2009	2/25/2010	4,774		0	6,402			0	-1,628
1,642	PARKER HANNIFIN CORP	701094104		5/14/2009	1/22/2010	2,347		0	1,735			0	612
1,643	PARKER HANNIFIN CORP	701094104		12/24/2008	3/19/2010	1,959		0	1,181			0	778
1,644	PARKER HANNIFIN CORP	701094104		5/14/2009	3/19/2010	653		0	434			0	219
1,645	PARKER HANNIFIN CORP	701094104		5/14/2009	4/12/2010	6,235		0	3,904			0	2,331
1,646	PARKER HANNIFIN CORP	701094104		6/24/2009	4/12/2010	2,078		0	1,249			0	829
1,647	PARKER HANNIFIN CORP	701094104		12/24/2008	6/18/2010	4,882		0	3,150			0	1,732
1,648	PARKER HANNIFIN CORP	701094104		12/23/2008	6/18/2010	35,393		0	22,569			0	12,824
1,649	PARKER HANNIFIN CORP	701094104		12/23/2008	6/21/2010	72,177		0	45,527			0	26,650
1,650	PATTERSON-UTI ENERGY INC	703481101		1/11/2010	3/5/2010	1,522		0	1,779			0	-257
1,651	PATTERSON-UTI ENERGY INC	703481101		1/11/2010	3/5/2010	2,283		0	2,666			0	-383
1,652	PATTERSON-UTI ENERGY INC	703481101		1/11/2010	3/19/2010	627		0	1,066			0	-239
1,653	PATTERSON-UTI ENERGY INC	703481101		1/11/2010	3/26/2010	1,211		0	1,600			0	-389
													1,540,552

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

Long Term CG Distributions		Short Term CG Distributions		Amount																	
				16,352																	
				1																	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
Totals														17,509,202	0	15,968,650	1,540,552	0	0	0	1,540,552
1,654	PATTERSON-UTI ENERGY INC	703481101		1/12/2010	3/26/2010	2,422	0	3,164	-742				-742								
1,655	PATTERSON-UTI ENERGY INC	703481101		1/12/2010	3/26/2010	5,652	0	7,312	-1,660				-1,660								
1,656	PATTERSON-UTI ENERGY INC	703481101		7/30/2010	9/23/2010	167	0	168	-1				-1								
1,657	PATTERSON-UTI ENERGY INC	703481101		7/30/2010	9/28/2010	10,320	0	10,408	-88				-88								
1,658	PEMEX PROJ FDG MASTR 9 125% 10/13/2006451AB7			11/19/2008	10/13/2010	10,000	0	10,395	-395				-395								
1,659	PEPSICO INC	713448108		11/20/2008	3/19/2010	4,658	0	3,594	1,064				1,064								
1,660	PEPSICO INC	713448108		11/20/2008	6/24/2010	630	0	514	116				116								
1,661	PEPSICO INC	713448108		11/20/2008	9/23/2010	2,638	0	2,054	584				584								
1,662	PEPSICO INC	713448108		11/20/2008	12/10/2010	12,319	0	9,756	2,563				2,563								
1,663	PEPSICO INC	713448108		11/20/2008	12/21/2010	3,922	0	3,081	841				841								
1,664	PETROHAWK ENERGY CORP	716495106		2/27/2009	3/19/2010	401	0	351	50				50								
1,665	PETROHAWK ENERGY CORP	716495106		11/21/2008	3/19/2010	602	0	406	196				196								
1,666	PETROHAWK ENERGY CORP	716495106		11/21/2008	6/24/2010	2,489	0	1,759	730				730								
1,667	PETROHAWK ENERGY CORP	716495106		11/21/2008	6/24/2010	7,447	0	5,277	2,170				2,170								
1,668	PETROHAWK ENERGY CORP	716495106		7/7/2009	3/19/2010	6,776	0	5,881	895				895								
1,669	PETROHAWK ENERGY CORP	717081103		7/7/2009	6/24/2010	1,159	0	1,176	-17				-17								
1,670	PETROHAWK ENERGY CORP	717081103		7/7/2009	9/23/2010	3,765	0	3,235	530				530								
1,671	PETROHAWK ENERGY CORP	717081103		7/7/2009	12/10/2010	17,607	0	15,290	2,317				2,317								
1,672	PETROHAWK ENERGY CORP	717081103		7/7/2009	12/21/2010	1,371	0	1,161	210				210								
1,673	PETROHAWK ENERGY CORP	717081103		7/7/2009	12/21/2010	4,702	0	3,980	722				722								
1,674	PHARMACEUTICAL PROD DEV INC	717124101		12/18/2009	12/21/2010	6,067	0	5,869	198				198								
1,675	PHARMACEUTICAL PROD DEV INC	717124101		12/18/2009	12/21/2010	9,216	0	8,804	412				412								
1,676	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	3/19/2010	4,720	0	3,370	1,350				1,350								
1,677	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	6/24/2010	462	0	374	88				88								
1,678	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	9/23/2010	2,771	0	1,872	899				899								
1,679	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	12/10/2010	12,984	0	8,238	4,746				4,746								
1,680	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	12/21/2010	4,086	0	2,621	1,465				1,465								
1,681	PLAINS EXPLORATION & PR-WI	726505100		7/23/2009	11/1/2010	1,609	0	1,572	37				37								
1,682	PLAINS EXPLORATION & PR-WI	726505100		7/23/2009	3/4/2010	3,729	0	3,690	39				39								
1,683	PLAINS EXPLORATION & PR-WI	726505100		9/9/2010	11/12/2010	338	0	314	25				25								
1,684	COMPLETE PRODUCTION SERVICES	20453E109		9/8/2010	11/12/2010	846	0	582	264				264								
1,685	COMPLETE PRODUCTION SERVICES	20453E109		11/20/2008	12/21/2010	1,692	0	1,138	554				554								
1,686	DR PEPPER SNAPPLE GROUP-WI	26138E109		11/20/2008	12/21/2010	4,664	0	2,511	2,153				2,153								
1,687	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	10/25/2010	524	0	534	-10				-10								
1,688	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	12/25/2010	577	0	588	-11				-11								
1,689	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	12/25/2010	530	0	540	-10				-10								
1,690	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	12/25/2010	499	0	508	-9				-9								
1,691	FNMA POOL # MA0259 5 0% 12/01/39	31417YJ00		10/9/2009	2/25/2010	320	0	331	-11				-11								
1,692	FNMA POOL # MA0259 5 0% 12/01/39	31417YJ00		10/9/2009	3/25/2010	486	0	503	-17				-17								
1,693	FNMA POOL # MA0259 5 0% 12/01/39	31417YJ00		10/9/2009	4/25/2010	852	0	881	-29				-29								
1,694	FNMA POOL # MA0259 5 0% 12/01/39	31417YJ00		10/9/2009	5/25/2010	904	0	935	-31				-31								
1,695	FNMA POOL # MA0259 5 0% 12/01/39	31417YJ00		10/9/2009	6/17/2010	50,740	0	48,700	1,040				1,040								
1,696	FNMA POOL # MA0259 5 0% 12/01/39	31417YJ00		10/9/2009	6/25/2010	204	0	210	-6				-6								
1,697	FNMA POOL # MA0259 5 0% 12/01/39	31417YJ00		10/9/2009	7/22/2010	45,505	0	44,219	1,286				1,286								
1,698	FNMA POOL # MA0259 5 0% 12/01/39	31417YJ00		10/9/2009	7/25/2010	494	0	511	-17				-17								
1,699	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	2/25/2010	2,664	0	2,804	-140				-140								
1,700	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	3/25/2010	2,323	0	2,445	-122				-122								
1,701	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	4/25/2010	3,326	0	3,501	-175				-175								
1,702	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	5/25/2010	7,464	0	7,857	-393				-393								
1,703	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	6/25/2010	2,843	0	2,782	-139				-139								
1,704	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	7/25/2010	2,365	0	2,490	-125				-125								
1,705	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	8/25/2010	2,259	0	2,378	-119				-119								
1,706	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	9/25/2010	2,526	0	2,659	-133				-133								
1,707	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	10/25/2010	2,634	0	2,773	-139				-139								
1,708	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	10/27/2010	31,781	0	30,870	911				911								
1,709	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	11/25/2010	1,162	0	1,224	-62				-62								
1,710	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	12/25/2010	1,223	0	1,288	-65				-65								

