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Return of Private Foundation

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

Treated as a Private Foundation

2010

Department of the Treasury
Internal Revenue Service

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

For calendar year 2010, or tax year beginning

, and ending

G Check all that apply:

☐ Initial return☐ Initial return of a former public charity☐ Final return☐ Amended return☐ Address change☐ Name change

Name of foundation JAMES A. "BUDDY" DAVIDSON CHARITABLE FOUNDATION		A Employer identification number 73-1627705
Number and street (or P.O. box number if mail is not delivered to street address) P.O. BOX 494	Room/suite	B Telephone number (432) 682-6482
City or town, state, and ZIP code MIDLAND, TX 79702		C If exemption application is pending, check here ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1. Foreign organizations, check here ☐
		2. Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 70,979,321.	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____	E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
(Part I, column (d) must be on cash basis.)		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a).)		(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				N/A	
2 Check ☒ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities		1,832,414.	1,832,414.		STATEMENT 1
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		950,537.			
b Gross sales price for all assets on line 6a 22,043,729.					
7 Capital gain net income (from Part IV, line 2)			950,537.		
8 Net short-term capital gain					
9 Income modifications				4,947.	
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income		2,410,394.	2,055,302.		STATEMENT 2
12 Total. Add lines 1 through 11		5,193,345.	4,838,253.	4,947.	
13 Compensation of officers, directors, trustees, etc.		145,787.	59,936.		65,873.
14 Other employee salaries and wages					
15 Pension plans, employee benefits		22,294.	16,721.		0.
16a Legal fees		21,822.	21,822.		0.
b Accounting fees					
c Other professional fees		193,803.	193,803.		0.
17 Interest					
18 Taxes		17,674.	15,211.		4,801.
19 Depreciation and depletion		127,849.	0.		
20 Occupancy					
21 Travel, conferences, and meetings		211.	0.		0.
22 Printing and publications					
23 Other expenses		31,252.	0.		0.
24 Total operating and administrative expenses. Add lines 13 through 23		560,692.	307,493.		70,674.
25 Contributions, gifts, grants paid		2,975,023.			2,975,023.
26 Total expenses and disbursements. Add lines 24 and 25		3,535,715.	307,493.		3,045,697.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		1,657,630.			
b Net investment income (if negative, enter -0-)			4,530,760.		
c Adjusted net income (if negative, enter -0-)				4,947.	

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only.		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing				
	2	Savings and temporary cash investments		4,637,808.	6,001,600.	6,001,600.
	3	Accounts receivable				
		Less: allowance for doubtful accounts				
	4	Pledges receivable				
		Less: allowance for doubtful accounts				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons				
	7	Other notes and loans receivable				
		Less: allowance for doubtful accounts				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments - U.S. and state government obligations STMT 7		26,422,520.	22,227,146.	23,348,333.
	b	Investments - corporate stock STMT 8		17,937,614.	14,277,678.	17,539,053.
	c	Investments - corporate bonds STMT 9		871,097.	3,950,529.	4,137,308.
11	Investments - land, buildings, and equipment basis					
	Less: accumulated depreciation					
12	Investments - mortgage loans					
13	Investments - other STMT 10		17,576,261.	17,413,453.	18,610,881.	
14	Land, buildings, and equipment: basis 2,314,377.					
	Less: accumulated depreciation STMT 11 972,231.		1,469,995.	1,342,146.	1,342,146.	
15	Other assets (describe)					
16	Total assets (to be completed by all filers)		68,915,295.	65,212,552.	70,979,321.	
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable				
	22	Other liabilities (describe)				
	23	Total liabilities (add lines 17 through 22)		0.	0.	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ☐ and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here ☒ and complete lines 27 through 31.					
	27	Capital stock, trust principal, or current funds		0.	0.	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund		0.	0.	
	29	Retained earnings, accumulated income, endowment, or other funds		68,915,295.	65,212,552.	
30	Total net assets or fund balances		68,915,295.	65,212,552.		
31	Total liabilities and net assets/fund balances		68,915,295.	65,212,552.		

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	68,915,295.
2	Enter amount from Part I, line 27a	2	1,657,630.
3	Other increases not included in line 2 (itemize) PERCENTAGE DEPLETION NOT ON BOOKS	3	633,000.
4	Add lines 1, 2, and 3	4	71,205,925.
5	Decreases not included in line 2 (itemize) LIQUIDATION OF QUANAH EXPLORATION LP	5	5,993,373.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	65,212,552.

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 MARILYN YATES CHARITABLE REMAINDER UNITRUST			
b CHARLES SCHWAB (SEE ATTACHED)	P		
c J.P. MORGAN SHORT-TERM (SEE ATTACHED)	P		
d J.P. MORGAN LONG-TERM (SEE ATTACHED)	P		
e CAPITAL GAINS DIVIDENDS			

(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			18,837.
b 1,115,710.		1,033,819.	81,891.
c 4,491,624.		4,308,808.	182,816.
d 16,404,316.		15,769,402.	634,914.
e 32,079.			32,079.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			18,837.
b			81,891.
c			182,816.
d			634,914.
e			32,079.

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	950,537.
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). If (loss), enter -0- in Part I, line 8	3	N/A

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 instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2009	2,256,334.	59,098,000.	.038180
2008	1,165,119.	43,598,768.	.026724
2007	822,081.	22,694,777.	.036223
2006	287,368.	9,510,906.	.030215
2005	49,574.	4,525,550.	.010954

2 Total of line 1, column (d)	2	.142296
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	.028459
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	70,401,210.
5 Multiply line 4 by line 3	5	2,003,548.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	45,308.
7 Add lines 5 and 6	7	2,048,856.
8 Enter qualifying distributions from Part XII, line 4	8	3,045,697.

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.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	45,308.
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	45,308.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	0.
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	45,308.
6	Credits/Payments:		
a	2010 estimated tax payments and 2009 overpayment credited to 2010	6a	40,179.
b	Exempt foreign organizations - tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	40,179.
8	Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	72.
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	5,201.
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	
11	Enter the amount of line 10 to be: Credited to 2011 estimated tax ☐ Refunded ☒	11	

Part VII-A Statements Regarding Activities

1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	Yes	No
1a			X
1b	Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see 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
1c	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. ☐ \$ 0. (2) On foundation managers. ☐ \$ 0.		
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ 0.		
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.	2	X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	3	X
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a	X
4b	If "Yes," has it filed a tax return on Form 990-T for this year?	4b	X
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.	5	X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X
7	Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	7	X
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ TX		
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	8b	X
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV)? If "Yes," complete Part XIV	9	X
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10	X

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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 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 **SANDRA DAVIDSON** Telephone no. **432-682-6482**
 Located at **200 N. LORAIN, STE. 555, MIDLAND, TX** ZIP+4 **79701**

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**
X

See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country **N/A**

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 N/A	1b	
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 N/A	2a	
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 instructions) N/A	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here.		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☒ Yes ☐ No	3a	
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	X
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

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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)? ☐ 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 instructions)? **N/A**

Organizations relying on a current notice regarding disaster assistance check here ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? **N/A** ☐ Yes ☐ No

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

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No

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

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

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

5b

6b

7b

X

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.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 12		145,787.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). 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 ☐ **0**

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

3 Five highest-paid independent contractors for professional services. If none, enter "NONE."

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

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

1	N/A	
2		
3		
4		

Part IX-B	Summary of Program-Related Investments
------------------	---

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

1	N/A	
2		
3	All other program-related investments. See instructions.	
Total. Add lines 1 through 3		0

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Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	51,996,303.
b	Average of monthly cash balances	1b	4,904,882.
c	Fair market value of all other assets	1c	14,572,125.
d	Total (add lines 1a, b, and c)	1d	71,473,310.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	71,473,310.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,072,100.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	70,401,210.
6	Minimum investment return. Enter 5% of line 5	6	3,520,061.

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

1	Minimum investment return from Part X, line 6	1	3,520,061.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	45,308.
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	45,308.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	3,474,753.
4	Recoveries of amounts treated as qualifying distributions	4	4,947.
5	Add lines 3 and 4	5	3,479,700.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	3,479,700.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	3,045,697.
b	Program-related investments - total from Part IX-B	1b	0.
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	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	3,045,697.
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	5	45,308.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	3,000,389.

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				3,479,700.
2 Undistributed Income, if any, as of the end of 2010:				
a Enter amount for 2009 only			703,280.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2010:				
a From 2005				
b From 2006				
c From 2007				
d From 2008				
e From 2009				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2010 from Part XII, line 4: ▶ \$ 3,045,697.				
a Applied to 2009, but not more than line 2a			703,280.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2010 distributable amount				2,342,417.
e Remaining amount distributed out of corpus	0.			
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	0.			
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		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 2009. Subtract line 4a from line 2a Taxable amount - see instr.			0.	
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				1,137,283.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9:				
a Excess from 2006				
b Excess from 2007				
c Excess from 2008				
d Excess from 2009				
e Excess from 2010				

Part XIV Private Operating Foundations (see 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

[illegible]

- b** 85% of line 2a
- c** Qualifying distributions from Part XII
line 4 for each year listed
- d** Amounts included in line 2c not
used directly for active conduct of
exempt activities
- e** Qualifying distributions made directly
for active conduct of exempt activities.
Subtract line 2d from line 2c

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

- a "Assets" alternative test - enter:
(1) Value of all assets

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

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

- c "Support" alternative test - enter.

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

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

- (3) Largest amount of support from an exempt organization**

- (4) Gross investment income**

Part XV **Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year-see 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 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:**

SEE STATEMENT 13

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

- c Any submission deadlines:**

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

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year SEE ATTACHED DETAIL				2,975,023.
Total				3a 2,975,023.
b Approved for future payment NONE				
Total				3b 0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount		
1 Program service revenue:						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments						
4 Dividends and interest from securities			14	1,832,414.		
5 Net rental income or (loss) from real estate						
a Debt-financed property						
b Not debt-financed property						
6 Net rental income or (loss) from personal property						
7 Other investment income			15	2,055,302.		
8 Gain or (loss) from sales of assets other than inventory			18	950,537.		
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory						
11 Other revenue:						
a BUCKLE "D" CATTLE SALES	111000	67,179.				
b QUANAH EXPLORATION LP	211110	287,913.				
c _____						
d _____						
e _____						
12 Subtotal. Add columns (b), (d), and (e)		355,092.		4,838,253.		0.
13 Total. Add line 12, columns (b), (d), and (e)					13	5,193,345.

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

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

[illegible]

Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

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

[illegible]

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527?

☐ Yes ☒ No

b If "Yes," complete the following schedule.

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

**Sign
Here**

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

Signature of officer or trustee

Date _____

Title

Print/Type preparer's name

Preparer's signature

Date

Check ☒ self-employed

PTIN

**Paid
Preparer
Use Only**

KAREN ROGERS MELTON

William Bruce Nelson CPA

11/14/10

Firm's name ▶ **RITTER & COMPANY, LLC**

Firm's EIN ▶

Firm's address ► P. O. BOX 1836
ROSWELL, NM 88202-1836

Phone no 575-622-8500

Form **990-PF** (2010)

James A. "Buddy" Davidson Charitable Foundation**Tax Year: 2010****Part XV:**

Recipient Name and Address	Purpose of grant or contribution	Amount
Christian Homes & Family Services 1202 Estates Drive Abilene, TX 79602		10,000.00
Fellowship of Christian Athletes P.O. Box 3291 Midland, TX 79702		10,000.00
Harvest Ministries P.O. Box 470876 Fort Worth, Texas 76149		68,093.07
Kairos Prison Ministry P.O. Box 50236 Midland, Texas 79710		8,275.00
Austin Presbyterian Seminary 100 East 27th Street Austin, Texas 78705		150,000 00
Wayland Baptsit University 1900 W. 7th Palinview, Texas 79072		150,000 00
West Central Texas Specialty Feeding Team 825 N. Main San Angelo, Texas 76903		9,465.31
Wycliffe Bible Translators P.O. Box 628200 Orlando, Florida 32832	Translation	20,000 00
Wycliffe Bible Translators P.O. Box 628200 Orlando, Florida 32832	GIAL Program	20,000.00
ALS Association 1231 Greenway Dr., Suite 270 Irving, Texas 75038	General Funds	6,555.64
Amyloidosis Foundation 7151 N. main St., Suite 2 Clarkston, MI 48346		1,500.00
Angelo State University ASU Station #11023 San Angelo, Texas 76909	Endowment	300,000.00
Manor Park, Inc. 2208 N. Loop 250 West Midland, Texas 79707	General Funds	25,000.00

Mary Hardin Baylor University UMHB Box 8431 Belton, Texas 76513	Presidential Endowed Scholarship	50,000.00
Midland College Foundation Inc. 3600 N. Garfield Midland, Texas 79705	Nursing Scholarship	50,000.00
Scott & White Memorial Hospital 2401 South 31st Temple, Texas 76508	Nursing Scholarship	50,000.00
Texas Tech Univ Health Science of Permian Basin 800 W. 4th St. Odessa, Texas 79763	Nursing Scholarship	50,000.00
Texas Tech Univ Health Science of Permian Basin 800 W. 4th St. Odessa, Texas 79763	Equipment	100,000.00
Vision Assistance Network P.O. Box 5167 Midland, Texas 79704	General Funds	10,000.00
Aphasia Center of West Texas 5214 Thompson Dr. Midland, Texas 79703	Endowment	100,000.00
Ronald McDonald House Charities 3413 10th St. Lubbock, Texas 79415		27,046.00
CASA of the South Plains 916 Main St. #425 Lubbock, Texas 79401		5,000.00
Buffalo Trail Council Boy Scouts 1101 West Texas Ave. Midland, Texas 79701		10,000.00
MISD Celebration of the Lights 615 W. Missouri Ave #222 Midland, Texas 79701		5,000.00
Safe Place of the Permian Basin P.O. Box 11331 Midland, Texas 79702		10,000.00
San Jacinto School Healt Clinic 800 Spaulding San Angelo, Texas 76909		28,786.72
Texas Tech Foundation P.O. Box 45025 Lubbock, Texas 79762	Strings Project	25,000.00
Univ of Texas of the Permian Basin 4901 East University Odessa, Texas 79762	Childcare Center Equipment	156,389.53

Westcave Preserve 24814 Hamilton Pool Road Round Mountain, Texas 78663		30,000.00
Midland Children's Rehab Center 802 Ventura Midland, Texas 79705	We Are the World Camp	50,000.00
Christians in Action 555 East 6th St. San Angelo, Texas 76903		23,055.64
Cook Childrens Medical Center 801 Seventh Ave. Fort Worth, Texas 76104		120,000.00
Rays of Hope Hospice of Midland 900 W. Wall Midland, Texas 79701		10,000.00
Midland College 3600 N. Garfield Midland, Texas 79705	Kid's College	10,000.00
Muscular Dystrophy Assoc 600 N. Marienfeld, Suite 112 Midland, Texas 79701	Summer Camp	10,000.00
Roaring Springs Camp & Retreat Center 1092 County Road 433 Roaring Springs, Texas 79256		10,000.00
Texa Tech Health Sciences Box 45025 Lubbock, Texas 79409	Pharmacy Endowment	500,000.00
Unlock Ministries P.O. Box 5562 Midland, Texas 79704	Opportunity Camp	10,000.00
Angelo State Univeristy ASU Station #11023 San Angelo, Texas 76909		333,000.00
Elephant Sanctuary Box 393 Howenwall, Tennessee 38452		15,000.00
Exotic Cat Refuge & Wildlife Orphanage HC 3 Box 96-A Kirbyville, Texas 75956		15,000.00
Friends of Big Bend Natinal Park P.O. Box 200 Big Bend National Park, Texas 79834		15,000.00
Grand Companions Humane Society P.O. Box 1156 Fort Davis, Texas 79734		15,000.00

Guide Dogs of Texa Inc. 1503 Allena Drive San Antonio, Texas 78213		15,000.00
Houston SPCA 900 Portway Drive Houston, Texas 77024		9,000.00
International Exotic Animal Sanctuary Inc. P.O. Box 637 Boyd, Texas 76023		5,000.00
Midland SPCA P.O. Box 4371 Midland, Texas 79704		5,000.00
Midland College Foundation 3600 N. Garfield Midland, Texas 79705		10,500.00
The Nature Conservancy of Texas 2812 Swiss Ave. Dallas, Texas 75204		10,000.00
The Peregrine Fund 5668 Wewst Flying Hawk Lane Boise, ID 83709		10,000.00
Pet Solution Inc. P.O. Box 3524 Midland, Texas 79702		5,000.00
Quivira Coalition 1413 Second St., Suite 1 Santa Fe, NM 87505		26,000.00
Ranching Heritage Association P O. Box 43201 Lubbock, Texas 79409		8,580.00
Ranching Heritage Association P.O. Box 43201 Lubbock, Texas 79409	Bronze Coyote	12,000.00
Ravens Friends P.O. Box 8909 Midland, Texas 79702		5,000.00
Spay Neuter Assistance P.O. Box 70286 Houston, Texas 77270		7,500.00
Texas Tech University P O. Box 42123 Lubbock, Texas 79409	Therapeutic Riding	30,600.00
Texas Tech University P.O. Box 42123 Lubbock, Texas 79409	Water Conservation	28,500.00
Tiger Missing Link Foundation	Animal Care and Feeding	5,000.00