Long Term CG Distributions	16,352
Short Term CG Distributions	1

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

Long Term CG Distributions		Short Term CG Distributions		Totals		17 509 202		15 968 650		1 540 552		0		0		0		1 540 552	
Amount		16 352		1															

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

Long Term CG Distributions		Short Term CG Distributions		Amount	Totals															
				16,352																
	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							
1.882	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	5/25/2010	3,468	0	3,598	-130	0	0	0	-130							
1.883	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	6/15/2010	49,809	0	48,630	1,179	0	0	1,179	1,179							
1.884	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	6/25/2010	3,147	0	3,265	-118	0	0	0	-118							
1.885	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	7/25/2010	1,193	0	1,238	-45	0	0	0	-45							
1.886	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	8/25/2010	1,489	0	1,545	-56	0	0	0	-56							
1.887	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		7/6/2010	8/25/2010	298	0	318	-20	0	0	0	-20							
1.888	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	9/25/2010	1,465	0	1,520	-55	0	0	0	-55							
1.889	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		7/6/2010	9/25/2010	293	0	313	-20	0	0	0	-20							
1.890	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	9/25/2010	1,172	0	1,252	-80	0	0	0	-80							
1.891	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	10/25/2010	1,489	0	1,544	-55	0	0	0	-55							
1.892	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		7/6/2010	10/25/2010	298	0	318	-20	0	0	0	-20							
1.893	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	11/1/2010	1,191	0	1,272	-81	0	0	0	-81							
1.894	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	11/25/2010	13,599	0	13,629	-30	0	0	0	-30							
1.895	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	11/25/2010	1,520	0	1,577	-57	0	0	0	-57							
1.896	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		7/6/2010	11/25/2010	304	0	324	-20	0	0	0	-20							
1.897	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	11/25/2010	1,216	0	1,298	-82	0	0	0	-82							
1.898	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	12/25/2010	1,443	0	1,497	-54	0	0	0	-54							
1.899	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		7/6/2010	12/25/2010	289	0	308	-19	0	0	0	-19							
1.900	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	12/25/2010	1,778	0	1,845	-67	0	0	0	-67							
1.901	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	1/25/2011	711	0	760	-49	0	0	0	-49							
1.902	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		7/6/2010	1/25/2011	356	0	379	-23	0	0	0	-23							
1.903	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/11/2010	12/21/2010	2,348	0	1,974	374	0	0	0	374							
1.904	MCCORMICK & CO INC COM NON VTG	579780206		12/10/2010	12/21/2010	470	0	465	5	0	0	0	5							
1.905	MCCORMICK & CO INC COM NON VTG	579780206		1/5/2010	3/19/2010	3,821	0	3,810	11	0	0	0	11							
1.906	MCKESSON CORPORATION	58155Q103		6/24/2010	9/23/2010	1,164	0	1,364	-200	0	0	0	-200							
1.908	MCKESSON CORPORATION	58155Q103		1/5/2010	9/23/2010	582	0	635	-53	0	0	0	-53							
1.909	MCKESSON CORPORATION	58155Q103		1/5/2010	12/10/2010	10,883	0	10,161	722	0	0	0	722							
1.910	MCKESSON CORPORATION	58155Q103		1/5/2010	12/21/2010	4,174	0	3,810	364	0	0	0	364							
1.911	VOLCANO CORP	928645100		7/16/2010	9/23/2010	239	0	225	14	0	0	0	14							
1.912	WABCO HOLDINGS INC-WI	92927K102		2/3/2010	3/19/2010	880	0	830	50	0	0	0	50							
1.913	WABCO HOLDINGS INC-WI	92927K102		2/3/2010	6/25/2010	2,663	0	2,213	450	0	0	0	450							
1.914	WABCO HOLDINGS INC-WI	92927K102		8/21/2009	9/23/2010	405	0	207	198	0	0	0	198							
1.915	W.M.S. INDS INC	929297109		12/1/2010	3/5/2010	6,947	0	7,876	-929	0	0	0	-929							
1.916	W.M.S. INDS INC	929297109		12/1/2010	3/5/2010	5,403	0	6,010	-607	0	0	0	-607							
1.917	WBCMT 2005-C20 A4 5.24417%	1915429297664L4		1/29/2010	7/17/2010	21,627	0	21,868	-241	0	0	0	-241							
1.918	WBCMT 2005-C20 A4 5.24417%	1915429297664L4		2/1/2010	7/17/2010	12,976	0	13,125	-149	0	0	0	-149							
1.919	WBCMT 2005-C20 A4 5.28467%	1915429297664L4		1/29/2010	8/17/2010	485	0	491	-6	0	0	0	-6							
1.920	WBCMT 2005-C20 A4 5.28467%	1915429297664L4		2/1/2010	8/17/2010	291	0	295	-4	0	0	0	-4							
1.921	WBCMT 2005-C20 A4 5.285%	1915429297664L4		1/29/2010	9/17/2010	1,620	0	1,638	-18	0	0	0	-18							
1.922	WBCMT 2005-C20 A4 5.285%	1915429297664L4		2/1/2010	9/17/2010	972	0	983	-11	0	0	0	-11							
1.923	WBCMT 2003-C3 A1 4.03758%	191542929766C18		7/20/2010	8/15/2010	97	0	98	-1	0	0	0	-1							
1.924	WBCMT 2003-C3 A1 4.037%	191542929766C18		7/20/2010	9/15/2010	97	0	98	-1	0	0	0	-1							
1.925	WBCMT 2003-C3 A1 4.037%	191542929766C18		7/20/2010	10/15/2010	107	0	108	-1	0	0	0	-1							
1.926	WBCMT 2003-C3 A1 4.037%	191542929766C18		7/20/2010	11/15/2010	217	0	221	-4	0	0	0	-4							
1.927	WBCMT 2003-C3 A1 4.037%	191542929766C18		7/20/2010	12/15/2010	194	0	197	-3	0	0	0	-3							
1.928	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	2/15/2010	1,286	0	1,326	-38	0	0	0	-38							
1.929	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	3/15/2010	1,834	0	1,888	-54	0	0	0	-54							
1.930	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	4/15/2010	1,304	0	1,343	-39	0	0	0	-39							
1.931	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	5/15/2010	1,490	0	1,534	-44	0	0	0	-44							
1.932	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	6/15/2010	1,358	0	1,398	-40	0	0	0	-40							
1.933	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	7/15/2010	1,584	0	1,631	-47	0	0	0	-47							
1.934	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	8/15/2010	1,402	0	1,443	-41	0	0	0	-41							
1.935	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	9/15/2010	1,409	0	1,450	-41	0	0	0	-41							
1.936	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	10/15/2010	1,606	0	1,653	-47	0	0	0	-47							
1.937	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	11/15/2010	1,424	0	1,466	-42	0	0	0	-42							
1.938	WBCMT 2007-C32 A1 5.686%	19278YAA8		1/13/2010	12/15/2010	1,621	0	1,689	-68	0	0	0	-68							

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Long Term CG Distributions		Short Term CG Distributions		Amount									
		16,352	1										
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 of Losses	
Totals													
					17,509,202	0	15,968,650	1,540,552	0	0	0	1,540,552	
1,996	MSC 2007-1Q14 A1 5.38% 4/15/49	61754KAA3	11/8/2010	12/15/2010	2,217	0	2,270	-53			0	-53	
1,997	MOTOROLA INC	620076109	8/12/2010	9/23/2010	745	0	725	20			0	20	
1,998	MOTOROLA INC	620076109	8/12/2010	12/10/2010	4,639	0	4,347	292			0	292	
1,999	MOTOROLA INC	620076109	8/12/2010	12/21/2010	1,616	0	1,449	167			0	167	
2,000	MYLAN INC	628530107	8/28/2009	1/7/2010	545	0	445	100			0	100	
2,001	MYLAN INC	628530107	8/31/2009	1/7/2010	9,076	0	7,339	1,737			0	1,737	
2,002	MYLAN INC	628530107	8/28/2009	1/7/2010	1,458	0	1,185	273			0	273	
2,003	N C R CORP NEW	62886E108	4/7/2010	4/29/2010	408	0	454	-46			0	-46	
2,004	N C R CORP NEW	62886E108	4/7/2010	4/29/2010	272	0	302	-30			0	-30	
2,005	N C R CORP NEW	62886E108	4/7/2010	4/30/2010	9,702	0	10,885	-1,183			0	-1,183	
2,006	N C R CORP NEW	62886E108	4/7/2010	4/30/2010	1,752	0	1,956	-204			0	-204	
2,007	N C R CORP NEW	62886E108	4/7/2010	4/30/2010	674	0	756	-82			0	-82	
2,008	NATIONAL FUEL GAS CO N J	636180101	8/28/2009	3/19/2010	1,519	0	1,352	167			0	167	
2,009	NATIONAL FUEL GAS CO N J	636180101	8/28/2009	9/23/2010	506	0	451	55			0	55	
2,010	NAVISTAR INTL CORP NEW	63934E108	4/5/2010	6/25/2010	2,626	0	2,403	223			0	223	
2,011	NAVISTAR INTL CORP NEW	63934E108	4/5/2010	9/23/2010	426	0	481	-55			0	-55	
2,012	NETAPP INC	64110D104	2/5/2010	3/19/2010	1,295	0	1,196	99			0	99	
2,013	WASHINGTON FEDERAL INC	938824109	1/18/2009	1/21/2010	1,548	0	1,565	-17			0	-17	
2,014	WASHINGTON FEDERAL INC	938824109	1/18/2009	1/21/2010	779	0	782	-3			0	-3	
2,015	WASTE CONNECTIONS INC	941053100	5/14/2009	3/19/2010	1,377	0	993	384			0	384	
2,016	WASTE CONNECTIONS INC	941053100	5/14/2009	9/23/2010	793	0	496	297			0	297	
2,017	WASTE CONNECTIONS INC	941053100	5/14/2009	10/8/2010	2,796	0	1,737	1,059			0	1,059	
2,018	WELLCARE HEALTH PLANS INC	94946T106	8/18/2009	1/7/2010	14,246	0	9,516	4,730			0	4,730	
2,019	WELLS FARGO & COMPANY	949746101	11/20/2008	3/19/2010	3,008	0	2,279	729			0	729	
2,020	WELLS FARGO & COMPANY	949746101	11/20/2008	6/24/2010	268	0	228	40			0	40	
2,021	WELLS FARGO & COMPANY	949746101	8/10/2010	9/23/2010	2,795	0	3,075	-280			0	-280	
2,022	WELLS FARGO & COMPANY	949746101	8/10/2010	12/10/2010	17,294	0	15,937	1,357			0	1,357	
2,023	WELLS FARGO & COMPANY	949746101	8/10/2010	12/21/2010	5,839	0	5,312	527			0	527	
2,024	WESTERN DIGITAL CORP	958102105	2/27/2009	2/3/2010	7,670	0	2,664	5,006			0	5,006	
2,025	WESTERN DIGITAL CORP	958102105	2/27/2009	2/3/2010	2,423	0	841	1,582			0	1,582	
2,026	WHIRLPOOL CORP	963320106	8/28/2009	3/19/2010	3,488	0	2,637	851			0	851	
2,027	WHIRLPOOL CORP	963320106	8/24/2010	9/23/2010	771	0	949	-178			0	-178	
2,028	WHIRLPOOL CORP	963320106	8/28/2009	11/22/2010	9,314	0	659	112			0	112	
2,029	WHIRLPOOL CORP	963320106	8/28/2009	11/22/2010	3,105	0	8,109	1,205			0	1,205	
2,030	WHIRLPOOL CORP	963320106	8/28/2009	11/22/2010	23,476	0	2,695	410			0	410	
2,031	WHIRLPOOL CORP	963320106	8/28/2009	11/22/2010	45,361	0	20,098	3,378			0	3,378	
2,032	WHIRLPOOL CORP	963320106	8/31/2009	11/22/2010	11,210	0	39,082	6,279			0	6,279	
2,033	WHIRLPOOL CORP	963320106	8/28/2009	11/22/2010	309	0	9,892	1,518			0	1,518	
2,034	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105	6/11/2010	9/23/2010	4,376	0	317	-8			0	-8	
2,035	TYCO INTERNATIONAL LTD	H89128104	3/16/2009	3/19/2010	369	0	2,336	2,040			0	2,040	
2,036	TYCO INTERNATIONAL LTD	H89128104	3/16/2009	6/24/2010	26,131	0	195	174			0	174	
2,037	TYCO INTERNATIONAL LTD	H89128104	3/16/2009	9/2/2010	15,372	0	13,239	12,892			0	12,892	
2,038	TYCO INTERNATIONAL LTD	H89128104	3/16/2009	9/2/2010	13,861	0	7,788	7,584			0	7,584	
2,039	TYCO INTERNATIONAL LTD	H89128104	3/16/2009	9/2/2010	1,547	0	7,009	6,852			0	6,852	
2,040	TYCO INTERNATIONAL LTD	H89128104	3/16/2009	9/23/2010	1,911	0	778	768			0	768	
2,041	CVS CAREMARK CORP	126650100	11/20/2008	6/21/2010	310	0	1,663	248			0	248	
2,042	CVS CAREMARK CORP	126650100	11/20/2008	8/24/2010	35,117	0	277	33			0	33	
2,043	CVS CAREMARK CORP	126650100	11/20/2008	8/17/2010	602	0	33,822	1,295			0	1,295	
2,044	CVS CAREMARK CORP	126650100	11/20/2008	9/23/2010	2,678	0	554	48			0	48	
2,045	CVS CAREMARK CORP	126650100	11/20/2008	12/10/2010	1,030	0	2,218	460			0	460	
2,046	CAMDEN PROPERTY TRUST REIT	133131102	6/24/2010	9/23/2010	957	0	832	198			0	198	
2,047	CAMDEN PROPERTY TRUST REIT	133131102	1/19/2010	3/19/2010	2,812	0	873	84			0	84	
2,048	CAPITAL ONE FINANCIAL CORP	14040H105	1/19/2010	9/23/2010	1,519	0	2,992	-180			0	-180	
2,049	CAPITAL ONE FINANCIAL CORP	14040H105	2/27/2009	3/19/2010	1,018	0	1,710	-191			0	-191	
2,050	WISCONSIN ENERGY CORP	976657106	2/27/2009	9/23/2010	577	0	400	217			0	217	
2,051	WISCONSIN ENERGY CORP	976657106	11/20/2008	3/19/2010	4,695	0	2,773	1,922			0	1,922	
2,052	XTO ENERGY INC	98385X106				0					0		