17544 FM 14
Tyler, Texas 75706

Texas Marine Mammal Stranding Network 4700 Avenue U Galveston, Texas 77551	Mobile Ultrasound	18,995.00
Texas Marine Mammal Stranding Network 4700 Avenue U Galveston, Texas 77551	Equipment & Supplies	31,005.00
Valley Proud Environmental Council 513 E. Jackson St., Suite 304 Harlingen, Texas 78550	Captain Crab Program	5,000.00
Valley Proud Environmental Council 513 E. Jackson St., Suite 304 Harlingen, Texas 78550	Tree Guide	5,000.00
Westex Exotics II, Inc. 3201 S. Co. RD. 1140 Midland, Texas 79706	Animal Care and Feeding	10,000.00
Wild Horse Foundation P.O. Box 692 Franklin, Texas 77856		10,000.00
Animal Sanctuary of US dba Wild Animal Orphanage 9626 Leslie Road San Antonio, Texas 78254		20,000.00
Wildlife Rehab & Education 7007 Old Katy Road Houston, Texas 77024		7,375.64
University of Texas Austin Marine Science Institute 750 Channel View Port Aransas, Texas 78373		50,000.00
Hackberry Creek		100.00
Roaring Springs Volunteer Fire Department		100.00
Univ of Texas of the Permian Basin	Volleyball Scholarship	100.00
Nonprofit Management Center of the Permian Basin	Generations Program	2,500.00

\$ 2,975,022.55

2010 DEPRECIATION AND AMORTIZATION REPORT

FORM 990-PF PAGE 1

990-PF

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
1	BUCKLE D FENCES & IMPROVEMENTS	080704	150DB	7.00	17	638,828.			638,828.	513,194.		83,756.
2	BUCKLE D WATER WELLS, LINES, ETC.	080704	150DB	15.00	17	743,489.			743,489.	328,774.		43,654.
3	BUCKLE D RANCH HOUSES	011205	SL	27.50	16	12,060.			12,060.	2,414.		439.
4	BUCKLE D LAND	080704				920,000.			920,000.			0.
	* 990-PF PG 1 TOTAL OTHER					2314377.		0.	2314377.	844,382.	0.	127,849.

028102
05-01-10

(D) - Asset disposed

* ITC, Section 179, Salvage, Bonus, Commercial Revitalization Deduction

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	1
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SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
CHARLES SCHWAB ACCRUED INTEREST PAID	<3,785.>	0.	<3,785.>
CHARLES SCHWAB--MD 7128-8875	342.	0.	342.
CHARLES SCHWAB--MD 8181-3692	283,864.	4,456.	279,408.
CHARLES SCHWAB--MD 8181-3692 INTEREST	352,737.	0.	352,737.
J.P. MORGAN--DIVIDEND INCOME	496,208.	27,623.	468,585.
J.P. MORGAN--INTEREST INCOME	732,945.	0.	732,945.
MARTHA HAISH BEHR CHARITABLE REM UNITRUST	1,481.	0.	1,481.
QUANAH EXPLORATION LIMITED PARTNERSHIP	701.	0.	701.
TOTAL TO FM 990-PF, PART I, LN 4	1,864,493.	32,079.	1,832,414.

FORM 990-PF	OTHER INCOME	STATEMENT	2
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
QUANAH EXPL LP--ROYALTY INCOME	97,521.	97,521.	
QUANAH NRI DISTRIBUTION	1,957,781.	1,957,781.	
BUCKLE "D" CATTLE SALES	67,179.	0.	
QUANAH EXPLORATION LP	287,913.	0.	
TOTAL TO FORM 990-PF, PART I, LINE 11	2,410,394.	2,055,302.	

FORM 990-PF	LEGAL FEES	STATEMENT	3
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	21,822.	21,822.		0.
TO FM 990-PF, PG 1, LN 16A	21,822.	21,822.		0.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	4
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
BROKERAGE ACCT MANAGEMENT FEES	193,803.	193,803.		0.
TO FORM 990-PF, PG 1, LN 16C	193,803.	193,803.		0.

FORM 990-PF	TAXES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
AD VALOREM	6,693.	0.		0.
PAYROLL TAXES	11,430.	4,972.		4,801.
FOREIGN TAX FROM HAISH TRUST	16.	16.		0.
FOREIGN TAX CHARLES SCHWAB MD 8181-3692	3,310.	3,310.		0.
FOREIGN TAX FROM JP MORGAN	6,913.	6,913.		0.
FEDERAL TAX REFUND	<10,688.>	0.		0.
TO FORM 990-PF, PG 1, LN 18	17,674.	15,211.		4,801.

FORM 990-PF	OTHER EXPENSES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
DUES & SUBSCRIPTIONS	1,217.	0.		0.
MEALS & ENTERTAINMENT	1,916.	0.		0.
OFFICE EXPENSE	1,694.	0.		0.
UTILITIES	3,916.	0.		0.
REPAIRS & MAINTENANCE	22,410.	0.		0.
RANCH INSURANCE	99.	0.		0.
TO FORM 990-PF, PG 1, LN 23	31,252.	0.		0.

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	7
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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
	X		22,227,146.	23,348,333.
TOTAL U.S. GOVERNMENT OBLIGATIONS			22,227,146.	23,348,333.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			22,227,146.	23,348,333.

FORM 990-PF	CORPORATE STOCK	STATEMENT	8
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
	14,277,678.	17,539,053.
TOTAL TO FORM 990-PF, PART II, LINE 10B	14,277,678.	17,539,053.

FORM 990-PF	CORPORATE BONDS	STATEMENT	9
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
	3,950,529.	4,137,308.
TOTAL TO FORM 990-PF, PART II, LINE 10C	3,950,529.	4,137,308.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	10
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
MUTUAL FUNDS	COST	17,413,453.	18,610,881.
TOTAL TO FORM 990-PF, PART II, LINE 13		17,413,453.	18,610,881.

FORM 990-PF DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT STATEMENT 11

DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE
BUCKLE D FENCES & IMPROVEMENTS	638,828.	596,950.	41,878.
BUCKLE D WATER WELLS, LINES, ETC.	743,489.	372,428.	371,061.
BUCKLE D RANCH HOUSES	12,060.	2,853.	9,207.
BUCKLE D LAND	920,000.	0.	920,000.
TOTAL TO FM 990-PF, PART II, LN 14	2,314,377.	972,231.	1,342,146.

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS
TRUSTEES AND FOUNDATION MANAGERS STATEMENT 12

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
SANDRA DAVIDSON 201 W. WALL, STE. 600 MIDLAND, TX 79702	PRESIDENT 30.00	49,860.	0.	0.
DENISE NEWTON 201 W. WALL, STE. 600 MIDLAND, TX 79702	VICE PRESIDENT 10.00	0.	0.	0.
ELAINE GREENHAW 201 W. WALL, STE. 600 MIDLAND, TX 79702	SECRETARY 40.00	71,901.	0.	0.
GAIL MCCALL 201 W. WALL, STE. 600 MIDLAND, TX 79702	VICE PRESIDENT 40.00	19,526.	0.	0.
DOUG TULL P.O. BOX 11107 MIDLAND, TX 79702	DIRECTOR 0.00	1,500.	0.	0.
KAREN MELTON 400 E. COLLEGE BLVD. ROSWELL, NM 88201	TREASURER 0.00	1,500.	0.	0.
DOYLE SNOW P.O. BOX 5606 MIDLAND, TX 79704	DIRECTOR 0.00	1,500.	0.	0.

JERRY ZANT DIRECTOR
P.O. BOX 2776 0.00
MIDLAND, TX 79702

0. 0. 0.

TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII

145,787. 0. 0.

FORM 990-PF

GRANT APPLICATION SUBMISSION INFORMATION
PART XV, LINES 2A THROUGH 2D

STATEMENT 13

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

SANDRA DAVIDSON
P.O. BOX 494
MIDLAND, TX 79702

TELEPHONE NUMBER

432-682-6482

FORM AND CONTENT OF APPLICATIONS

COMPLETE INTERNAL GRANT APPLICATION WITH DESCRIPTION OF THEIR ORGANIZATION
DETAILING WHAT THEY DO AND WHO THEY SUPPORT.

ANY SUBMISSION DEADLINES

NONE

RESTRICTIONS AND LIMITATIONS ON AWARDS

PREFER TEXAS ORGANIZATIONS

Schwab One® Account of
JAMES A "BUDDY" DAVIDSON CHARI

Account Number
8181-3692

Report Period
January 1 - December 31,
2010

2010 Year-End Schwab Gain/Loss Report

Realized Gain or (Loss)

Accounting Method
Mutual Funds: Average
All Other Investments: First In First Out [FIFO]

Long-Term	Quantity/Par	Acquired/ Opened	Sold/ Closed	Total Proceeds	Realized	
					Cost Basis Adjusted	Gain or (Loss) Adjusted
FED HOME LN BK 5.125XXX**MATURED** DUE 09/29/10: 3133XGRD8	100,000.0000	10/02/08	09/29/10	\$100,000.00	\$103,375.00	(\$3,375.00)
Security Subtotal				\$100,000.00	\$103,375.00	(\$3,375.00)
FED NATL MTG 5XXX** CALLED **DUE 05/20/24@ PAR EFF 07: 3136FHN7	250,000.0000	05/06/09	07/06/10	\$250,000.00	\$250,000.00	\$0.00
Security Subtotal				\$250,000.00	\$250,000.00	\$0.00
FED NATL MTG 6.08XXX**MATURED** DUE 12/15/10: 31364BRF9	100,000.0000	10/02/08	12/15/10	\$100,000.00	\$106,509.00	(\$6,509.00)
Security Subtotal				\$100,000.00	\$106,509.00	(\$6,509.00)
FORD MOTOR CRED 5.70XXX** CALLED **DUE 05/20/11@ PAR EFF 05: 34539CRG9	28,000.0000	08/07/04	05/20/10	\$28,000.00	\$7,840.00 °	\$20,160.00
Security Subtotal				\$28,000.00	\$21,968.91	\$6,031.09 °
Security Subtotal				\$28,000.00	\$7,840.00	\$20,160.00
FRONTIER COMMUNICATIONS: FTR	0.5170	10/02/08	07/02/10	\$3.64	\$4.27	(\$0.63)
Security Subtotal				\$3.64	\$4.27	(\$0.63)
GENERAL MILLS INC: GIS	230.0000	10/02/08	10/01/10	\$8,433.96	\$8,038.27	\$395.69

Please see "Endnotes for Your Account" section for an explanation of the endnote codes and symbols on this report.



G000003860204

*charles*SCHWABSchwab One® Account of
JAMES A "BUDDY" DAVIDSON CHARIAccount Number
8181-3692Report Period
January 1 - December 31,
2010**2010 Year-End Schwab Gain/Loss Report**Accounting Method
Mutual Funds: Average
All Other Investments: First In First Out [FIFO]**Realized Gain or (Loss) (continued)**

Long-Term (continued)	Quantity/Par	Acquired/ Opened	Sold/ Closed	Total Proceeds	Cost Basis		Realized Gain or (Loss)	
					Adjusted	Adjusted	Adjusted	Adjusted
GENERAL MILLS INC: GIS	400.0000	10/02/08	10/01/10	\$14,667.75	\$13,979.20		\$688.55	
GENERAL MILLS INC: GIS	800.0000	10/02/08	10/01/10	\$29,335.50	\$27,955.20		\$1,380.30	
GENERAL MILLS INC: GIS	70.0000	11/03/08	10/01/10	\$2,566.86	\$2,368.45		\$198.41	
GENERAL MILLS INC: GIS	200.0000	11/03/08	10/01/10	\$7,333.88	\$6,766.00		\$567.88	
GENERAL MILLS INC: GIS	200.0000	11/03/08	10/01/10	\$7,333.88	\$6,766.00		\$567.88	
GENERAL MILLS INC: GIS	200.0000	11/03/08	10/01/10	\$7,333.88	\$6,766.80		\$567.08	
GENERAL MILLS INC: GIS	200.0000	11/03/08	10/01/10	\$7,333.88	\$6,766.80		\$567.08	
GENERAL MILLS INC: GIS	600.0000	11/03/08	10/01/10	\$22,001.63	\$20,300.40		\$1,701.23	
GENERAL MILLS INC: GIS	400.0000	12/02/08	10/01/10	\$14,667.75	\$12,323.00		\$2,344.75	
GENERAL MILLS INC: GIS	1,222.0000	12/02/08	10/01/10	\$44,809.98	\$37,671.21		\$7,138.77	
GENERAL MILLS INC: GIS	200.0000	01/05/09	10/01/10	\$7,333.88	\$6,038.00		\$1,295.88	
GENERAL MILLS INC: GIS	250.0000	01/05/09	10/01/10	\$9,167.35	\$7,550.00		\$1,617.35	
GENERAL MILLS INC: GIS	1,200.0000	01/05/09	10/01/10	\$44,003.26	\$36,237.60		\$7,765.66	

Please see "Endnotes for Your Account" section for an explanation of the endnote codes and symbols on this report.

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Schwab One® Account of
JAMES A "BUDDY" DAVIDSON CHARI

Account Number
8181-3692

Report Period
January 1 - December 31,
2010

2010 Year-End Schwab Gain/Loss Report

Long-Term (continued)	Quantity/Par	Acquired/ Opened	Sold/ Closed	Total Proceeds	Accounting Method Mutual Funds: Average All Other Investments: First In First Out [FIFO]	
					Cost Basis Adjusted	Realized Gain or (Loss) Adjusted
GENERAL MILLS INC: GIS	1,700.0000	02/02/09	10/01/10	\$62,337.92	\$49,875.45	\$12,462.47
Security Subtotal				\$288,661.36	\$249,402.38	\$39,258.98
QUESTAR CORPORATION: STR	1,304.0000	08/07/04	06/09/10	\$59,982.98	\$52,329.52 °	\$7,653.46
QUESTAR CORPORATION: STR	3,800.0000	08/07/04	06/09/10	\$174,797.04	\$152,494.00 °	\$22,303.04
Security Subtotal				\$234,780.02	\$204,823.52	\$29,956.50
TENN VALLEY AUTH 0XXX**MATURED** DUE 10/15/10: 88059EBN3	50,000.0000	10/02/08	10/15/10	\$50,000.00	\$46,754.29	\$3,245.71
Security Subtotal				\$50,000.00	\$50,000.00	\$0.00^b
				\$50,000.00	\$46,754.29	\$3,245.71

Please see "Endnotes for Your Account" section for an explanation of the endnote codes and symbols on this report

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Schwab One® Account of
JAMES A "BUDDY" DAVIDSON CHARIAccount Number
8181-3692Report Period
January 1 - December 31,
2010

2010 Year-End Schwab Gain/Loss Report

Accounting Method

Mutual Funds: Average

All Other Investments: First In First Out (FIFO)

Realized Gain or (Loss) (continued)

Long-Term (continued)	Quantity/Par	Acquired/ Opened	Sold/ Closed	Total Proceeds	Cost Basis		Realized Gain or (Loss)	
					Adjusted	N/A	Adjusted	Adjusted
UST INFL IDX 4.25%01/10INFL INDEX DUE 01/15/10: 9128275W8	50,000.0000		01/14/10	\$64,265.00	57,620		6,645	
Security Subtotal				\$64,265.00		N/A		
Total Long-Term				\$1,115,710.02	\$968,708.46 ^h		\$82,736.56 ^h	

Total Realized Gain or (Loss)

\$1,115,710.02	\$968,708.46 ^h	\$82,736.56 ^h
-\$976,199.00^h	-\$976,199.00^h	-\$75,245.94^h

Schwab has provided realized gain and loss information wherever possible for most investments. Cost basis data may be incomplete or unavailable for some of your holdings. See Terms and Conditions.

Option Customers: Realized gain/loss of underlying securities is adjusted to reflect the premiums of assigned or exercised options. Please consult IRS publication 550, Investment Income and Expenses, for additional information on Options.

1,033,819.08 81,890.94

Endnotes For Your Account

Symbol	Endnote Legend
b	When available, Adjusted Cost Basis values are used in Gain or (Loss) calculations.
e	Data for this holding has been edited or provided by the end client.
h	Value includes incomplete cost basis.

Please see "Endnotes for Your Account" section for an explanation of the endnote codes and symbols on this report.