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

Long Term CG Distributions		Amount		Totals		17,509,202		0		15,968,650		1,540,552		0		0		0		1,540,552	
Short Term CG Distributions		16,352		1																	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses								
2.053	XTO ENERGY INC 4.9% 2/01/14	98385XAD8		11/20/2008	6/11/2010	187,069	0	119,507	67,562			0	67,562								
2.054	XTO ENERGY INC 4.9% 2/01/14	98385XAD8		11/19/2008	1/7/2010	10,816	0	9,165	1,651			0	1,651								
2.055	CLIFFS NAT RES INC COMMON	999260257		6/1/2010	6/1/2010	0	0	0	0			0	0								
2.056	ACCENTURE PLC-CL A	G1151C101		11/20/2008	1/6/2010	108,639	0	68,774	39,865			0	39,865								
2.057	ACCENTURE PLC-CL A	G1151C101		11/20/2008	1/6/2010	16,540	0	10,518	6,022			0	6,022								
2.058	HERBALIFE LTD	G4412G101		5/1/2009	3/19/2010	852	0	404	448			0	448								
2.059	HERBALIFE LTD	G4412G101		5/1/2009	8/30/2010	3,301	0	1,212	2,089			0	2,089								
2.060	HERBALIFE LTD	G4412G101		5/1/2009	9/23/2010	1,168	0	404	764			0	764								
2.061	INVESCO LTD	G4918T108		6/11/2009	1/28/2010	7,901	0	7,141	760			0	760								
2.062	INVESCO LTD	G4918T108		6/24/2009	1/28/2010	1,621	0	1,324	297			0	297								
2.063	RENAISSANCE RE HLDGS LTD ADR	G7496G103		8/30/2010	10/22/2010	3,029	0	2,845	184			0	184								
2.064	RENAISSANCE RE HLDGS LTD ADR	G7496G103		8/30/2010	10/22/2010	606	0	569	37			0	37								
2.065	RENAISSANCE RE HLDGS LTD ADR	G7496G103		8/30/2010	10/22/2010	3,655	0	3,414	241			0	241								
2.066	WADDELL & REED FINANCIAL INC CLAS	930059100		2/27/2009	10/11/2010	558	0	289	269			0	269								
2.067	WADDELL & REED FINANCIAL INC CLAS	930059100		2/27/2009	10/12/2010	4,972	0	2,600	2,372			0	2,372								
2.068	WADDELL & REED FINANCIAL INC CLAS	93317Q105		2/27/2009	7/13/2010	7,812	0	9,270	-1,458			0	-1,458								
2.069	WADDELL & REED FINANCIAL INC CLAS	93317Q105		2/26/2010	3/19/2010	1,361	0	1,259	122			0	122								
2.070	WADDELL & REED FINANCIAL INC CLAS	93317Q105		2/26/2010	5/5/2010	2,296	0	2,087	209			0	209								
2.071	WADDELL & REED FINANCIAL INC CLAS	93317Q105		2/26/2010	5/5/2010	1,341	0	1,259	82			0	82								
2.072	WADDELL & REED FINANCIAL INC CLAS	93317Q105		2/17/2010	5/5/2010	9,388	0	8,764	624			0	624								
2.073	WASHINGTON FEDERAL INC	938824109		9/21/2009	10/22/2010	11,612	0	11,732	-120			0	-120								
2.074	B E AEROSPACE INC	073302101		9/21/2009	10/22/2010	1,341	0	803	538			0	538								
2.075	BELL SOUTH CAP FDS COR 7.75% 2/15/10	079857AG3		11/19/2008	2/15/2010	5,000	0	5,222	-222			0	-222								
2.076	BIOVAIL CORP INTL	09067J109		1/8/2010	3/19/2010	1,426	0	1,336	90			0	90								
2.077	BIOVAIL CORP INTL	09067J109		1/8/2010	6/3/2010	1,488	0	1,484	4			0	4								
2.078	BIOVAIL CORP INTL	09067J109		1/8/2010	6/4/2010	1,558	0	1,533	-25			0	-25								
2.079	BIOVAIL CORP INTL	09067J109		1/7/2010	6/4/2010	708	0	742	-34			0	-34								
2.080	BIOVAIL CORP INTL	09067J109		1/7/2010	6/4/2010	1,978	0	2,078	-100			0	-100								
2.081	BIOVAIL CORP INTL	09067J109		1/7/2010	6/7/2010	3,439	0	3,559	-120			0	-120								
2.082	BIOVAIL CORP INTL	09067J109		1/7/2010	6/7/2010	1,273	0	1,335	-62			0	-62								
2.083	BIOVAIL CORP INTL	09067J109		1/7/2010	6/7/2010	283	0	296	-13			0	-13								
2.084	BIOVAIL CORP INTL	09067J109		1/7/2010	6/7/2010	426	0	445	-19			0	-19								
2.085	BIOVAIL CORP INTL	09067J109		1/7/2010	6/7/2010	1,987	0	2,073	-86			0	-86								
2.086	BLACKROCK INC	09247X101		4/24/2009	3/19/2010	2,225	0	1,503	722			0	722								
2.087	BLACKROCK INC	09247X101		4/24/2009	6/24/2010	456	0	451	5			0	5								
2.088	BLACKROCK INC	09247X101		4/24/2009	9/13/2010	10,284	0	10,223	61			0	61								
2.089	BLACKROCK INC	09247X101		4/24/2009	9/13/2010	10,087	0	10,073	14			0	14								
2.090	BLACKROCK INC	09247X101		4/24/2009	9/14/2010	19,526	0	19,083	433			0	433								
2.091	BLACKROCK INC	09247X101		4/24/2009	9/14/2010	23,929	0	23,453	476			0	476								
2.092	BOYD GAMING CORP	103304101		5/7/2010	9/8/2010	74	0	119	-45			0	-45								
2.093	BOYD GAMING CORP	103304101		5/7/2010	9/8/2010	6,546	0	10,691	-4,145			0	-4,145								
2.094	BOYD GAMING CORP	103304101		6/3/2010	9/8/2010	1,250	0	2,180	-930			0	-930								
2.095	BRIGHAM EXPLORATION CO	109178103		4/12/2010	9/23/2010	495	0	556	-61			0	-61								
2.096	BRIGHAM EXPLORATION CO	109178103		10/22/2010	12/21/2010	829	0	628	201			0	201								
2.097	BRIGHAM EXPLORATION CO	109178103		10/22/2010	12/21/2010	553	0	419	134			0	134								
2.098	BRIGHAM EXPLORATION CO	109178103		12/10/2010	12/21/2010	553	0	541	12			0	12								
2.099	BRIGHAM EXPLORATION CO	109178103		10/25/2010	12/21/2010	3,318	0	2,495	823			0	823								
2.100	BRINKER INTL INC	109641100		3/25/2010	6/24/2010	4,437	0	6,104	-1,667			0	-1,667								
2.101	BRINKER INTL INC	109641100		3/25/2010	6/24/2010	5,393	0	7,325	-1,942			0	-1,942								
2.102	BRITISH TELECOM PL 9.125% 12/15/10	111021AD3		9/21/2009	6/10/2010	10,362	0	10,240	122			0	122								
2.103	B E AEROSPACE INC	073302101		9/21/2009	9/23/2010	337	0	221	116			0	116								
2.104	B E AEROSPACE INC	073302101		9/21/2009	10/8/2010	2,187	0	1,405	782			0	782								
2.105	CB RICHARD ELLIS GROUP INC	124977101		9/8/2010	9/23/2010	542	0	551	-9			0	-9								
2.106	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	4/25/2010	11,612	0	12,480	-868			0	-868								
2.107	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	5/25/2010	1,811	0	1,947	-136			0	-136								
2.108	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	6/25/2010	1,553	0	1,569	-116			0	-116								
2.109	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	7/25/2010	1,493	0	1,605	-112			0	-112								