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DAVIDSON CHRT FDN NP PCIAA-WHV
Account Number: V 37128-50-7

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CADBURY PLC SPONSORED A/D/R @ 53.4745 BROKERAGE TAX &/OR SEC	288.000	07/24/07	01/25/10	15,388.94	15,410.36	L -21,42
BAE SYSTEMS PLC SPONS ADR @ 20.3457 BROKERAGE TAX &/OR SEC	400.000	09/25/07	12/06/10	8,122.14	12,236.83	L -4,114.69
RWE AG SPONS ADR REPSTG ORD PAR DM 50 @ 64.0867 BROKERAGE TAX &/OR SEC	125.000	07/24/07	12/06/10	8,005.70	9,125.00	L -1,119.30



DAVIDSON CHRT FDN NP PCIAA-WHV
Account Number: V37128-50-7

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
BAE SYSTEMS PLC SPONS ADR @ 20.432	125.000	09/25/07	12/07/10	2,548.96	4,872.74	L -2,323.78
BROKERAGE	2,554.00					
TAX &/OR SEC	5.00					
	.04					
Total Gain/Loss				34,065.74	41,644.93	L -7,579.19

Note: Your capital gain and loss schedule will show an N/A for the gain or loss for sales where we have incomplete or missing tax cost.
Please consult your tax advisor for appropriate tax reporting on these sales.

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA FI
Account Number: V 37128-80-4

Capital Gain and Loss Schedule

Transactions

Note: S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
J S A NOTES 1 1/8% AUG 15 2010 JTD 8/15/2005 @ 101.2734375 SOLDMAN SACHS EXECUTION & CLEARING	145,000.000	10/26/07	04/16/10	146,846.48	146,206.44	L 640.04
FEDERAL NATIONAL MORTGAGE ASSN NOTES 6 5/8% NOV 15 2010 JTD 11/3/2000 @ 103.039 INP PARIBAS SECURITIES CORP.	100,000.000	08/14/08	05/19/10	103,039.00	107,028.30	L -3,989.30
ANNIE MAE 1/8% APR 15 2011 JTD 4/21/2006 @ 103.4743 ARCLAYS CAPITAL INC FIXED INCOME	290,000.000	03/16/09	07/20/10	300,075.47	299,458.08	L 617.39
J S A NOTES 1/8% AUG 15 2010 JTD 8/15/2005 TO REDEMPTION	100,000.000	12/11/07	08/16/10	100,000.00	101,632.82	L -1,632.82

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA FI
Account Number: V 37128-80-4

Capital Gain and Loss Schedule

Transactions

Note: **S** Indicates Short Term Realized Gain/Loss
L Indicates Long Term Realized Gain/Loss
F Indicates Foreign Exchange Gain/Loss
on Capital Transactions
O Indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
U S A NOTES 3 5/8% MAY 15 2013 DTD 5/15/2003 @ 108.13671875 DEUTSCHE BANK ALEX BROWN TRADE DATE 10/27/10	75,000.000	07/22/08	10/27/10	81,102.54	75,858.65	L 5,243.89
U S A NOTES 3 3/4% NOV 15 2018 DTD 11/17/2008 @ 110.82421875 BARCLAYS CAPITAL INC FIXED INCOME	300,000.000	06/09/09	10/27/10	332,472.66	297,339.84	L 35,132.82
U S A NOTES 3 3/8% NOV 15 2019 DTD 11/16/2009 @ 106.6328125 BANC OF AMERICA SEC LLC	75,000.000	04/16/10	10/27/10	79,974.61	72,424.81	S 7,409.15 O 140.65

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA FI
Account Number: V 37128-80-4

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LOAN BANK NOTES 5 1/2% AUG 13 2014 DTD 06/22/2007 @ 117.0812	300,000.000	12/11/07	10/27/10	351,243.60	315,579.50	L 35,664.10
DEUTSCHE BANK ALEX BROWN						
FEDERAL HOME LOAN BANK 2 1/4% APR 13 2012 DTD 03/05/2009 @ 102.7312	175,000.000	10/15/09	10/27/10	179,779.60	176,931.19	L 2,848.41
BARCLAYS CAPITAL INC FIXED INCOME						
FHLMC NOTES 5 1/8% JUL 15 2012 DTD 7/16/2002 @ 107.9558	180,000.000	10/26/07	10/27/10	194,320.44	184,888.80	L 9,431.64
-HSBC SECURITIES INC (HSBCSI)						



DAVIDSON CHRT FDN NP PCIAA FI
Account Number: V 37128-80-4

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FNMA 5 1/8% APR 15 2011 DTD 4/21/2006 @ 102.277 BARCLAYS CAPITAL INC FIXED INCOME	100,000.000	03/16/09	10/27/10	102,277.00	106,935.20	L -4,658.20
FANNIE MAE NOTES 5% FEB 13 2017 DTD 1/12/2007 @ 117.3504 MORGAN STANLEY & CO. INCORPORATED	160,000.000	10/26/07	10/27/10	187,760.64	161,801.76	L 25,958.88
FANNIE MAE 2 3/4% FEB 05 2014 DTD 02/05/2009 @ 106.2173 BANC OF AMERICA SEC LLC	125,000.000	11/19/09	10/27/10	132,771.63	127,862.80	S 4,908.83

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA FI
Account Number: V37128-80-4

Capital Gain and Loss Schedule

Transactions

Note: S Indicates Short Term Realized Gain/Loss
L Indicates Long Term Realized Gain/Loss
F Indicates Foreign Exchange Gain/Loss
on Capital Transactions
O Indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FNMA 5 1/8% APR 15 2011 DTD 4/21/2006 @ 102.277 BARCLAYS CAPITAL INC FIXED INCOME	100,000.000	03/16/09	10/27/10	102,277.00	106,935.20	L -4,658.20
FANNIE MAE NOTES 5% FEB 13 2017 DTD 1/12/2007 @ 117.3504 MORGAN STANLEY & CO. INCORPORATED	160,000.000	10/26/07	10/27/10	187,760.64	161,801.76	L 25,958.88
FANNIE MAE 2 3/4% FEB 05 2014 DTD 02/05/2009 @ 106.2173 BANC OF AMERICA SEC LLC	125,000.000	11/19/09	10/27/10	132,771.63	127,862.80	S 4,908.83

J.P. Morgan



DAVIDSON CHRT FDN NP PCIAA FI
Account Number: V 37128-80-4

Capital Gain and Loss Schedule

Transactions

Note. **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LOAN BANK NOTES 5 1/2% AUG 13 2014 DTD 06/22/2007 @ 117.0812 DEUTSCHE BANK ALEX BROWN	300,000.000	12/11/07	10/27/10	351,243.60	315,579.50	L 35,664.10
FEDERAL HOME LOAN BANK 2 1/4% APR 13 2012 DTD 03/05/2009 @ 102.7312 BARCLAYS CAPITAL INC FIXED INCOME	175,000.000	10/15/09	10/27/10	179,779.60	176,931.19	L 2,848.41
FHLMC NOTES 5 1/8% JUL 15 2012 DTD 7/16/2002 @ 107.9558 HSBC SECURITIES INC (HSBCSI)	180,000.000	10/26/07	10/27/10	194,320.44	184,888.80	L 9,431.64

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA FI
Account Number: V 37128-80-4

Capital Gain and Loss Schedule

Transactions

Note: S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
J S A NOTES 1% FEB 15 2014 DTD 2/17/2004 @ 110.70703125 GREENWICH CAPITAL MARKETS INC TRADE DATE 10/27/10	220,000.000	10/26/07	10/27/10	243,555.47	218,255.47	L 25,300.00
J S A NOTES 1 1/2% NOV 15 2015 DTD 11/15/2005 @ 115.76171875 GREENWICH CAPITAL MARKETS INC	150,000.000	10/26/07	10/27/10	173,642.58	152,050.78	L 21,591.80
J S A NOTES 7/8% JUL 31 2011 DTD 7/31/2006 @ 103.53125 BANC OF AMERICA SEC LLC	330,000.000	04/09/09	10/27/10	341,653.13	351,271.87	L -9,618.74

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA FI
Account Number: V 37128-80-4

Capital Gain and Loss Schedule

Transactions

Note: S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
U S A NOTES 4 3/4% JAN 31 2012 DTD 1/31/2007 @ 105.625 UBS SECURITIES LLC TRADE DATE 10/27/10	200,000.000	10/26/07	10/27/10	211,250.00	205,937.50	L 5,312.50
U S A TREASURY NOTES 4 1/2% APR 30 2012 DTD 4/30/2007 @ 106.3125 DEUTSCHE BANK ALEX BROWN TRADE DATE 10/27/10	75,000.000	12/11/07	10/27/10	79,734.38	78,023.44	L 1,710.94
U S A NOTES 4 1/2% MAY 15 2017 DTD 5/15/2007 @ 115.99609375 HSBC SECURITIES INC (HSBCSI) TRADE DATE 10/27/10	135,000.000	10/26/07	10/27/10	156,594.73	136,160.16	L 20,434.57

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA FI
Account Number: V 37128-80-4

Capital Gain and Loss Schedule

Transactions

Note: S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
U S A NOTES 3 7/8% MAY 15 2018 DTD 05/15/2008 @ 111.85546875 GREENWICH CAPITAL MARKETS INC	100,000.000	01/23/09	10/27/10	111,855.47	110,140.63	L 1,714.84
U S A NOTES 3 5/8% MAY 15 2013 DTD 5/15/2003 @ 108.3359375 DEUTSCHE BANK ALEX BROWN TRADE DATE 11/01/10	225,000.000	11/04/08	11/01/10	243,755.86	234,842.75	L 8,913.11
Total Gain/Loss				3,640,959.05 212,746.24 .00	3,460,343.18 200,287.61 .00	L 180,615.87 S 12,317.98 O 140.65

Note: Your capital gain and loss schedule will show an N/A for the gain or loss for sales where we have incomplete or missing tax cost.
Please consult your tax advisor for appropriate tax reporting on these sales.

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA FI
Account Number: V 37128-80-4

Subsequent Year Reporting

Deferred Income

Security Description	Security Number	Deferred Income Paid	Deferred Income Received
U S A NOTES 3 5/8% FEB 15 2020 DTD 02/16/2010	912828-MP-2	-871.78	
U S A NOTES 1 3/4% APR 15 2013 DTD 04/15/2010	912828-MX-5	-214.66	
Total Accrued Interest Paid		-1,086.44	
Accrued Interest Paid		-1,086.44	

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA-WHV
Account Number: V 37128-50-7

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CADBURY PLC SPONSORED A/D/R @ 53.4745	288.000	07/24/07	01/25/10	15,388.94	15,410.36	L -21.42
BROKERAGE						
TAX &/OR SEC						
BAE SYSTEMS PLC SPONS ADR @ 20.3457	400.000	09/25/07	12/06/10	8,122.14	12,236.83	L -4,114.69
BROKERAGE						
TAX &/OR SEC						
RWE AG SPONS ADR REPSTG ORD PAR DM 50 @ 64.0867	125.000	07/24/07	12/06/10	8,005.70	9,125.00	L -1,119.30
BROKERAGE						
TAX &/OR SEC						



DAVIDSON CHRT FDN NP PCIAA-WHV
Account Number: V 37128-50-7

DISBURSEMENT SCHEDULE

Foreign Tax Withheld

Security Description Date	Ex-Date	Units	CUSIP	Foreign Tax Withheld Dividends - Qualifying	Foreign Tax Withheld Dividends - Non-Qualifying	Total
Foreign Tax Withheld - Dividends						
Total				-219.33		-219.33
NOVARTIS A G			66987V109			
04/13/2010	03/02/2010	275 000		-80.37		-80.37
Total				-80.37		-80.37
Total Switzerland				-299.70		-299.70
Total Foreign Tax Withheld - Dividends				-1,480.37		-1,480.37
Total Foreign Tax Withheld				-1,480.37		-1,480.37



Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
BAE SYSTEMS PLC	125.000	09/25/07	12/07/10	2,548.96	4,872.74	L -2,323.78
SPONS ADR						
@ 20.432						
BROKERAGE	2,554.00					
TAX &/OR SEC	5.00					
	.04					
Total Gain/Loss				34,065.74	41,644.93	L -7,579.19

Note: Your capital gain and loss schedule will show an N/A for the gain or loss for sales where we have incomplete or missing tax cost. Please consult your tax advisor for appropriate tax reporting on these sales.



DAVIDSON CHRT FDN NP PCIAA-ANCHOR
Account Number: V 37128-30-9

Capital Gain and Loss Schedule

Transactions

Note: S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
SPDR GOLD TRUST	110.000	00/00/00	01/07/10	3.98	.00	
SPDR GOLD TRUST	110.000	00/00/00	02/03/10	3.95	.00	
AFFILIATED COMPUTER SERVICES INC CL A	170.000	06/21/05	02/08/10	3,162.00	1,569.70	L 1,592.30
MERGER - HOLDERS RECEIVE 4.935 SHARES OF XEROX CORP., CUSIP: 384121103 AND \$18.60 FOR EACH						
ANADARKO PETROLEUM CORP @ 61.4241	20.000	10/12/07	02/05/10	1,227.26	1,122.93	L 104.33
BROKERAGE						
TAX &/OR SEC						
NSTINET						
XEROX CORP	0.950	00/00/00	02/23/10	8.46	.00	L 8.46
CASH IN LIEU OF FRACTIONAL SHARES						
SPDR GOLD TRUST	110.000	00/00/00	03/03/10	3.39	.00	

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA-ANCHOR

Account Number: V37128-30-9

Capital Gain and Loss Schedule

Transactions

Note: S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
MILLICOM INTERNATIONAL CELLULAR @ 85.747 12,862.05	150.000	06/21/05	03/04/10	12,854.38	2,830.50	L 10,023.88
BROKERAGE 7.50						
TAX &/OR SEC .17						
INSTINET						
IVANHOE MINES LTD @ 15.7637 7,408.94	470.000	05/23/06	03/04/10	7,380.64	3,332.21	L 4,048.43
BROKERAGE 28.20						
TAX &/OR SEC .10						
INSTINET						
SPDR GOLD TRUST						
MADISON SQUARE GARDEN INC CL A	110.000	00/00/00	04/08/10	3.82	.00	
@ 20.6346 2,888.84	140.000	05/10/06	05/03/10	2,880.39	2,179.00	L 701.39
BROKERAGE 8.40						
TAX &/OR SEC .05						
SPDR GOLD TRUST						
	110.000	00/00/00	05/07/10	3.63	.00	

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA-ANCHOR
Account Number: V 37128-30-9

Capital Gain and Loss Schedule

Transactions

Note: S Indicates Short Term Realized Gain/Loss
L Indicates Long Term Realized Gain/Loss
F Indicates Foreign Exchange Gain/Loss
on Capital Transactions
O Indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
INTEGRYS ENERGY GROUP INC	240.000	12/15/06	05/11/10	11,596.34	12,854.06	L -1,257.72
48.3789 11,610.94						
BROKERAGE 14.40						
TAX &/OR SEC .20						
IBERNIA SOUTHCOST CAPITAL INC.						
YBASE INC	75.000	03/04/10	05/12/10	4,316.14	3,310.05	S 1,006.09
57.6096 4,320.72						
BROKERAGE 4.50						
TAX &/OR SEC .08						
JUSTINET						
YBASE INC	75.000	03/04/10	05/13/10	4,826.91	3,310.05	S 1,516.86
64.42 4,831.50						
BROKERAGE 4.50						
TAX &/OR SEC .09						
JUSTINET						

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA-ANCHOR
Account Number: V 37128-30-9

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ANADARKO PETROLEUM CORP @ 58.3313 4,666.50 BROKERAGE 4.80 TAX &/OR SEC .08 INSTINET	80.000	10/12/07	05/18/10	4,661.62	4,491.71	L 169.91
SPDR GOLD TRUST	110.000	00/00/00	06/04/10	4.40	.00	
SPDR GOLD TRUST	110.000	00/00/00	07/08/10	4.35	.00	
SPDR GOLD TRUST	110.000	00/00/00	08/04/10	4.48	.00	
HASBRO INC @ 43.8547 3,946.92 BROKERAGE 5.40 TAX &/OR SEC .07 INSTINET	90.000	08/01/06	08/18/10	3,941.45	1,670.40	L 2,271.05
SUNOCO INC @ 35.4754 4,257.05 BROKERAGE 7.20 TAX &/OR SEC .08 INSTINET	120.000	03/04/10	08/18/10	4,249.77	3,423.23	S 826.54

J.P. Morgan



DAVIDSON CHRT FDN NP PCIAA-ANCHOR

Account Number: V 37128-30-9

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
VANHOE MINES LTD @ 17.4376 7,498.17 BROKERAGE 25.80 TAX &/OR SEC .13 NSTINET	430.000	05/23/06	08/30/10	7,472.24	3,048.61	L 4,423.63
SPDR GOLD TRUST	110.000	00/00/00	09/03/10	4.80	.00	
CINTAS CORP @ 26.3725 7,120.58 BROKERAGE 13.50 TAX &/OR SEC .13 NSTINET	270.000	07/10/07	09/01/10	7,106.95	10,800.97	L -3,694.02
SPDR GOLD TRUST	110.000	00/00/00	10/04/10	4.69	.00	
SPDR GOLD TRUST	110.000	00/00/00	11/05/10	4.91	.00	
SPDR GOLD TRUST	110.000	00/00/00	12/03/10	4.85	.00	



DAVIDSON CHRT FDN NP PCIAA-ANCHOR

Account Number: V37128-30-9

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ANALY CAPITAL MANAGEMENT INC @ 17.9908 5,217.33	290.000	07/12/07	12/17/10	5,199.84	4,060.00	L 1,139.84
BROKERAGE 17.40						
TAX &/OR SEC .09						
INSTINET						
Total Gain/Loss				67,542.82	47,960.09	L 19,531.48
				13,392.82	10,043.33	S 3,349.49

Note: Your capital gain and loss schedule will show an N/A for the gain or loss for sales where we have incomplete or missing tax cost.
Please consult your tax advisor for appropriate tax reporting on these sales.