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

		Amount		Totals		17,509,202		0		15,968,650		1,540,552		0		0		0		1,540,552			
		Long Term CG Distributions		Short Term CG Distributions		Date		Gross Sales Price		Depreciation Allowed		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Excess of FMV Over Adj Basis		Gain Minus Excess of FMV Over Adjusted Basis or Losses	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold																		
2,110	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	8/25/2010		1,252	0	1,345	-93	0	1,345	-93	0	1,345	-93	0	1,345	-93	0	1,345	-93	
2,111	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	9/25/2010		1,213	0	1,303	-90	0	1,303	-90	0	1,303	-90	0	1,303	-90	0	1,303	-90	
2,112	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	10/25/2010		1,146	0	1,231	-85	0	1,231	-85	0	1,231	-85	0	1,231	-85	0	1,231	-85	
2,113	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	10/27/2010		48,128	0	46,794	1,334	0	46,794	1,334	0	46,794	1,334	0	46,794	1,334	0	46,794	1,334	
2,114	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	11/25/2010		48	0	52	-4	0	52	-4	0	52	-4	0	52	-4	0	52	-4	
2,115	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	12/25/2010		49	0	53	-4	0	53	-4	0	53	-4	0	53	-4	0	53	-4	
2,116	ELI LILLY & CO 5.2% 3/15/17	532457BB3		11/19/2008	6/10/2010		16,726	0	14,348	2,378	0	14,348	2,378	0	14,348	2,378	0	14,348	2,378	0	14,348	2,378	
2,117	LIMITED BRANDS INC	532716107		10/6/2009	3/19/2010		3,694	0	2,712	982	0	2,712	982	0	2,712	982	0	2,712	982	0	2,712	982	
2,118	LIMITED BRANDS INC	532716107		10/6/2009	6/24/2010		230	0	181	49	0	181	49	0	181	49	0	181	49	0	181	49	
2,119	LIMITED BRANDS INC	532716107		10/6/2009	9/23/2010		265	0	181	84	0	181	84	0	181	84	0	181	84	0	181	84	
2,120	LIMITED BRANDS INC	532716107		10/6/2009	9/23/2010		1,855	0	1,264	591	0	1,264	591	0	1,264	591	0	1,264	591	0	1,264	591	
2,121	LIMITED BRANDS INC	532716107		10/6/2009	11/22/2010		23,355	0	12,821	10,534	0	12,821	10,534	0	12,821	10,534	0	12,821	10,534	0	12,821	10,534	
2,122	LIMITED BRANDS INC	532716107		10/6/2009	12/10/2010		11,039	0	6,320	4,719	0	6,320	4,719	0	6,320	4,719	0	6,320	4,719	0	6,320	4,719	
2,123	LIMITED BRANDS INC	532716107		10/6/2009	12/21/2010		3,820	0	2,167	1,653	0	2,167	1,653	0	2,167	1,653	0	2,167	1,653	0	2,167	1,653	
2,124	LOUISIANA PAC CORP	546347105		12/22/2009	3/19/2010		1,227	0	1,068	159	0	1,068	159	0	1,068	159	0	1,068	159	0	1,068	159	
2,125	LOUISIANA PAC CORP	546347105		12/22/2009	6/10/2010		5,620	0	5,551	69	0	5,551	69	0	5,551	69	0	5,551	69	0	5,551	69	
2,126	LOUISIANA PAC CORP	546347105		12/22/2009	6/10/2010		5,761	0	5,694	67	0	5,694	67	0	5,694	67	0	5,694	67	0	5,694	67	
2,127	LUBRIZOL CORP	549271104		8/30/2010	9/23/2010		310	0	281	29	0	281	29	0	281	29	0	281	29	0	281	29	
2,128	LUBRIZOL CORP	549271104		7/13/2010	11/12/2010		10,570	0	8,903	1,667	0	8,903	1,667	0	8,903	1,667	0	8,903	1,667	0	8,903	1,667	
2,129	LUBRIZOL CORP	549271104		8/30/2010	11/12/2010		7,082	0	6,268	814	0	6,268	814	0	6,268	814	0	6,268	814	0	6,268	814	
2,130	M D C HOLDINGS INC	552676108		11/25/2008	3/19/2010		1,380	0	1,129	251	0	1,129	251	0	1,129	251	0	1,129	251	0	1,129	251	
2,131	M D C HOLDINGS INC	552676108		11/25/2008	8/25/2010		2,400	0	2,540	-140	0	2,540	-140	0	2,540	-140	0	2,540	-140	0	2,540	-140	
2,132	M D C HOLDINGS INC	552676108		2/27/2009	8/25/2010		1,067	0	1,025	42	0	1,025	42	0	1,025	42	0	1,025	42	0	1,025	42	