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
IPMORGAN INTREPID AMERICA FUND SELECT SHARE CLASS UND 1206 JP MORGAN CHASE BANK AS SHAREHOLDER SERVICING AGENT ANNING & NAPIER FUND INC EQUITY SERIES PM OIH REN 1/28/10 3XLEV-8.6%CAP-25.8%MAXPYMT) INITIAL LEVEL-OIH-7/24/09: 107.60 O REDEMPTION ISBC SARN SPX 2/09/11 30/100/100-10%BUFFER-18%PYMT) INITIAL LEVEL-SPX:1/27/09:827.50 ENTIRE ISSUE CALLED 2/10/2010 @ 118.00	17,084.370	07/11/08	01/13/10	358,430.12	438,106.80	L -79,676.68
	15,644.550	07/11/08	01/13/10	270,963.71	250,000.00	L 20,963.71
	100,000.000	07/24/09	01/28/10	125,800.00	100,000.00	S 25,800.00
	100,000.000	01/22/09	02/10/10	118,000.00	100,000.00	L 18,000.00

JP Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

Note: **S** Indicates Short Term Realized Gain/Loss
L Indicates Long Term Realized Gain/Loss
F Indicates Foreign Exchange Gain/Loss
on Capital Transactions
O Indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CS 6M SPX BREN 03/04/10 (5%BUFFER- 2XLEV-4 96%CAP-9.92%MAXPYMT) INITIAL LEVEL-8/27/09:SPX:1030.98 TO REDEMPTION	85,000.000	08/27/09	03/04/10	93,432.00	85,000.00	S 8,432.00
JPMORGAN CHASE BREN SPX 3/09/10 (10%BUFFER-2XLEV-11.7%CAP-23.4%MAX PYMT) INITIAL LEVEL-SPX 2/19/09. 778.94 TO REDEMPTION	100,000.000	02/19/09	03/09/10	123,400.00	100,000.00	L 23,400.00
HSBC BREN EAFE 3/10/10 (10%BUFFER-2XLEV-10.95%CAP-21.9% MAXPYMT) INITIAL LEVEL-2/25/09. SX5E:2011.68 UKX.3889.06 TPX.739.53 TO REDEMPTION	100,000.000	02/20/09	03/10/10	121,900.00	100,000.00	L 21,900.00

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

Note: S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
BARC 9M RTY TACTICAL NOTE 07/29/2010 (80% CONTIN BARRIER- 2.0% PMT -7% CAP) INITIAL LEVEL-RTY-10/22/09: 605.11 ENTIRE ISSUE CALLED	100,000.000	10/22/09	03/11/10	107,000.00	100,000.00	S 7,000.00
JPMORGAN INTERNATIONAL CURRENCY NCOME FUND JP MORGAN CHASE BANK AS SHAREHOLDER SERVICING AGENT @ 10 84	28,293.350	11/17/09	03/11/10	306,700.00	308,680.54	S -1,980.54
JPMORGAN CHASE CIGAR CLS II 3/26/10 CIGAR CONDITIONAL LONG/SHORT I INDEX - ADDL AMOUNT 4.00% INITIAL LEVEL: 145.22764 VD: 03/26/2010 DD:03/26/2008	100,000.000	03/20/08	03/26/10	74,771.91	100,000.00	L -25,228.09

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
GS 9M SPX NOTE 08/19/2010 (85% CONTIN BARRIER- 6.6% PMT -AUTO 7% CAP) INITIAL LEVEL-SPX:11/13/09: 1.093.48 ENTIRE ISSUE CALLED	660,000.000	11/13/09	04/01/10	706,200.00	660,000.00	S 46,200.00
GS 9M EAFE NOTE 08/27/2010 (84 5% CONTIN BARRIER-2% PMT -7% CAP) INITIAL LEVEL- 11/19/09 :SX5E:2860.29 UKX:5267.70 TPX:837 71 ENTIRE ISSUE CALLED	310,000.000	11/19/09	04/02/10	331,700.00	310,000.00	S 21,700.00
BARCLAYS BREN GOLD 4/01/10 BUFFER 15%; LEVERAGE 150% UPPER STRIKE 117.0% MAX RETURN 25.50% DD 03/26/09	100,000.000	03/26/09	04/05/10	125,500.00	100,000.00	L 25,500.00

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

Note. **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
JP MORGAN MULTI-CAP MARKET NEUTRAL FUND SELECT SHARE CLASS FUND 2023 JP MORGAN CHASE BANK	73,929.750	07/19/07	04/05/10	746,690.57	831,627.57	L -84,937.00
CREDIT SUISSE DD BREN SPX 4/08/10 0%BUFFER 2XLEV 11.46%CAP 22.92%MAX DD 03/19/09 TO REDEMPTION	100,000.000	03/19/09	04/08/10	122,920.00	100,000.00	L 22,920.00
CREDIT SUISSE DD BREN EAFE 4/22/10 0%BUFFER 2XLEV 13.36%CAP 26.72%MAXPY DD 04/09/09 TO REDEMPTION	100,000.000	04/09/09	04/22/10	124,980.00	100,000.00	L 24,980.00
CREDIT SUISSE BREN AIB 5/06/10 0%BUFFER 2XLEV 13.7%CAP 27.4%MAXPMT DD 04/24/09 TO REDEMPTION	100,000.000	04/24/09	05/06/10	127,400.00	100,000.00	L 27,400.00

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
JPMORGAN CHASE CIGAR CLS 5/24/10 CONDITIONAL LONG/SHORT ADDL AMOUNT 5.40% INITIAL LEVEL: 143.3770 DD 05/23/08, MAT DATE 05/24/2010	100,000.000	05/21/08	05/24/10	63,087.64	100,000.00	L -36,912.36
CREDIT SUISSE BREN AIB 06/03/10 10%BUFFER 2XLEV 10.90%CAP 21.8%MAX DD 05/22/09 TO REDEMPTION	150,000.000	05/22/09	06/03/10	182,700.00	150,000.00	L 32,700.00
CREDIT SUISSE BREN SPX 6/04/10 10%BUFFER 2XLEV 10%CAP 20%MAXPYMT DD 05/22/09 TO REDEMPTION	100,000.000	05/22/09	06/04/10	120,000.00	100,000.00	L 20,000.00
JPM 6M OIH REN 07/30/10 (3XLEV-6 08%CAP-18.24% MXPYMT) INITIAL LEVEL-OIH:1/29/10:117.88 @ 75.09	100,000.000	01/29/10	06/01/10	75,090.00	100,000.00	S -24,910.00
T ROWE PRICE OVERSEAS STOCK FUND	27,593.810	07/11/08	06/15/10	197,571.74	250,000.00	L -52,428.26

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

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on Capital Transactions
O Indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ARTIO INTERNATIONAL EQUITY II - I	66,483.510	04/29/09	06/22/10	723,340.63	528,563.78	L 194,776.85
CREDIT SUISSE BREN	100,000.000	06/05/09	06/23/10	120,740.00	100,000.00	L 20,740.00
KD TO ASIA BASKET MAT:06/23/10 10%BUFFER-2XLEV-10.37%CAP-20.74% MAXPYMT) INITIAL LEVEL-ASIA BASKET 06/05/09:100.00						
WANNING & NAPIER FUND INC WORLD OPPORTUNITIES SERIES FUND	47,891.900	05/14/09	06/22/10	363,499.61	290,200.00	L 73,299.61
EDGEWOOD GROWTH FUND	39,714.050	04/25/08	06/23/10	373,312.15	500,000.00	L -126,687.85
CREDIT SUISSE OE REN SPX 7/15/10 3X LEV 5.63%CAP 16.9% MAX PAYMENT 3D 04/09/09 TO REDEMPTION	100,000.000	04/09/09	07/15/10	116,900.00	100,000.00	L 16,900.00
ISBC BREN LKD ASIA BASKET 07/15/10 10%BUFFER-2XLEV-11.8%CAP-23.6% MAX NITIAL LEVEL-ASIA BASKET:07/01/09 100.00 TO REDEMPTION	200,000.000	06/26/09	07/15/10	247,200.00	200,000.00	L 47,200.00

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CS EAFE BREN 07/22/10 (10%BUFFER-2XLEV 9.84%CAP-19.68%MAXPYMT) INITIAL LEVEL-7/02/09;SX5E:2369.65 UKX4234.27 TPX:924.02	100,000.000	07/02/09	07/22/10	110,320.09	100,000.00	L 10,320.09
JPMORGAN CHASE BREN CCI OIL 7/30/10 EXCESS RETURN INDEX; BUFFER 15% UPSIDE PTPN:150%; MAX RET:39% DD 01/30/09 TO REDEMPTION	100,000.000	01/23/09	07/30/10	136,394.62	100,000.00	L 36,394.62
JPMORGAN CHASE CIGAR CLS 8/09/10 CONDITIONAL LONG/SHORT ADDL AMOUNT 6.20% INITIAL LEVEL: 122.6103 DD 08/06/08, MAT DATE 08/09/10	100,000.000	08/04/08	08/09/10	66,555.61	100,000.00	L -33,444.39

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
BARCLAYS BREN S&P GSCI AG 7/5/11 AG EXCESS RET INDEX, BUFFER 20%, JP LEVERAGE 1.57, MAX RET 39.25% INITIAL STRIKE 56.6576 D 06/26/09	100,000.000	06/26/09	08/11/10	107,050.00	100,000.00	L 7,050.00
BARCLAYS BREN S&P GSCI AG 8/01/11 AG EXCESS RET INDEX, BUFFER 20%, JP LEVERAGE 141%, MAX RET 35.25% D 07/24/09 P 110.30	100,000.000	07/24/09	08/11/10	110,300.00	100,000.00	L 10,300.00
LD MUTUAL ANALY US LO/SH-Z	39,840.630	07/11/08	08/18/10	393,625.49	500,000.00	L -106,374.51
HIRD AVENUE VALUE FUND	8,893.630	04/25/08	08/18/10	397,456.41	500,000.00	L -102,543.59
IB SPX BREN 08/26/10 10%BUFFER- XLEV-8.13%CAP-16.26%MAXPYMT) JITIAL LEVEL-8/07/09:SPX:1010.48 O REDEMPTION	100,000.000	08/07/09	08/26/10	113,814.80	100,000.00	L 13,814.80
RTIO INTERNATIONAL EQUITY II - I	15,337.910	05/14/09	09/20/10	180,220.48	145,842.02	L 34,378.46

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA

Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
EATON VANCE SPL INVT TR VALUE FD CL I	35,038.540	06/11/09	09/20/10	587,245.96	500,000.00	L 87,245.96
T ROWE PRICE INTERNATIONAL FUNDS INC NEW ASIA FUND	12,679.910	07/20/07	09/20/10	240,411.09	248,272.64	L -7,861.55
HSBC EAFE BREN 09/23/10 (10%BUFFER- 2XLEV-7%CAP-14%MAXPYMT) INITIAL LEVEL-9/10/09;SX5E:2733.54 UJX:4851.70 TPX:935.74	100,000.000	09/04/09	09/23/10	104,509.54	100,000.00	L 4,509.54
ISHARES BARCLAYS TIPS BOND FUND @ 107.6182 405,612.99 BROKERAGE 113.07 TAX &/OR SEC 6.86 LOOP CAPITAL MARKETS LLC	3,769.000	07/11/08	09/20/10	405,493.06	405,434.86	L 58.20
ISHARES BARCLAYS TIPS BOND FUND @ 107.5849 146,960.98 BROKERAGE 40.98 TAX &/OR SEC 2.50 LOOP CAPITAL MARKETS LLC	1,366.000	05/20/09	09/20/10	146,917.50	143,433.67	L 3,483.83

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ISHARES RUSSELL 2000 INDEX FUND @ 65.3905 546,010.67 BROKERAGE 250.50 TAX &/OR SEC 9.23 _OOP CAPITAL MARKETS LLC	8,350,000	07/28/09	09/20/10	545,750.94	460,034.06	L 85,716.88
-SBC EAFE BREN 10/06/10 10%BUFFER- 2XLEV-7.3%CAP-14.6%MAXPYMT) INITIAL LEVEL-9/18/09: SX5E.2887.24 JKX:5172.89 TPX:939.44	150,000,000	09/18/09	10/06/10	154,265.09	150,000.00	L 4,265.09
-ICA INC REPRESENTS PRO RATA SHARE OF THE NET SETTLEMENT FROM THE HCA INC CLASS ACTION. DUE V37128002 FUTURE DISBURSEMENTS MAY OCCUR, PENDING	0.000	00/00/00	00/00/00	121.95	.00	L 121.95

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
UNITEDHEALTH GROUP INC REPRESENTS PRO RATA SHARE OF THE NET SETTLEMENT FROM THE UNITEDHEALTH GROUP INC CLASS ACTION. DUE V37128002 FUTURE	0.000	00/00/00	00/00/00	15 33	.00	L 15.33
CS OPT ENTRY REN SPX 10/14/10 (3XLEV-5.17%CAP-15.42%MAXPYMT) INITIAL LEVEL-06/26/09 SPX:918.90 TO REDEMPTION	100,000.000	06/26/09	10/14/10	115,420 00	100,000.00	L 15,420.00
HSBC MKT PLUS SPX 10/15/10 (70% CONTIN BARRIER-3 5%PMT-) INITIAL LEVEL-SPX 04/15/09.856.56 TO REDEMPTION	100,000.000	04/09/09	10/15/10	136,566 03	100,000.00	L 36,566 03
HSBC SPX BREN 10/20/10 (10%BUFF-2XLEV-7 9% CAP 15.8% MXPYMT) INITIAL LEVEL-SPX 10/02/09: 1025.21 TO REDEMPTION	100,000.000	10/02/09	10/20/10	115,800 00	100,000 00	L 15,800.00

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
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Capital Gain and Loss Schedule

Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
3S 12M EAFE BREN 10/21/10 10% BUFFER-2XLEV-7.56%CAP 5.12% MAXPYMT INITIAL LEVEL-10/02/09-SX5E:2760.60 JIKX:4988.70 TPX:874.67	100,000.000	10/02/09	10/21/10	105,228.01	100,000.00	L 5,228.01
3ARC ASIA BSKT BREN 10/27/10 10%BUFF-2XLEV-10.5% 3AP-21%MAXPYMT INITIAL LEVEL-ASIA:10/09/09: 100.00 TO REDEMPTION	125,000.000	10/09/09	10/27/10	151,250.00	125,000.00	L 26,250.00
3SBC MKT PLUS SPX 10/29/10 70%CONTIN BARRIER-3.5%PMT-UNCAPPED) INITIAL LEVEL-SPX:4/29/09: 866.23 TO REDEMPTION	100,000.000	04/24/09	10/29/10	136,873.58	100,000.00	L 36,873.58
3S MID CALLABLE CONTINGENT 06/17/11 30.00% CONTIN BARRIER-0% PMT-7%CAP) INITIAL LEVEL-MID:3/10/10: 778.80 ENTIRE ISSUE CALLED @ 107.00	107,000.000	03/10/10	11/05/10	114,490.00	107,000.00	S 7,490.00

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
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Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
JPM GSCI OIL PART QRN 08/11/11 LNKD TO SPGCCLP INDEX, -3%CPN, 15%BUFFER, 18% MAX RET 07/30/10 ENTIRE ISSUE CALLED @ 102.00	300,000.000	07/30/10	11/05/10	306,000.00	300,000.00	S 6,000.00
GS SPX BREN 11/17/10 (10%BUFF -2XLEV-6.91%CAP-13.82%MXPYMT) INITIAL LEVEL-SPX:10/30/09: 1036.19 TO REDEMPTION	100,000.000	10/30/09	11/17/10	113,820.00	100,000.00	L 13,820.00
JPMORGAN TR I HIGHBRIDGE STATISTICAL MARKET NEUTRAL FUND SELECT SHARES FUND # 1011 JP MORGAN CHASE BANK	15,628.590 15,129.330	07/19/07 04/05/10	11/24/10 11/24/10	238,023.55 230,419.82	255,215.00 239,800.00	L -17,191.45 S -9,380.18

J.P.Morgan



DAVIDSON CHRT FDN NP PCIAA
Account Number: V 37128-00-2

Capital Gain and Loss Schedule

Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
JPMORGAN ASIA EQUITY FUND SELECT SHARE CLASS FUND 1134	11,683.400	04/25/08	12/06/10	440,464.26	436,024.56	L 4,439.70
JP MORGAN CHASE BANK AS SHAREHOLDER SERVICING AGENT						
JPMORGAN INTREPID GROWTH FUND SELECT SHARE CLASS FUND 1202	9,280.740	07/11/08	12/06/10	206,960.55	200,000.00	L 6,960.55
JP MORGAN CHASE BANK AS SHAREHOLDER SERVICING AGENT						



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Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
MS SPX OPT ENTRY REN 12/16/10 (3XLEV- 4 34%CAP-13.02%MAXPYMT) INITIAL LEVEL-08/27/09:SPX:1030.98 TO REDEMPTION	85,000 000	08/27/09	12/16/10	96,067.00	85,000.00	L 11,067.00
Total Gain/Loss				10,480,249.02 2,396,831.82	10,092,754.96 2,310,480.54	L 387,494.06 S 86,351.28

Note: Your capital gain and loss schedule will show an N/A for the gain or loss for sales where we have incomplete or missing tax cost.
Please consult your tax advisor for appropriate tax reporting on these sales.