2,133	CF INDUSTRIES HOLDINGS INC	125269100		2/26/2010	3/12/2010		9,416	0	10,425	-1,009	0	10,425	-1,009	0	10,425	-1,009	0	10,425	-1,009	0	10,425	-1,009	
2,134	CIGNA CORP	125509109		6/19/2009	3/19/2010		1,856	0	1,248	608	0	1,248	608	0	1,248	608	0	1,248	608	0	1,248	608	
2,135	CIGNA CORP	125509109		6/19/2009	9/23/2010		1,071	0	749	322	0	749	322	0	749	322	0	749	322	0	749	322	
2,136	CIGNA CORP	125509109		6/19/2009	12/10/2010		4,891	0	3,244	1,647	0	3,244	1,647	0	3,244	1,647	0	3,244	1,647	0	3,244	1,647	
2,137	CIGNA CORP	125509109		6/19/2009	12/21/2010		1,480	0	998	482	0	998	482	0	998	482	0	998	482	0	998	482	
2,138	CONSECO FINANCIAL GROUP INC	12621E103		3/5/2010	9/23/2010		377	0	411	-34	0	411	-34	0	411	-34	0	411	-34	0	411	-34	
2,139	CVS CAREMARK CORP	126650100		11/20/2008	1/8/2010		13,238	0	10,812	2,426	0	10,812	2,426	0	10,812	2,426	0	10,812	2,426	0	10,812	2,426	
2,140	CVS CAREMARK CORP	126650100		11/20/2008	1/8/2010		30,880	0	25,228	5,652	0	25,228	5,652	0	25,228	5,652	0	25,228	5,652	0	25,228	5,652	
2,141	CVS CAREMARK CORP	126650100		11/20/2008	1/11/2010		10,147	0	8,317	1,830	0	8,317	1,830	0	8,317	1,830	0	8,317	1,830	0	8,317	1,830	
2,142	CVS CAREMARK CORP	126650100		11/20/2008	1/11/2010		62,981	0	51,565	11,416	0	51,565	11,416	0	51,565	11,416	0	51,565	11,416	0	51,565	11,416	
2,143	CVS CAREMARK CORP	126650100		11/20/2008	3/19/2010		3,079	0	2,495	584	0	2,495	584	0	2,495	584	0	2,495	584	0	2,495	584	
2,144	CVS CAREMARK CORP	126650100		11/20/2008	6/21/2010		52,355	0	45,744	6,611	0	45,744	6,611	0	45,744	6,611	0	45,744	6,611	0	45,744	6,611	
2,145	CVS CAREMARK CORP	126650100		11/20/2008	6/21/2010		11,108	0	9,703	1,405	0	9,703	1,405	0	9,703	1,405	0	9,703	1,405	0	9,703	1,405	
2,146	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		3/8/2010	1/25/2011		54	0	58	-4	0	58	-4	0	58	-4	0	58	-4	0	58	-4	
2,147	FNMA POOL 888890 6.5% 10/01/37	31410GRK1		12/29/2010	1/25/2011		322	0	360	-38	0	360	-38	0	360	-38	0	360	-38	0	360	-38	
2,148	FNMA POOL # 888967 6.0% 12/01/37	31410GTV9		5/14/2009	2/25/2010		706	0	740	-34	0	740	-34	0	740	-34	0	740	-34	0	740	-34	
2,149	FNMA POOL # 888967 6.0% 12/01/37	31410GTV9		5/14/2009	3/25/2010		770	0	808	-38	0	808	-38	0	808	-38	0	808	-38	0	808	-38	
2,150	FNMA POOL # 888967 6.0% 12/01/37	31410GTV9		5/14/2009	4/25/2010		689	0	723	-34	0	723	-34	0	723	-34	0	723	-34	0	723	-34	
2,151	FNMA POOL # 888967 6.0% 12/01/37	31410GTV9		5/14/2009	5/25/2010		2,273	0	2,384	-111	0	2,384	-111	0	2,384	-111	0	2,384	-111	0	2,384	-111	
2,152	M D C HOLDINGS INC	552676108		2/27/2009	9/23/2010		289	0	256	33	0	256	33	0	256	33	0	256	33	0	256	33	
2,153	M D C HOLDINGS INC	552676108		2/27/2009	10/8/2010		557	0	512	45	0	512	45	0	512	45	0	512	45	0	512	45	
2,154	M D C HOLDINGS INC	552676108		2/27/2009	10/8/2010		4,153	0	3,843	310	0	3,843	310	0	3,843	310	0	3,843	310	0	3,843	310	
2,155	M D C HOLDINGS INC	552676108		2/27/2009	10/11/2010		540	0	512	28	0	512	28	0	512	28	0	512	28	0	512	28	
2,156	M D C HOLDINGS INC	552676108		11/20/2008	10/11/2010		1,079	0	906	173	0	906	173	0	906	173	0	906	173	0	906	173	
2,157	M D C HOLDINGS INC	552676108		11/20/2008	10/12/2010		1,870	0	1,585	285	0	1,585	285	0	1,585	285	0	1,585	285	0	1,585	285	
2,158	M D C HOLDINGS INC	552676108		11/20/2008	10/12/2010		802	0	678	123	0	678	123	0	678	123	0	678	123	0	678	123	
2,159	MSCI INC-A	55354G100		8/3/2010	9/23/2010		681	0	664	17	0	664	17	0	664	17	0	664</					