DAVIDSON CHRT FDN NP PCIAA-THRNBRG

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Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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F indicates Foreign Exchange Gain/Loss on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CROWN CASTLE INTERNATIONAL CORP @ 38.9424 7,866.36 TAX &/OR SEC .21 JONESTRADING INSTITUTIONAL SERVICE TRADE DATE 01/08/10	202.000	03/14/07	01/08/10	7,866.15	6,478.57	L 1,387.58
CROWN CASTLE INTERNATIONAL CORP @ 39.2614 3,886.88 TAX &/OR SEC .10 JONESTRADING INSTITUTIONAL SERVICE TRADE DATE 01/11/10	99.000	03/14/07	01/11/10	3,886.78	3,175.14	L 711.64
CROWN CASTLE INTERNATIONAL CORP @ 38.5795 4,128.01 TAX &/OR SEC .06 JONESTRADING INSTITUTIONAL SERVICE TRADE DATE 01/13/10	107.000	09/15/08	01/13/10	4,127.95	3,444.80	L 683.15

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Transactions

Note: **S** Indicates Short Term Realized Gain/Loss
L Indicates Long Term Realized Gain/Loss
F Indicates Foreign Exchange Gain/Loss on Capital Transactions
O Indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ROWN CASTLE INTERNATIONAL CORP @ 40.0471 3,844.52 TAX &/OR SEC .10 JONESTRADING INSTITUTIONAL SERVICE RADE DATE 01/05/10	96.000	03/14/07	01/05/10	3,844.42	3,078.92	L 765.50
ROWN CASTLE INTERNATIONAL CORP @ 39.3785 3,819.71 TAX &/OR SEC .10 JONESTRADING INSTITUTIONAL SERVICE RADE DATE 01/06/10	97.000	03/14/07	01/06/10	3,819.61	3,110.99	L 708.62
ROWN CASTLE INTERNATIONAL CORP @ 38.8225 3,765.78 TAX &/OR SEC .10 JONESTRADING INSTITUTIONAL SERVICE RADE DATE 01/07/10	97.000	03/14/07	01/07/10	3,765.68	3,110.99	L 654.69

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Transactions

Note: S indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ROWN CASTLE INTERNATIONAL CORP 38.9929 3,275.40 TAX &/OR SEC .05 JONESTRADING INSTITUTIONAL SERVICE TRADE DATE 01/15/10	84.000	09/15/08	01/15/10	3,275.35	2,804.02	L 471.33
ROWN CASTLE INTERNATIONAL CORP 38.9297 4,437.99 TAX &/OR SEC .06 JONESTRADING INSTITUTIONAL SERVICE TRADE DATE 01/20/10	114.000	09/15/08	01/20/10	4,437.93	3,805.45	L 632.48
ROWN CASTLE INTERNATIONAL CORP 38.9936 7,291.80 TAX &/OR SEC .10 JONESTRADING INSTITUTIONAL SERVICE TRADE DATE 01/22/10	187.000	12/16/08	01/22/10	7,291.70	4,538.50	L 2,753.20

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Transactions

Note. **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CROWN CASTLE INTERNATIONAL CORP	160.000	12/16/08	02/01/10	5,950.26	2,769.23	L 3,181.03
@ 37.1896	42.000	09/08/09	02/01/10	1,561.94	1,190.93	S 371.01
TAX &/OR SEC						
MORGAN STANLEY & CO. INCORPORATED						
TRADE DATE 02/01/10						
MICROSOFT CORP	891.000	06/16/06	02/01/10	25,055.58	21,156.01	L 3,899.57
@ 28.1336						
BROKERAGE						
TAX &/OR SEC						
BLOOMBURG TRADEBOOK LLC						
FIFTH THIRD BANCORP	147.000	03/26/09	02/04/10	1,679.53	350.24	S 1,329.29
@ 11.4356						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						

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Transactions

Note: S indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ICR CORP	416.000	08/17/09	02/04/10	5,339.71	5,698.52	S -358.81
12.8485	5,344.98					
BROKERAGE	5.20					
TAX &/OR SEC	.07					
LOOMBURG TRADEBOOK LLC						
ARIAN MEDICAL SYSTEMS INC	295.000	07/05/07	02/04/10	14,345.45	12,797.11	L 1,548.34
48.6418	14,349.33					
BROKERAGE	3.69					
TAX &/OR SEC	.19					
LOOMBURG TRADEBOOK LLC						
IFTH THIRD BANCORP	2,108.000	03/26/09	02/05/10	23,527.30	5,022.53	S 18,504.77
11.1711	23,548.68					
BROKERAGE	21.08					
TAX &/OR SEC	.30					
INVESTMENT TECHNOLOGY GROUP (ITG)						



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Capital Gain and Loss Schedule

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Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
KEYCORP @ 6.8473	2,231.000	07/31/09	02/05/10	15,248.24	12,310.22	S 2,938.02
BROKERAGE	15,276.33					
TAX &/OR SEC	27.89					
BLOOMBURG TRADEBOOK LLC	.20					
KEYCORP @ 6.7672	2,227.000	11/09/09	02/05/10	15,048.08	12,677.13	S 2,370.95
BROKERAGE	15,070.55					
TAX &/OR SEC	22.27					
INVESTMENT TECHNOLOGY GROUP (ITG)	.20					
ING GROUP N V SPONSORED A/D/R						
@ 8.3738	1,320.000	12/14/09	02/08/10	11,040.07	11,762.49	S -722.42
BROKERAGE	11,053.42					
TAX &/OR SEC	13.20					
	.15					

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Transactions

Note: S indicates Short Term Realized Gain/Loss
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F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CROWN CASTLE INTERNATIONAL CORP @ 35.9524 10,965.48 TAX &/OR SEC .14 BLOOMBURG TRADEBOOK LLC TRADE DATE 02/09/10	305.000	09/08/09	02/09/10	10,965.34	8,648.39	S 2,316.95
GAZPROM OAO SPONSORED A/D/R @ 23.005 32,437.05 TAX &/OR SEC .42 I.P. MORGAN SECURITIES INC.	1,410.000	11/05/09	02/09/10	32,436.63	58,702.66	S 26,266.03
VG GROUP N V SPONSORED A/D/R @ 8.7865 29,803.81 TAX &/OR SEC .38 MORGAN STANLEY & CO. INCORPORATED	3,392.000	12/14/09	02/09/10	29,803.43	31,391.13	S -1,587.70

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Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
XOCA COLA CO	293.000	02/13/09	03/01/10	15,490.36	12,935.22	L 2,555.14
52.8788	15,493.49					
BROKERAGE	2.93					
TAX &/OR SEC	.20					
VESTMENT TECHNOLOGY GROUP (ITG)						
PAYCHEX INC	294.000	03/31/08	03/01/10	8,898.85	10,112.51	L -1,213.66
30.2786	8,901.91					
BROKERAGE	2.94					
TAX &/OR SEC	.12					
VESTMENT TECHNOLOGY GROUP (ITG)						
PAYCHEX INC	152.000	03/31/08	03/03/10	4,624.74	5,228.24	L -603.50
30.4363	4,626.32					
BROKERAGE	1.52					
TAX &/OR SEC	.06					
VESTMENT TECHNOLOGY GROUP (ITG)						



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Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
DISH NETWORK CORP CL A	388.000	12/16/08	03/04/10	8,019.38	4,848.92	L 3,170.46
@ 20.6788 BROKERAGE TAX &/OR SEC	8,023.37 3.88 .11					
PAYCHEX INC @ 30.2553 BROKERAGE TAX &/OR SEC	4,901.36 1.62 07					
INVESTMENT TECHNOLOGY GROUP (ITG)	162.000	03/31/08	03/04/10	4,899.67	5,572.20	L -672.53
BOEING CO @ 68.0237 BROKERAGE TAX &/OR SEC	10,135.53 1.86 .13					
BLOOMBURG TRADEBOOK LLC	149.000	01/21/09	03/09/10	10,133.54	6,249.46	L 3,884.08

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Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ISA INC CLASS A SHARES	134.000	01/16/09	03/09/10	12,258.95	6,171.84	L 6,087.11
91.4984						
BROKERAGE						
TAX &/OR SEC						
LOOMBURG TRADEBOOK LLC						
ORNING INC	846.000	11/01/07	03/17/10	16,091.98	21,078.51	L -4,986.53
19.0315						
BROKERAGE						
TAX &/OR SEC						
VESTMENT TECHNOLOGY GROUP (ITG)						
ISA INC CLASS A SHARES	240.000	03/09/09	03/19/10	21,342.09	11,413.85	L 9,928.24
88.939	91.000	10/29/09	03/19/10	8,092.21	7,097.65	S 994.56
BROKERAGE						
TAX &/OR SEC						
LOOMBURG TRADEBOOK LLC						

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Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ECLIPSYS CORP						
@ 21 1253	380.000	09/11/06	03/23/10	8,023.70	6,281.40	L 1,742.30
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
THERMO FISHER SCIENTIFIC INC						
@ 51.6826	248.000	03/13/09	03/30/10	12,814.58	8,593.05	L 4,221.53
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
COMMUNITY HEALTH SYSTEMS INC						
@ 36.7785	249.000	01/20/09	03/31/10	9,155.20	4,181.95	L 4,973.25
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						

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Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
IN SEMICONDUCTOR CORP 7.9026 8,100.17 BROKERAGE 10.25 TAX &/OR SEC .14 INVESTMENT TECHNOLOGY GROUP (ITG)	1,025.000	04/05/07	03/31/10	8,089.78	9,894.42	L -1,804.64
GOOGLE INC LA @ 572.4099 14,310.25 BROKERAGE 0.31 AX &/OR SEC .25	25.000	02/01/10	04/05/10	14,309.69	13,357.66	S 952.03
UNITED STATES STEEL CORP 67.325 13,128.38 BROKERAGE 1.95 TAX &/OR SEC .23 INVESTMENT TECHNOLOGY GROUP (ITG)	195.000	08/31/09	04/07/10	13,126.20	8,476.48	S 4,649.72

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Transactions

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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
UNITED STATES STEEL CORP	127.000	08/31/09	04/08/10	8,422.79	5,520.58	S 2,902.21
@ 66.3324						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
UNITED STATES STEEL CORP	60.000	08/31/09	04/09/10	3,961.72	2,608.15	S 1,353.57
@ 66.0399						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
HARTFORD FINANCIAL SERVICES GROUP	720.000	11/03/08	04/13/10	20,032.00	19,906.22	L 125.78
INC						
@ 27.8327						
BROKERAGE						
TAX &/OR SEC						



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Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
HARTFORD FINANCIAL SERVICES GROUP NC	754.000	03/30/09	04/14/10	21,182.21	8,694.21	L 12,488.00
@ 28.1036 BROKERAGE TAX &/OR SEC						
UNITED STATES STEEL CORP @ 64.4376 BROKERAGE TAX &/OR SEC	276.000	08/31/09	04/14/10	17,781.71	11,997.46	S 5,784.25
VESTMENT TECHNOLOGY GROUP (ITG)						
UNITED STATES STEEL CORP @ 61.0911 BROKERAGE TAX &/OR SEC	195.000	10/29/09	04/16/10	11,910.60	8,376.33	S 3,534.27
VESTMENT TECHNOLOGY GROUP (ITG)						

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Note: **S** indicates Short Term Realized Gain/Loss
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
COMMUNITY HEALTH SYSTEMS INC @ 40.8828 6,214.19 BROKERAGE 6.08 TAX &/OR SEC .11 MORGAN STANLEY & CO. INCORPORATED	152.000	01/20/09	04/22/10	6,208.00	2,552.84	L 3,655.16
THERMO FISHER SCIENTIFIC INC @ 53.1265 12,272.22 BROKERAGE 5.78 TAX &/OR SEC .21 KNIGHT SECURITIES BROADCORT CAP	231.000	03/13/09	04/22/10	12,266.23	8,004.01	L 4,262.22
VARIAN MEDICAL SYSTEMS INC @ 55.228 6,461.68 BROKERAGE 4.68 TAX &/OR SEC .11 JEFFERIES & COMPANY	117.000	02/13/09	04/22/10	6,456.89	4,984.41	L 1,472.48

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
RANSATLANTIC HOLDINGS INC	97.000	06/05/09	04/23/10	5,136.37	4,027.61	S 1,108.76
52.9632 5,137.43						
BROKERAGE 0.97						
TAX &/OR SEC .09						
VESTMENT TECHNOLOGY GROUP (ITG)						
RANSATLANTIC HOLDINGS INC	143.000	06/05/09	04/26/10	7,542.88	5,937.62	S 1,605.26
52.7583 7,544.44						
BROKERAGE 1.43						
TAX &/OR SEC .13						
VESTMENT TECHNOLOGY GROUP (ITG)						
ONOCOPHILLIPS	125.000	05/16/07	04/27/10	7,208.00	7,208.00	
57.705 7,213.13						
BROKERAGE 5.00						
TAX &/OR SEC .13						
MORGAN STANLEY & CO. INCORPORATED						



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L indicates Long Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
LIFE TIME FITNESS INC @ 36.7398 8,082.76 BROKERAGE 2.75 TAX &/OR SEC .14 BLOOMBURG TRADEBOOK LLC	220.000	02/18/09	04/27/10	8,079.87	2,623.41	L 5,456.46
MARATHON OIL CORP @ 32.2568 7,064.24 BROKERAGE 8.76 TAX &/OR SEC .12 MORGAN STANLEY & CO. INCORPORATED	219.000	07/10/08	04/27/10	7,055.36	7,055.36	
TRANSATLANTIC HOLDINGS INC @ 52.1739 2,400.00 BROKERAGE 0.46 TAX &/OR SEC .05 INVESTMENT TECHNOLOGY GROUP (ITG)	46.000	06/05/09	04/27/10	2,399.49	1,910.00	S 489.49

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L indicates Long Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
TRANSATLANTIC HOLDINGS INC	69.000	06/05/09	04/28/10	3,583.75	2,865.00	S 718.75
@ 51.9494						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
ONOCOPHILLIPS	177.000	05/16/07	05/03/10	10,615.60	10,616.25	L - 65
@ 60.0012						
BROKERAGE						
TAX &/OR SEC						
KNIGHT SECURITIES BROADCAST CAP						
XXON MOBIL CORP	188.000	01/05/10	05/03/10	12,745.37	13,015.75	S -270.38
@ 67.8357						
BROKERAGE						
TAX &/OR SEC						
MORGAN STANLEY & CO. INCORPORATED						



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L indicates Long Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
MARATHON OIL CORP @ 32 3491 5,467 00	169.000	07/10/08	05/03/10	5,460.15	5,460.15	
BROKERAGE 6.76						
TAX &/OR SEC .09						
WEEDEN AND CO						
THE DIRECTV GROUP HOLDINGS CLASS A @ 37 50 18,900.00	504.000	08/28/07	05/10/10	18,879 52	11,626.47	L 7,253.05
BROKERAGE 20.16						
TAX &/OR SEC .32						
OPPENHEIMER & CO. INC.						
JP MORGAN CHASE & CO @ 42 2949 16,325.83	386.000	02/04/10	05/10/10	16,315.90	14,855.95	S 1,459.95
BROKERAGE 9.65						
TAX &/OR SEC .28						
KNIGHT SECURITIES BROADCORT CAP						

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Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
HERMO FISHER SCIENTIFIC INC	182.000	03/13/09	05/10/10	9,743.49	6,306.19	L 3,437.30
53.5766 9,750.94						
BROKERAGE 7.28						
TAX &/OR SEC .17						
I.P. MORGAN SECURITIES INC.	863.000	02/23/09	05/10/10	22,731.63	9,734.90	L 12,996.73
JS BANCORP DEL						
26.3807 22,766.54						
BROKERAGE 34.52						
TAX &/OR SEC .39						
MORGAN STANLEY & CO. INCORPORATED	294.000	02/05/07	05/11/10	5,149.64	6,480.44	L -1,330.80
OMCAST CORPORATION						
PL A +						
@ 17.5411 5,157.08						
BROKERAGE 7.35						
TAX &/OR SEC .09						

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Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CONOCOPHILLIPS @ 56.7223	407.000	02/26/08	05/11/10	23,069.30	29,645.63	L -6,576.33
BROKERAGE						
TAX &/OR SEC						
MORGAN STANLEY & CO. INCORPORATED						
MARATHON OIL CORP @ 31.1212	796.000	08/11/08	05/11/10	24,740.22	37,131.39	L -12,391.17
BROKERAGE						
TAX &/OR SEC						
MERRILL LYNCH PIERCE FENNER & SMIT						
LEAP WIRELESS INTL INC @ 17.0074	282.000	08/07/09	05/19/10	4,793.18	4,989.59	S -196.41
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
EAP WIRELESS INTL INC						
16.4456 7,416.97	451.000	08/07/09	05/20/10	7,412.33	7,979.82	S -567.49
BROKERAGE 4.51						
TAX &/OR SEC .13						
WESTMENT TECHNOLOGY GROUP (ITG)						
EAP WIRELESS INTL INC						
16.4594 2,123.26	129.000	08/07/09	05/21/10	2,121.93	2,282.47	S -160.54
BROKERAGE 1.29						
TAX &/OR SEC .04						
WESTMENT TECHNOLOGY GROUP (ITG)						
EAP WIRELESS INTL INC						
16.8253 3,045.38	181.000	11/19/09	05/24/10	3,043.51	2,946.31	S 97.20
BROKERAGE 1.81						
TAX &/OR SEC .06						
WESTMENT TECHNOLOGY GROUP (ITG)						

J.P. Morgan

DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
COMCAST CORPORATION SPL A +	146.000	02/05/07	05/26/10	2,551.32	4,087.74	L -1,536.42
@ 17.5001 2,555.01						
BROKERAGE 3.65						
TAX &/OR SEC .04						
LEAP WIRELESS INTL INC	169.000	11/19/09	05/26/10	2,793.01	2,141.13	S 651.88
@ 16.537 2,794.75						
BROKERAGE 1.69						
TAX &/OR SEC .05						
INVESTMENT TECHNOLOGY GROUP (ITG)						
LEAP WIRELESS INTL INC	175.000	11/19/09	05/27/10	2,893.33	2,217.15	S 676.18
@ 16.5436 2,895.13						
BROKERAGE 1.75						
TAX &/OR SEC .05						
INVESTMENT TECHNOLOGY GROUP (ITG)						

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ENTERGY CORP	186.000	10/23/06	05/28/10	14,027.95	15,876.83	L -1,848.88
75.4304						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
XXON MOBIL CORP	223.000	01/05/10	05/28/10	13,630.68	15,438.89	S -1,808.21
61.1352						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
OMCAST CORPORATION	129.000	02/05/07	06/01/10	2,254.23	3,611.77	L -1,357.54
PL A +						
@ 17.50						
BROKERAGE						
AX &/OR SEC						



DAVIDSON CHRT FDN NP PCIAA-THRNBRG

Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ENERGY CORP @ 75 0501 8,405 61 BROKERAGE 1.12 TAX &/OR SEC .15 INVESTMENT TECHNOLOGY GROUP (ITG)	112 000	10/23/06	06/01/10	8,404.34	9,560.24	L -1,155.90
ANSYS INC @ 43.5852 4,358.52 BROKERAGE 1.00 TAX &/OR SEC .08 INVESTMENT TECHNOLOGY GROUP (ITG)	100.000	04/09/09	06/02/10	4,357.44	2,708 08	L 1,649.36
ENERGY CORP @ 73.7531 15,488.15 BROKERAGE 2.10 TAX &/OR SEC .27 INVESTMENT TECHNOLOGY GROUP (ITG)	210.000	12/05/07	06/02/10	15,485.78	22,340.90	L -6,855 12

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG

Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ANSYS INC	59.000	04/09/09	06/03/10	2,596.85	1,597.77	L 999.08
24.0253						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
COMCAST CORPORATION	288.000	02/05/07	06/03/10	5,032.71	8,063.48	L -3,030.77
3PL A +						
@ 17.50						
BROKERAGE						
TAX &/OR SEC						
INTERGY CORP	64.000	12/31/08	06/03/10	4,782.74	6,623.03	L -1,840.29
74.7417						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
THE DIRECTV GROUP HOLDINGS CLASS A	349.000	08/28/07	06/04/10	13,389.23	8,050.87	L 5,338.36
@ 38.3652	685.000	02/08/10	06/04/10	26,279.71	17,664.67	S 8,615.04
TAX &/OR SEC						
MORGAN STANLEY & CO. INCORPORATED						
TRADE DATE 06/04/10						
ENTERGY CORP	51.000	12/31/08	06/09/10	3,738.63	4,247.35	L -508.72
@ 73.3179						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
ENTERGY CORP	40.000	12/31/08	06/10/10	2,931.61	3,331.25	L -399.64
@ 73.3015	12.000	08/25/09	06/10/10	879.48	982.63	S -103.15
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
COMMUNITY HEALTH SYSTEMS INC						
37.7107 9,691.65	257.000	02/24/09	06/11/10	9,688.91	4,488.25	L 5,200.66
BROKERAGE 2.57						
TAX &/OR SEC .17						
VESTMENT TECHNOLOGY GROUP (ITG)						
INTERGY CORP						
73.691 6,779.57	92.000	08/25/09	06/11/10	6,778.53	7,533.51	S -754.98
BROKERAGE 0.92						
TAX &/OR SEC .12						
VESTMENT TECHNOLOGY GROUP (ITG)						
NSYS INC						
43.4659 3,520.74	81.000	04/13/09	06/14/10	3,519.87	2,187.83	L 1,332.04
BROKERAGE 0.81						
TAX &/OR SEC .06						
VESTMENT TECHNOLOGY GROUP (ITG)						

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
COMMUNITY HEALTH SYSTEMS INC						
@ 38.1823	5.000	02/24/09	06/14/10	190.86	87.43	L 103.43
BROKERAGE	202.000	08/14/09	06/14/10	7,710.67	6,144.96	S 1,565.71
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
ANSYS INC						
@ 43.6533	94.000	04/13/09	06/16/10	4,102.40	2,532.16	L 1,570.24
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
BOEING CO						
@ 63.5451	592.000	06/25/09	06/30/10	37,610.66	24,549.04	L 13,061.62
BROKERAGE						
TAX &/OR SEC						
BLOOMBURG TRADEBOOK LLC						

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number: V37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ISA INC CLASS A SHARES	267.000	05/19/10	06/30/10	19,178.33	19,500.77	S -322.44
71.8427 19,182.00						
BROKERAGE 3.34						
TAX &/OR SEC .33						
BLOOMBURG TRADEBOOK LLC						
EXXON MOBIL CORP	159.000	01/05/10	07/07/10	9,192.73	11,008.00	S -1,815.27
57.8569 9,199.25						
BROKERAGE 6.36						
TAX &/OR SEC .16						
PPENHEIMER & CO. INC.						
ARENA RESOURCES INC	283.000	04/05/10	07/22/10	1,273.50	1,273.50	
MERGER - HOLDERS RECEIVE 4.7771						
SHARES OF SANDRIDGE ENERGY INC.,						
CUSIP: 80007P307, AND \$4.50 FOR						
EACH SHARE OF ARENA RESOURCES						
SANDRIDGE ENERGY INC	0.920	00/00/00	07/29/10	5.54	.00	L 5.54
CASH IN LIEU OF FRACTIONAL SHARES						

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG

Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
TOYOTA MOTOR CORP SPONSORED A/D/R @ 70.0366 12,606.59 TAX &/OR SEC .22	180.000	04/14/10	07/27/10	12,606.37	14,402.39	S -1,796.02
HSBC- JAMES CAPEL SECURITIES						
TOYOTA MOTOR CORP SPONSORED A/D/R @ 69.6982 18,121.53 BROKERAGE 2.60 TAX &/OR SEC .31	260.000	04/15/10	07/28/10	18,118.62	20,812.99	S -2,694.37
TOYOTA MOTOR CORP SPONSORED A/D/R @ 70.2477 16,297.47 BROKERAGE 2.32 TAX &/OR SEC .28	232.000	04/16/10	07/29/10	16,294.87	18,563.55	S -2,268.68

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG
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Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
TOYOTA MOTOR CORP SPONSORED A/D/R @ 70.1787 9,474.12 BROKERAGE 1.35 TAX &/OR SEC .17	135.000	04/16/10	07/30/10	9,472.60	10,780.33	S -1,307.73
AT&T INC @ 26.4425 18,483.31 BROKERAGE 6.99 TAX &/OR SEC .32	699.000	03/18/09	08/20/10	18,476.00	20,383.54	L -1,907.54
WESTMENT TECHNOLOGY GROUP (ITG)						
AT&T INC @ 26.6105 19,478.89 BROKERAGE 7.32 TAX &/OR SEC .33	452.000 280.000	06/10/09 09/23/09	08/23/10 08/23/10	12,023.22 7,448.02	11,227.31 7,625.32	L 795.91 S -177.30
WESTMENT TECHNOLOGY GROUP (ITG)						



DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ELI LILLY & CO @ 33.8156 12,849.93 BROKERAGE 3.80 TAX &/OR SEC .22 INVESTMENT TECHNOLOGY GROUP (ITG)	380.000	01/15/08	08/31/10	12,845.91	21,594.56	L -8,748.65
ACE LTD NEW @ 54.3885 33,503.32 BROKERAGE 6.16 TAX &/OR SEC .57 INVESTMENT TECHNOLOGY GROUP (ITG)	616.000	02/19/09	09/01/10	33,496.59	27,513.38	L 5,983.21
ROCHE HOLDINGS LTD SPONSORED A/D/R @ 34.374 38,773.87 TAX &/OR SEC 66 J.P. MORGAN SECURITIES LLC	504.000 624.000	08/20/07 02/09/10	09/02/10 09/02/10	17,324.20 21,449.01	21,818.77 25,498.75	L -4,494.57 S -4,049.74

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ICE LTD NEW	401.000	07/28/09	09/03/10	22,021.82	17,967.91	L 4,053.91
54.9282						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
ICE LTD NEW	24.000	07/28/09	09/07/10	1,310.87	1,172.91	L 137.96
54.6306	24.000	02/12/10	09/07/10	1,310.87	1,156.41	S 154.46
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						
ICE LTD NEW	172.000	02/12/10	09/08/10	9,430.48	8,287.58	S 1,142.90
54.8393						
BROKERAGE						
TAX &/OR SEC						
INVESTMENT TECHNOLOGY GROUP (ITG)						



DAVIDSON CHRT FDN NP PCIAA-THRNBRG

Account Number: V37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CHINA MOBILE HONG KONG LTD SPONSORED A/D/R @ 49.8979 7,784.07 BROKERAGE 1.56 TAX &/OR SEC .14	156.000	11/14/06	09/15/10	7,782.37	6,727.92	L 1,054.45
EXXON MOBIL CORP @ 61.7263 38,208.58 BROKERAGE 24.76 TAX &/OR SEC .65	619.000	03/01/10	09/29/10	38,183.17	40,351.19	S -2,168.02
MORGAN STANLEY & CO INCORPORATED BANK OF AMERICA CORP @ 12.0379 53,026.95 BROKERAGE 33.04 TAX &/OR SEC .90	4,405.000	09/29/10	10/15/10	52,993.01	57,400.67	S -4,407.66
ESI SECURITIES COMPANY						

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG
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Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
NSCO INTERNATIONAL PLC ;PONS ADR @ 47.9202 BROKERAGE AX &/OR SEC	340.000	06/01/10	10/20/10	16,289.19	12,454.56	S 3,834.63
NSCO INTERNATIONAL PLC ;PONS ADR @ 47.0287 BROKERAGE AX &/OR SEC	730.000	06/01/10	10/21/10	34,323.06	25,588.99	S 8,734.07
ALECRIS BIOTHERAPEUTICS HOLDINGS CORPORATION @ 23.5428 BROKERAGE AX &/OR SEC	602.000	06/07/10	11/02/10	14,166.51	12,004.00	S 2,162.51

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DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
TALECRIS BIOTHERAPEUTICS HOLDINGS CORPORATION	317.000	06/07/10	11/03/10	7,496.06	6,321.04	S 1,175.02
@ 23.6573						
BROKERAGE	7,499.36					
TAX &/OR SEC	3.17					
	.13					
LEAP WIRELESS INTL INC	144.000	11/19/09	11/11/10	1,766.45	1,824.39	S -57.94
@ 12.2772						
BROKERAGE	1,767.92					
TAX &/OR SEC	1.44					
	.03					
INVESTMENT TECHNOLOGY GROUP (ITG)	152.000	04/01/10	11/15/10	7,111.63	8,238.44	S -1,126.81
COMPUTER SCIENCES CORP						
@ 46.7979						
BROKERAGE	7,113.28					
TAX &/OR SEC	1.52					
	.13					
INVESTMENT TECHNOLOGY GROUP (ITG)						



DAVIDSON CHRT FDN NP PCIAA-THRNBRG
Account Number: V 37128-40-8

Capital Gain and Loss Schedule

Transactions

Note: **S** indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
COMPUTER SCIENCES CORP @ 45.9649 13,237.89 BROKERAGE 2.88 TAX &/OR SEC .23 INVESTMENT TECHNOLOGY GROUP (ITG)	288.000	04/01/10	11/16/10	13,234.78	15,609.69	S -2,374.91
COMPUTER SCIENCES CORP @ 45.899 8,307.72 BROKERAGE 1.81 TAX &/OR SEC .15 INVESTMENT TECHNOLOGY GROUP (ITG)	181.000	04/01/10	11/17/10	8,305.76	9,810.25	S -1,504.49
COMPUTER SCIENCES CORP @ 46.1499 15,044.87 BROKERAGE 3.26 TAX &/OR SEC .26 INVESTMENT TECHNOLOGY GROUP (ITG)	326.000	04/01/10	11/18/10	15,041.35	17,669.30	S -2,627.95

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

Capital Gain and Loss Schedule

Transactions

Note: C indicates correction
S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
F indicates Foreign Exchange Gain/Loss
on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,705.350	06/07/07	01/06/10	1,705.35	1,686.43	L 18.92
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,780.570	04/22/08	01/08/10	1,780.57	1,739.95	L 40.62
CAPITAL ONE AUTO FINANCE TRUST SER 2007-B CL A3A 5.03% APR 15 2012 DTD 5/10/2007 PAYMENT A/C PRINCIPAL	1,754.120	07/31/07	01/15/10	1,754.12	1,737.26	L 16.86
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E81698 8.00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	769.660	04/24/09	01/15/10	769.66	827.38	S -57.72
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E9-5849 4.50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	2,168.970	06/19/08	01/15/10	2,168.97	2,159.48	L 9.49

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
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Capital Gain and Loss Schedule

Transactions

Note: **C** indicates correction
S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FREDDIE MAC GOLD PARTIC CTF 4.50% JUL 01 2018 DTD 07/01/2003 POOL M30290 PAYMENT A/C PRINCIPAL	1,683.660	11/13/09	01/15/10	1,683.66	1,744.69	S -61.03
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 5.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	2,117.180	09/24/08	01/15/10	2,117.18	2,131.40	L -14.22
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,515.220	11/06/09	01/15/10	1,515.22	1,619.87	S -104.65
FED HOME LN MTG CORP PARTN CTFS GROUP NBR EO-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,314.510	06/03/09	01/15/10	1,314.51	1,368.53	S -54.02

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Account Number: V 37128-60-6

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Capital Gain and Loss Schedule