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

		Amount		Totals		17,509,202		0		15,968,650		1,540,552		0		0		1,540,552	
		16,352																	
		1																	

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

	Date	Amount
1 Credit from prior year return		1 5,493
2 First quarter estimated tax payment	5/10/2010	2 12,600
3 Second quarter estimated tax payment	6/10/2010	3 12,600
4 Third quarter estimated tax payment	9/8/2010	4 12,500
5 Fourth quarter estimated tax payment	12/9/2010	5 12,500
6 Other payments		6
7 Total		7 55,693

BNY MELLON FOUNDATION, INC

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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

COLLEGE BOUND

Street

18 SAMOSET STREET

City

DORCHESTER, MA 02124

State

MA

Zip Code

02124

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

35,000

Name

CRITTENTON WOMEN'S UNION

Street

ONE WASHINGTON MALL, 2ND FLOOR

City

BOSTON

State

MA

Zip Code

02108

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

40,000

Name

WOMEN'S LUNCH PLACE

Street

P O BOX 1130

City

BOSTON

State

MA

Zip Code

02117

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

30,000

Name

YEAR UP

Street

93 SUMMER STREET, 5TH FLOOR

City

BOSTON

State

MA

Zip Code

02110

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

60,000

Name

AMERICAN RED CROSS IN GRTR NEW YORK

Street

520 WEST 49TH STREET

City

NEW YORK

State

NY

Zip Code

10019

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

79,000

Name

AMERICAN RED CROSS OF NORTHERN NJ

Street

209 FAIRFIELD ROAD

City

FAIRFIELD ROAD

State

NJ

Zip Code

07004

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

10,000

BNY MELLON FOUNDATION, INC

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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

AMERICAN RED CROSS OF MASS BAY

Street

139 MAIN STREET

City

CAMBRIDGE

State

MA

Zip Code

02142

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

10,000

Name

AMERICAN RED CROSS OF CENTRAL FL

Street

5 NORTH BUMBY AVENUE

City

ORLANDO

State

FL

Zip Code

32803

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

5,000

Name

AMERICAN RED CROSS OF CENTRAL NY

Street

220 HERALD PLACE

City

SYRACUSE

State

NY

Zip Code

13202

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

5,000

Name

AMERICAN RED CROSS OF MOHAWK VALLEY

Street

1415 GENESEE STREET

City

UTICA

State

NY

Zip Code

13501

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

5,000

Name

AMERICAN RED CROSS GRTR LOS ANGELES

Street

11355 OHIO AVENUE

City

LOS ANGELES

State

CA

Zip Code

90025

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

3,000

Name

AMERICAN RED CROSS BAY AREA CHAPTER

Street

85 SECOND STREET, 8TH FLOOR

City

SAN FRANCISCO

State

CA

Zip Code

94105-3441

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

3,000

BNY MELLON FOUNDATION, INC

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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

AMERICAN RED CROSS OF GRTR CHICAGO

Street

2200 WEST HARRISON STREET

City

CHICAGE

State

IL

Zip Code

60612

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

3,000

Name

COALITION FOR THE HOMELESS

Street

129 FULTON STREET

City

NEW YORK

State

NY

Zip Code

10038

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

GOODWILL INDUSTRIES OF GREATER NEW YORK & NORTHERN NEW JERSEY

Street

4-21 27GJ AVENUE

City

ASTORIA

State

NY

Zip Code

11201,11201

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

HALE HOUSE CENTER

Street

152 WEST 122ND STREET

City

NEW YORK

State

NY

Zip Code

20027-5598

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

Name

MOUNT SINAI ADOLESCENT HEALTH CENTER

Street

312-320 EAST 94TH STREET

City

NEW YORK

State

NY

Zip Code

10128

Foreign Country

Relationship

NONE

Foundation Status

509(A)(3)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

AMERICAN RED CROSS, DALLAS AREA CHPT

Street

48000 HARRY HINES BOULEVARD

City

DALLAS

State

TX

Zip Code

75235

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

3,000

BNY MELLON FOUNDATION, INC

31-1605320 Page 4 of 7

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

Recipient(s) paid during the year

Name

AMERICAN RED CROSS, GREATER HOUSTON AREA CHAPTER

Street

2700 SOUTHWEST FREEWAY

City

HOUSTON

State

TX

Zip Code

77098

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

3,000

Name

LINCOLN CENTER FOR PERFORMING ARTS

Street

70 LINCOLN CENTER PLAZA

City

NEW YORK

State

NY

Zip Code

10023

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

368,750

Name

MORE THAN WORDS, INC

Street

376 MOODY STREET

City

WALTHAM

State

MA

Zip Code

02453

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

REDISCOVERY, INC

Street

296 NEWTON STREET, SUITE 150

City

WALTHAM

State

MA

Zip Code

02453

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

Name

YOUTH VILLAGES

Street

400 WEST CUMMING PARK, SUITE 5200

City

WOBBURN

State

MA

Zip Code

01801

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

Name

COMMUNITY COLLEGE FOUNDATION, INC

Street

199 CHAMBERS STREET

City

NEW YORK

State

NY

Zip Code

10007

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

BNY MELLON FOUNDATION, INC

31-1605320 Page 5 of 7

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

Recipient(s) paid during the year

Name

CHILDREN'S AID SOCIETY

Street

105 EAST 22ND STREET, ROOM 504

City

NEW YORK

State

NY

Zip Code

10010

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

HELP USA, INC

Street

5 HANOVER SQUARE, 17TH FLOOR

City

NEW YORK

State

NY

Zip Code

10004

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

COMMUNITY FOOD BANK OF NEW JERSEY

Street

31 EVANS TERMINAL

City

HILL SIDE

State

NJ

Zip Code

07205

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

30,000

Name

FOOD BANK OF NEW YORK

Street

39 BROADWAY

City

NEW YORK

State

NY

Zip Code

10006

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

125,000

Name

FOOD BANK OF CENTRAL NEW YORK

Street

6970 SCHULYER ROAD

City

EAST SYRACUSE

State

NY

Zip Code

13057

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

Name

GOOD SHEPHERD SERVICES

Street

305 SEVENTH AVENUE, 9TH FLOOR

City

NEW YORK

State

NY

Zip Code

10001

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

150,000

BNY MELLON FOUNDATION, INC

31-1605320 Page 6 of 7

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

Recipient(s) paid during the year

Name

FOOD BANK OF DELAWARE

Street

14 GARFIELD WAY

City

NEWARK

State

DE

Zip Code

19713

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

15,000

Name

GREATER CHICAGO FOOD DEPOSITORY

Street

4100 WEST ANN LURIE PLACE

City

CHICAGO

State

IL

Zip Code

60632

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

10,000

Name

THE HOPE PROGRAM

Street

ONE SMITH STREET

City

BROOKLYN

State

NY

Zip Code

11201

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

Name

HOUSTON FOOD BANK

Street

3811 EASTEX FREEWAY

City

HOUSTON

State

TX

Zip Code

77026

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

Name

LOS ANGELES REGIONAL FOODBANK

Street

1734 EAST 41ST STREET

City

LOS ANGELES

State

CA

Zip Code

90058

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

7,500

Name

NATIONAL TECHNICAL INSTITUTE FOR THE DEAF

Street

52 LOMB MEMORIAL DRIVE

City

ROCHESTER

State

NY

Zip Code

14623

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

25,000

BNY MELLON FOUNDATION, INC

31-1605320 Page 7 of 7

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

Recipient(s) paid during the year

Name

OPERATION WARM

Street

602 CHADDS FORD DRIVE, STE 300

City

CHADDS FORD

State

PA

Zip Code

19317

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

90,000

Name

SAN FRANCISCO FOOD BANK

Street

900 PENNSYLVANIA AVENUE

City

SAN FRANCISCO

State

CA

Zip Code

94107

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

7,500

Name

SECOND HARVEST FOOD BANK OF CENTRAL FLORIDA

Street

2008 BRENGLE AVENUE

City

ORLANDO

State

FL

Zip Code

32808

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

15,000

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

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

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Average Hours	Compensation
1	R. JEEP BRYANT		C/O BNY MELLON	NEW YORK	NY	10286		CHAIRMAN & DIRECTOR	NOMINAL	0
2	DAISEY HOLMES		C/O BNY MELLON	NEW YORK	NY	10286		PRESIDENT & DIRECTOR	NOMINAL	0
3	MICHAEL MCFADDEN		C/O BNY MELLON	NEW YORK	NY	10286		TREASURER	NOMINAL	0
4	LISA CONCEPCION		C/O BNY MELLON	NEW YORK	NY	10286		SECRETARY	NOMINAL	0
5	RAYMOND DORADO		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
6	GERALD L HASSELL		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
7	JOANNE JAXTIMER		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
8	DAVID F LAMERE		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
9	JAMES P McDONALD		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
10	KAREN PEETZ		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
11	PATRICIA SAMPSON		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
12	KURT WOETZEL		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
13			C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0

Form **8868**
(Rev. January 2011)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

► File a separate application for each return.

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

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

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

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

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

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

Type or print File by the due date for filing your return. See instructions	Name of exempt organization	Employer identification number
	BNY MELLON FOUNDATION, INC.	31-1605320
	Number, street, and room or suite no. If a P O box, see instructions	
	BNY Mellon, N A - P O Box 185	
	City, town, or post office, state, and ZIP code. For a foreign address, see instructions	
	Pittsburgh	PA 15230-0185

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

04

Application Is For	Return Code	Application Is For	Return Code
Form 990	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

- The books are in the care of ► BNY MELLON, N.A.

Telephone No ► 412-234-8833

FAX No ►

- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ☐ If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

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

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	3a	\$	49,552
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	\$	55,693
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	3c	\$	0

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

For Paperwork Reduction Act Notice, see Instructions.
(HTA)

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