Transactions

Note: C indicates correction
S indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FLMHC ERIMC SER 1556 CL H 6 1/2% AUG 15 2013 JTD 08/01/1993 PAYMENT A/C PRINCIPAL	2,683.300	09/01/09	01/15/10	2,683.30	2,817.46	S -134.16
HARLEY-DAVIDSON MOTORCYCLE TRUST 5.35% SER 2006-2 CL A2 MAR 15 2013 JTD 5/31/2006 PAYMENT A/C PRINCIPAL	1,002.830	09/12/06	01/15/10	1,002.83	1,006.24	L -3.41
HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 JTD 10/25/2006 PAYMENT A/C PRINCIPAL	1,132.850	09/29/08	01/15/10	1,132.85	1,019.56	L 113.29
JSSA AUTO OWNER TRUST SER 2006-4 CL A4 4.98% OCT 15 2012 JTD 11/21/2006 PAYMENT A/C PRINCIPAL	610.570	07/31/07	01/15/10	610.57	601.79	L 8.78

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

Capital Gain and Loss Schedule

Transactions

Note: **C** indicates correction
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
U S A NOTES 4 1/4% JAN 15 2011 DTD 1/15/2006 @ 103.84375 DEUTSCHE BANK ALEX BROWN TRADE DATE 01/15/10	70,000.000	05/30/06	01/15/10	72,690.63	67,910.94	L 3,137.40 O 1,642.29
CAPITAL AUTO RECEIVABLES ASSET TRUST SERIES 2007-SN1 CL A4 FLOATING RATE FEB 15 2011 DTD 06/07/2007 PAYMENT A/C PRINCIPAL AS OF 01/15/10	2,259.520	05/05/09	01/20/10	2,259.52	2,022.27	S 237.25
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST SER 2006-2 CL A4 JUL 15 2012 DTD 10/12/2006 PAYMENT A/C PRINCIPAL	1,317.690	03/06/09	01/21/10	1,317.69	1,258.39	S 59.30



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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	1,794.110	06/05/09	01/25/10	1,794.11	1,879.33	S -85.22
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 6.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	1,250.360	06/24/08	01/25/10	1,250.36	1,279.66	L -29.30
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 6.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	840.520	03/13/09	01/25/10	840.52	882.55	S -42.03
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	630.730	09/14/09	01/25/10	630.73	663.45	S -32.72

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
SIMON PROPERTY GROUP LP 7 3/4% JAN 20 2011 DTD 01/18/2001 US/PURCHASE OFFER-BOND HOLDERS RECEIVE \$1065.00 IN TENDER	15,000.000	12/11/07	01/27/10	15,975.00	16,070.50	L -95.50
CITIGROUP INC 6% FEB 21 2012 DTD 2/21/2002 @ 106 526 SALOMON BROTHERS	15,000.000 10,000.000	07/25/07 03/16/09	02/02/10 02/02/10	15,978.90 10,652.60	15,270.30 8,849.90	L 708.60 S 1,457.23 O 345.47
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,796.660	06/07/07	02/08/10	1,796.66	1,776.73	L 19.93
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,681.900	04/22/08	02/08/10	1,681.90	1,643.53	L 38.37

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CAPITAL AUTO RECEIVABLES ASSET TRUST SERIES 2007-SN1 CL A4 FLOATING RATE FEB 15 2011 DTD 06/07/2007 PAYMENT A/C PRINCIPAL	2,034.530	05/05/09	02/16/10	2,034.53	1,820.91	S 213.62
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST SER 2006-2 CL A4 JUL 15 2012 DTD 10/12/2006 PAYMENT A/C PRINCIPAL	1,302.900	03/06/09	02/16/10	1,302.90	1,244.27	S 58.63
CAPITAL ONE AUTO FINANCE TRUST SER 2007-B CL A3A 5.03% APR 15 2012 DTD 5/10/2007 PAYMENT A/C PRINCIPAL	1,757.530	07/31/07	02/16/10	1,757.53	1,740.64	L 16.89
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E81698 8.00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	745.000	04/24/09	02/16/10	745.00	800.87	S -55.87

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E9-5849 4.50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	1,377.310	06/19/08	02/16/10	1,377.31	1,371.28	L 6.03
FREDDIE MAC GOLD PARTIC CTF 4.50% JUL 01 2018 JTD 07/01/2003 POOL M30290 PAYMENT A/C PRINCIPAL	553.140	11/13/09	02/16/10	553.14	573.19	S -20.05
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 3.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	1,566.860	09/24/08	02/16/10	1,566.86	1,577.39	L -10.53
FED HOME LN MTG CRP POOL #E01216 3.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,256.590	11/06/09	02/16/10	1,256.59	1,343.37	S -86.78

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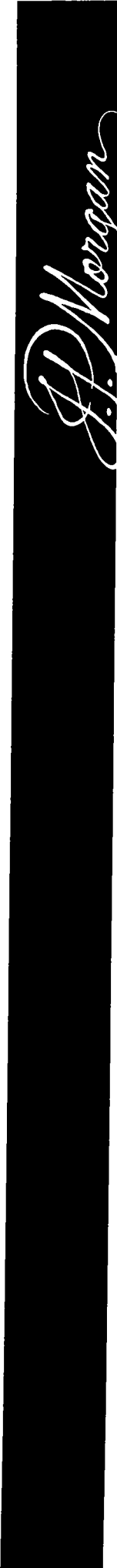
Capital Gain and Loss Schedule

Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR EO-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,109.840	06/03/09	02/16/10	1,109.84	1,155.45	S -45.61
FHLMC ERIMC SER 1556 CL H 6 1/2% AUG 15 2013 DTD 08/01/1993 PAYMENT A/C PRINCIPAL	2,700.860	09/01/09	02/16/10	2,700.86	2,835.90	S -135.04
HARLEY-DAVIDSON MOTORCYCLE TRUST 5.35% SER 2006-2 CL A2 MAR 15 2013 DTD 5/31/2006 PAYMENT A/C PRINCIPAL	888.160	09/12/06	02/16/10	888.16	891.18	L -3.02
HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 DTD 10/25/2006 PAYMENT A/C PRINCIPAL	1,094.610	09/29/08	02/16/10	1,094.61	985.15	L 109.46

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Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
USSA AUTO OWNER TRUST SER 2006-4 CL A4 4.98% OCT 15 2012 DTD 11/21/2006 PAYMENT A/C PRINCIPAL	1,376.680	07/31/07	02/16/10	1,376.68	1,356.89	L 19.79
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	1,279.080	06/05/09	02/25/10	1,279.08	1,339.84	S -60.76
FANNIE MAE 3.5% OCT 01 2018 DTD 10/01/2003 POOL NO 254996 PAYMENT A/C PRINCIPAL	695.360	01/20/10	02/25/10	695.36	706.66	S -11.30
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 6.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	834.080	06/24/08	02/25/10	834.08	853.63	L -19.55

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 6.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	869.010	03/13/09	02/25/10	869.01	912.46	S -43.45
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,354.910	09/14/09	02/25/10	1,354.91	1,425.20	S -70.29
FANNIE MAE NOTES 5% FEB 16 2012 DTD 2/15/2007 @ 107.8242 HSBC SECURITIES INC (HSBCSI)	65,000.000	07/25/07	03/04/10	70,085.73	64,370.73	L 5,715.00
U S A NOTES 5 1/8% JUN 30 2011 DTD 6/30/2006 @ 106.140625 BNP PARIBAS SECURITIES CORP.	75,000.000	09/08/06	03/04/10	79,605.47	76,280.27	L 3,325.20

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Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,807.600	08/07/07	03/08/10	1,807.60	1,787.55	L 20.05
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,666.440	04/22/08	03/08/10	1,666.44	1,628.42	L 38.02
CAPITAL AUTO RECEIVABLES ASSET TRUST SERIES 2007-SN1 CL A4 FLOATING RATE FEB 15 2011 DTD 06/07/2007 PAYMENT A/C PRINCIPAL	2,518.040	05/05/09	03/15/10	2,518.04	2,253.64	S 264.40
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST SER 2006-2 CL A4 JUL 15 2012 DTD 10/12/2006 PAYMENT A/C PRINCIPAL	1,301.920	03/06/09	03/15/10	1,301.92	1,243.33	L 58.59

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CAPITAL ONE AUTO FINANCE TRUST	1,743.780	07/31/07	03/15/10	1,743.78	1,727.03	L 16.75
SER 2007-B CL A3A 5.03%						
APR 15 2012 DTD 5/10/2007						
PAYMENT A/C PRINCIPAL						
FED HOME LN MTG CORP PARTN CTFS	3,596.380	04/24/09	03/15/10	3,596.38	3,866.11	S -269.73
GROUP NBR E81698						
8.00% DUE 05/01/2015						
PAYMENT A/C PRINCIPAL						
FED HOME LN MTG CORP PARTN CTFS	1,065.940	06/19/08	03/15/10	1,065.94	1,061.28	L 4.66
GROUP NBR E9-5849						
4.50% DUE 04/01/2013						
PAYMENT A/C PRINCIPAL						
FREDDIE MAC	1,740.950	11/13/09	03/15/10	1,740.95	1,804.06	S -63.11
GOLD PARTIC CTF 4.50% JUL 01 2018						
DTD 07/01/2003						
POOL M30290						
PAYMENT A/C PRINCIPAL						

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
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Capital Gain and Loss Schedule

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on Capital Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 5.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	2,324.170	09/24/08	03/15/10	2,324.17	2,339.79	L -15.62
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,313.630	11/06/09	03/15/10	1,313.63	1,404.35	S -90.72
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E0-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,421.390	06/03/09	03/15/10	1,421.39	1,479.80	S -58.41
FHLMC ERIMC SER 1556 CL H 6 1/2% AUG 15 2013 DTD 08/01/1993 PAYMENT A/C PRINCIPAL	2,626.440	09/01/09	03/15/10	2,626.44	2,757.76	S -131.32

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Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
-HARLEY-DAVIDSON MOTORCYCLE TRUST 5.35% SER 2006-2 CL A2 MAR 15 2013 JTD 5/31/2006 PAYMENT A/C PRINCIPAL	958.640	09/12/06	03/15/10	958.64	961.90	L -3.26
-HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 JTD 10/25/2006 PAYMENT A/C PRINCIPAL	1,053.300	09/29/08	03/15/10	1,053.30	947.97	L 105.33
-YUNDAI AUTO RECEIVABLES TR 2006-B VT CL A-4 5.150% DUE 05/15/2013 PAYMENT A/C PRINCIPAL	471.500	09/29/08	03/15/10	471.50	437.32	L 34.18
JSSA AUTO OWNER TRUST SER 2006-4 CL A4 4.98% OCT 15 2012 JTD 11/21/2006 PAYMENT A/C PRINCIPAL	1,370.290	07/31/07	03/15/10	1,370.29	1,350.59	L 19.70



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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	1,301.010	06/05/09	03/25/10	1,301.01	1,362.81	S -61.80
FANNIE MAE 3.5% OCT 01 2018 DTD 10/01/2003 POOL NO 254996 PAYMENT A/C PRINCIPAL	687.570	01/20/10	03/25/10	687.57	698.74	S -11.17
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 3.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	1,072.840	06/24/08	03/25/10	1,072.84	1,097.98	L -25.14
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 3.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	1,558.170	03/13/09	03/25/10	1,558.17	1,636.08	L -77.91

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,377.880	09/14/09	03/25/10	1,377.88	1,449.36	S -71.48
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,884.500	06/07/07	04/06/10	1,884.50	1,863.59	L 20.91
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,972.670	04/22/08	04/08/10	1,972.67	1,927.67	L 45.00
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST SER 2006-2 CL A4 JUL 15 2012 DTD 10/12/2006 PAYMENT A/C PRINCIPAL	1,408.290	03/06/09	04/15/10	1,408.29	1,344.92	L 63.37

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CAPITAL ONE AUTO FINANCE TRUST SER 2007-B CL A3A 5.03% APR 15 2012 DTD 5/10/2007 PAYMENT A/C PRINCIPAL	1,895.550	07/31/07	04/15/10	1,895.55	1,877.34	L 18.21
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E81698 8.00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	743.200	04/24/09	04/15/10	743.20	798.94	S -55.74
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E9-5849 4.50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	1,083.170	06/19/08	04/15/10	1,083.17	1,078.43	L 4.74
FREDDIE MAC GOLD PARTIC CTF 4.50% JUL 01 2018 DTD 07/01/2003 POOL M30290 PAYMENT A/C PRINCIPAL	2,193.800	11/13/09	04/15/10	2,193.80	2,273.33	S -79.53

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ED HOME LN MTG CORP PARTN CTFS ;ROUP NBR G11672 .00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	1,806.320	09/24/08	04/15/10	1,806.32	1,818.46	L -12.14
EDL HOME LN MTG CRP POOL #E01216 .50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,259.060	11/06/09	04/15/10	1,259.06	1,346.01	S -86.95
ED HOME LN MTG CORP PARTN CTFS ;ROUP NBR E0-1343 .00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,221.660	06/03/09	04/15/10	1,221.66	1,271.86	S -50.20
HLMC ERIMC ER 1556 CL H 6 1/2% AUG 15 2013 TD 08/01/1993 PAYMENT A/C PRINCIPAL	3,538.880	09/01/09	04/15/10	3,538.88	3,715.82	S -176.94



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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
HARLEY-DAVIDSON MOTORCYCLE TRUST 5.35% SER 2006-2 CL A2 MAR 15 2013 DTD 5/31/2006 PAYMENT A/C PRINCIPAL	1,170.220	09/12/06	04/15/10	1,170.22	1,174.20	L -3.98
HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 DTD 10/25/2006 PAYMENT A/C PRINCIPAL	1,142.220	09/29/08	04/15/10	1,142.22	1,028.00	L 114.22
HYUNDAI AUTO RECEIVABLES TR 2006-B NT CL A-4 5.150% DUE 05/15/2013 PAYMENT A/C PRINCIPAL	1,293.930	09/29/08	04/15/10	1,293.93	1,200.12	L 93.81
USSA AUTO OWNER TRUST SER 2006-4 CL A4 4.98% OCT 15 2012 DTD 11/21/2006 PAYMENT A/C PRINCIPAL	1,569.000	07/31/07	04/15/10	1,569.00	1,546.45	L 22.55

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

Capital Gain and Loss Schedule

Transactions

Note: C indicates correction
S indicates Short Term Realized Gain/Loss
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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CAPITAL AUTO RECEIVABLES ASSET TRUST SERIES 2007-SN1 CL A4 FLOATING RATE FEB 15 2011 DTD 06/07/2007 ENTIRE ISSUE CALLED 04/15/2010 @ 100.00	2,331.360	05/05/09	04/16/10	2,331.36	2,086.57	S 244.79
BELLSOUTH CORP NOTES 6% OCT 15 2011 DTD 10/25/2001 @ 106.833 JEFFERIES & CO-BONDS DIRECT DIVISI	15,000.000	10/03/06	04/21/10	16,024.95	15,372.75	L 652.20
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	1,489.540	06/05/09	04/26/10	1,489.54	1,560.29	S -70.75

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 3.5% OCT 01 2018 DTD 10/01/2003 POOL NO 254996 PAYMENT A/C PRINCIPAL	693.510	01/20/10	04/26/10	693.51	704.78	S -11.27
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 6.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	889.820	06/24/08	04/26/10	889.82	910.68	L -20.86
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 6.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	1,767.720	03/13/09	04/26/10	1,767.72	1,856.11	L -88.39
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	696.780	09/14/09	04/26/10	696.78	732.93	S -36.15

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ANNIE MAE ER 2002-55 CL GC 5.5% SEP 25 2017 TD 08/01/2002 PAYMENT A/C PRINCIPAL	407.510	03/01/10	04/26/10	407.51	437.44	S -29.93
MERICREDIT AUTOMOBILE RECEIVABLES RUST 5.21% SER 2006-BG CL A4 EP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,484.780	06/07/07	05/06/10	1,484.78	1,468.31	L 16.47
AIMLERCHRYSLER AUTO TR 2008-A NT L A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,747.920	04/22/08	05/10/10	1,747.92	1,708.05	L 39.87
ACHOVIA CORP R NOTES 5.30% OCT 15 2011 TD 10/23/2006 @ 105.457 ALOMON BROTHERS	20,000.000	08/12/08	05/05/10	21,091.40	19,538.80	L 1,235.44 O 317.16

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	1,250.290	03/06/09	05/17/10	1,250.29	1,194.03	L 56.26
SER 2006-2 CL A4 JUL 15 2012 DTD 10/12/2006 PAYMENT A/C PRINCIPAL						
CAPITAL ONE AUTO FINANCE TRUST	1,656.100	07/31/07	05/17/10	1,656.10	1,640.19	L 15.91
SER 2007-B CL A3A 5.03% APR 15 2012 DTD 5/10/2007 PAYMENT A/C PRINCIPAL						
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E81698 8.00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	705.760	04/24/09	05/17/10	705.76	758.69	L -52.93
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E9-5849 4.50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	1,127.050	06/19/08	05/17/10	1,127.05	1,122.12	L 4.93

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DAVIDSON CHRT FDN NP PCIAA-SHIRT MIP
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Capital Gain and Loss Schedule

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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FREDDIE MAC GOLD PARTC CTF 4.50% JUL 01 2018 DTD 07/01/2003 POOL M30290 PAYMENT A/C PRINCIPAL	585.210	11/13/09	05/17/10	585.21	606.42	S -21.21
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 5.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	2,137.680	09/24/08	05/17/10	2,137.68	2,152.04	L -14.36
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,402.100	11/06/09	05/17/10	1,402.10	1,498.93	S -96.83
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E0-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,220.320	06/03/09	05/17/10	1,220.32	1,270.47	S -50.15

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
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Capital Gain and Loss Schedule

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on Capital Transactions

O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FHLMC ERIMC SER 1556 CL H 6 1/2% AUG 15 2013 DTD 08/01/1993 PAYMENT A/C PRINCIPAL	2,305.300	09/01/09	05/17/10	2,305.30	2,420.57	S -115.27
HARLEY-DAVIDSON MOTORCYCLE TRUST 5.35% SER 2006-2 CL A2 MAR 15 2013 DTD 5/31/2006 PAYMENT A/C PRINCIPAL	1,063.060	09/12/06	05/17/10	1,063.06	1,066.67	L -3.61
HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 DTD 10/25/2006 PAYMENT A/C PRINCIPAL	1,030.480	09/29/08	05/17/10	1,030.48	927.43	L 103.05
HYUNDAI AUTO RECEIVABLES TR 2006-B NT CL A-4 5.150% DUE 05/15/2013 PAYMENT A/C PRINCIPAL	1,158.320	09/29/08	05/17/10	1,158.32	1,074.34	L 83.98
USSA AUTO OWNER TRUST SER 2006-4 CL A4 4.98% OCT 15 2012 DTD 11/21/2006 PAYMENT A/C PRINCIPAL	1,356.250	07/31/07	05/17/10	1,356.25	1,336.75	L 19.50

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Capital Gain and Loss Schedule

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on Capital Transactions

O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ANNIE MAE % MAY 01 2017 ITD 05/01/1987 OOL NO 50000 AYMENT A/C PRINCIPAL	1,912.440	04/16/10	05/25/10	1,912.44	2,110.86	S -198.42
ANNIE MAE .5% DEC 01 2017 ITD 11/01/2002 OOL NO 254546 AYMENT A/C PRINCIPAL	1,169.660	06/05/09	05/25/10	1,169.66	1,225.22	S -55.56
ANNIE MAE .5% OCT 01 2018 TD 10/01/2003 OOL NO 254996 AYMENT A/C PRINCIPAL	695.660	01/20/10	05/25/10	695.66	706.96	S -11.30
FEDERAL NATL MTG ASSN GTD MTG PASS HRU CTF POOL NBR 256412 .00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	915.390	06/24/08	05/25/10	915.39	936.84	L -21.45

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 6.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	1,765.880	03/13/09	05/25/10	1,765.88	1,854.17	L -88.29
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	2,411.070	09/14/09	05/25/10	2,411.07	2,536.14	S -125.07
FANNIE MAE SER 2002-55 CL GC 5.5% SEP 25 2017 DTD 08/01/2002 PAYMENT A/C PRINCIPAL	625.840	03/01/10	05/25/10	625.84	671.80	S -45.96
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,361.700	06/07/07	06/07/10	1,361.70	1,346.59	L 15.11
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,516.320	04/22/08	06/08/10	1,516.32	1,481.73	L 34.59

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	1,127.450	03/06/09	06/15/10	1,127.45	1,076.71	L 50.74
SER 2006-2 CL A4 JUL 15 2012 DTD 10/12/2006 PAYMENT A/C PRINCIPAL						
CAPITAL ONE AUTO FINANCE TRUST	1,548.380	07/31/07	06/15/10	1,548.38	1,533.50	L 14.88
SER 2007-B CL A3A 5.03% APR 15 2012 DTD 5/10/2007 PAYMENT A/C PRINCIPAL						
DEUTSCHE TELEKOM INTL FINANCE NOTES 8% JUN 15 2010 DTD 7/6/2000 GTD TO REDEMPTION	10,000 000	05/31/06	06/15/10	10,000.00	10,816.70	L -816.70
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E81698 8.00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	713.830	04/24/09	06/15/10	713.83	767.37	L -53.54

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Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E9-5849 4.50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	1,169.780	06/19/08	06/15/10	1,169.78	1,164.66	L 5.12
FREDDIE MAC GOLD PARTIC CTF 4.50% JUL 01 2018 DTD 07/01/2003 POOL M30290 PAYMENT A/C PRINCIPAL	1,827.780	11/13/09	06/15/10	1,827.78	1,894.04	S -66.26
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 5.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	1,861.250	09/24/08	06/15/10	1,861.25	1,873.75	L -12.50
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,250.380	11/06/09	06/15/10	1,250.38	1,336.73	S -86.35

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Transaction Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ED HOME LN MTG CORP PARTN CTFS IPOUP NBR EO-1343 .00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,141.590	06/03/09	06/15/10	1,141.59	1,188.50	L -46.91
HLMC ERIMC ER 1556 CL H 6 1/2% AUG 15 2013 TD 08/01/1993 PAYMENT A/C PRINCIPAL	2,772.160	09/01/09	06/15/10	2,772.16	2,910.77	S -138.61
ARLEY-DAVIDSON MOTORCYCLE TRUST .35% SER 2006-2 CL A2 MAR 15 2013 TD 5/31/2006 PAYMENT A/C PRINCIPAL	884.230	09/12/06	06/15/10	884.23	887.23	L -3.00
ONDA AUTO RECEIVABLES OWNER TRUST .11% SER 2006-3 CL A4 APR 15 2012 TD 10/25/2006 ENTIRE ISSUE CALLED 3/15/2010 @ 100.00	9,812.030	09/29/08	06/15/10	9,812.03	8,830.83	L 981.20

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
HYUNDAI AUTO RECEIVABLES TR 2006-B NT CL A-4 5.150% DUE 05/15/2013 PAYMENT A/C PRINCIPAL	1,087.890	09/29/08	06/15/10	1,087.89	1,009.02	L 78.87
USSA AUTO OWNER TRUST SER 2006-4 CL A4 4.98% OCT 15 2012 DTD 11/21/2006 PAYMENT A/C PRINCIPAL	1,216.540	07/31/07	06/15/10	1,216.54	1,199.05	L 17.49
FANNIE MAE 8% MAY 01 2017 DTD 05/01/1987 POOL NO 50000 PAYMENT A/C PRINCIPAL	932.610	04/16/10	06/25/10	932.61	1,029.37	S -96.76
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	2,064.860	06/05/09	06/25/10	2,064.86	2,162.94	L -98.08

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 3.5% OCT 01 2018 DTD 10/01/2003 POOL NO 254996 PAYMENT A/C PRINCIPAL	656.680	01/20/10	06/25/10	656.68	667.35	S -10.67
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 6.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	743.410	06/24/08	06/25/10	743.41	760.83	L -17.42
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 6.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	1,066.140	03/13/09	06/25/10	1,066.14	1,119.45	L -53.31
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,538.660	09/14/09	06/25/10	1,538.66	1,618.48	S -79.82

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE SER 2002-55 CL GC 5.5% SEP 25 2017 DTD 08/01/2002 PAYMENT A/C PRINCIPAL	653.470	03/01/10	06/25/10	653.47	701.46	S -47.99
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,444.480	06/07/07	07/06/10	1,444.48	1,428.46	L 16.02
CREDIT SUISSE FB USA INC NOTES 6 1/8% NOV 15 2011 DTD 11/6/2001 @ 106.072 BNP PARIBAS SECURITIES CORP.	5,000.000	08/18/08	07/02/10	5,303.60	5,145.85	L 157.75
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3 700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,717.540	04/22/08	07/08/10	1,717.54	1,678.36	L 39.18

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ATERPILLAR FINANCIAL SERVICES CORP MEDIUM TERM NOTES 5 1/8% OCT 12 2011 TD 10/12/2006 @ 105.144 1AN SECURITIES/FIXED INCOME	15,000.000	02/27/07	07/06/10	15,771.60	15,007.65	L 763.95
APITAL ONE AUTO FINANCE TRUST ER 2007-B CL A3A 5.03% PR 15 2012 DTD 5/10/2007 PAYMENT A/C PRINCIPAL	1,610.180	07/31/07	07/15/10	1,610.18	1,594.70	L 15.48
ED HOME LN MTG CORP PARTN CTFS ROUP NBR E81698 .00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	718.320	04/24/09	07/15/10	718.32	772.19	L -53.87
ED HOME LN MTG CORP PARTN CTFS ROUP NBR E9-5849 .50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	1,473.700	06/19/08	07/15/10	1,473.70	1,467.25	L 6.45



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FREDDIE MAC GOLD PARTIC CTF 4.50% JUL 01 2018 DTD 07/01/2003 POOL M30290 PAYMENT A/C PRINCIPAL	493.580	11/13/09	07/15/10	493.58	511.47	S -17.89
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 5.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	1,795.000	09/24/08	07/15/10	1,795.00	1,807.06	L -12.06
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,372.260	11/06/09	07/15/10	1,372.26	1,467.03	S -94.77
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E0-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,167.530	06/03/09	07/15/10	1,167.53	1,215.51	L -47.98

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FHLMC ERIMC	2,796.780	09/01/09	07/15/10	2,796.78	2,936.62	S -139.84
SER 1556 CL H 6 1/2% AUG 15 2013 DTD 08/01/1993 PAYMENT A/C PRINCIPAL						
HARLEY-DAVIDSON MOTORCYCLE TRUST 5.35% SER 2006-2 CL A2 MAR 15 2013 DTD 5/31/2006 PAYMENT A/C PRINCIPAL	942.030	09/12/06	07/15/10	942.03	945.23	L -3.20
USSA AUTO OWNER TRUST SER 2006-4 CL A4 4.98% OCT 15 2012 DTD 11/21/2006 PAYMENT A/C PRINCIPAL	1,274.500	07/31/07	07/15/10	1,274.50	1,256.18	L 18.32
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST SER 2006-2 CL A4 JUL 15 2012 DTD 10/12/2006 PAYMENT A/C PRINCIPAL	1,111.370	03/06/09	07/19/10	1,111.37	1,061.36	L 50.01

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
HYUNDAI AUTO RECEIVABLES TR 2006-B NT CL A-4 5.150% DUE 05/15/2013 PAYMENT A/C PRINCIPAL AS OF 07/15/10	1,067.010	09/29/08	07/19/10	1,067.01	989.65	L 77.36
FANNIE MAE 8% MAY 01 2017 DTD 05/01/1987 POOL NO 50000 PAYMENT A/C PRINCIPAL	624.490	04/16/10	07/26/10	624.49	689.28	S -64.79
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	1,456.000	06/05/09	07/26/10	1,456.00	1,525.16	L -69.16
FANNIE MAE 3.5% OCT 01 2018 DTD 10/01/2003 POOL NO 254996 PAYMENT A/C PRINCIPAL	666.090	01/20/10	07/26/10	666.09	676.91	S -10.82

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
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Capital Gain and Loss Schedule

Transactions

Note: C indicates correction
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F indicates Foreign Exchange Gain/Loss on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
EDERAL NATL MTG ASSN GTD MTG PASS HRU CTF POOL NBR 256412 .00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	658.900	06/24/08	07/26/10	658.90	674.34	L -15.44
EDERAL NATL MTG ASSN GTD MTG PASS HRU CTF POOL NBR 555816 .50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	2,518.550	03/13/09	07/26/10	2,518.55	2,644.48	L -125.93
EDERAL NATL MTG ASSN GTD MTG PASS HRU CTF POOL NBR 656564 .00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,163.750	09/14/09	07/26/10	1,163.75	1,224.12	S -60.37
ANNIE MAE ER 2002-55 CL GC 5.5% SEP 25 2017 TD 08/01/2002 PAYMENT A/C PRINCIPAL	446.160	03/01/10	07/26/10	446.16	478.92	S -32.76



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on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 5% JUN 01 2018 DTD 06/01/2003 POOL NO 705741 PAYMENT A/C PRINCIPAL	1,006.110	06/08/10	07/26/10	1,006.11	1,075.91	S -69.80
ABBOTT LABORATORIES 5.15% NOV 30 2012 DTD 11/09/2007 @ 109.868 CREDIT SUISSE FIRST BOSTON LLC	25,000.000	12/12/07	07/26/10	27,467.00	25,599.50	L 1,867.50
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,424.410	06/07/07	08/06/10	1,424.41	1,408.61	L 15.80
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,596.210	04/22/08	08/09/10	1,596.21	1,559.80	L 36.41

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	9,300.290	03/06/09	08/16/10	9,300.29	8,881.78	L 418.51
SER 2006-2 CL A4 JUL 15 2012 DTD 10/12/2006 ENTIRE ISSUE CALLED						
CAPITAL ONE AUTO FINANCE TRUST	821.280	07/31/07	08/16/10	821.28	813.39	L 7.89
SER 2007-B CL A3A 5.03% APR 15 2012 DTD 5/10/2007 ENTIRE ISSUE CALLED @ 100.00						
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E81698 8.00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	1,672.740	04/24/09	08/16/10	1,672.74	1,798.20	L -125.46
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E9-5849 4.50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	1,960.200	06/19/08	08/16/10	1,960.20	1,951.63	L 8.57

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FREDDIE MAC GOLD PARTIC CTF 4.50% JUL 01 2018 DTD 07/01/2003 POOL M30290 PAYMENT A/C PRINCIPAL	559.310	11/13/09	08/16/10	559.31	579.59	S -20.28
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 5.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	1,710.770	09/24/08	08/16/10	1,710.77	1,722.26	L -11.49
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,517.460	11/06/09	08/16/10	1,517.46	1,622.26	S -104.80
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E0-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,156.880	06/03/09	08/16/10	1,156.88	1,204.42	L -47.54

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
HLMC ERIMC IER 1556 CL H 6 1/2% AUG 15 2013 JTD 08/01/1993 PAYMENT A/C PRINCIPAL	2,474.240	09/01/09	08/16/10	2,474.24	2,597.95	S -123.71
ARLEY-DAVIDSON MOTORCYCLE TRUST .35% SER 2006-2 CL A2 MAR 15 2013 JTD 5/31/2006 PAYMENT A/C PRINCIPAL	882.400	09/12/06	08/16/10	882.40	885.40	L -3.00
MUNDAI AUTO RECEIVABLES TR 2006-B IT CL A-4 5.150% DUE 05/15/2013 PAYMENT A/C PRINCIPAL	1,040.720	09/29/08	08/16/10	1,040.72	965.27	L 75.45
ISSA AUTO OWNER TRUST ER 2006-4 CL A4 4.98% OCT 15 2012 JTD 11/21/2006 PAYMENT A/C PRINCIPAL	1,192.300	07/31/07	08/16/10	1,192.30	1,175.16	L 17.14



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on Capital Transactions

O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 8% MAY 01 2017 DTD 05/01/1987 POOL NO 50000 PAYMENT A/C PRINCIPAL	620.130	04/16/10	08/25/10	620.13	684.47	S -64.34
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	1,118.100	06/05/09	08/25/10	1,118.10	1,171.21	L -53.11
FANNIE MAE 3.5% OCT 01 2018 DTD 10/01/2003 POOL NO 254996 PAYMENT A/C PRINCIPAL	674.420	01/20/10	08/25/10	674.42	685.38	S -10.96
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 6.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	814.520	06/24/08	08/25/10	814.52	833.61	L -19.09

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FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 6.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	996.170	03/13/09	08/25/10	996.17	1,045.98	L -49.81
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	615.500	09/14/09	08/25/10	615.50	647.43	S -31.93
FANNIE MAE SER 2002-55 CL GC 5.5% SEP 25 2017 DTD 08/01/2002 PAYMENT A/C PRINCIPAL	660.680	03/01/10	08/25/10	660.68	709.20	S -48.52
FANNIE MAE 5% JUN 01 2018 DTD 06/01/2003 POOL NO 705741 PAYMENT A/C PRINCIPAL	682.130	06/08/10	08/25/10	682.13	729.45	S -47.32

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL AS OF 09/07/10	1,449.130	06/07/07	09/08/10	1,449.13	1,433.05	L 16.08
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,638.370	04/22/08	09/08/10	1,638.37	1,600.99	L 37.38
CAPITAL AUTO RECEIVABLES ASSET TRUST SER 2007-3 CL A4 5.21% MAR 17 2014 DTD 09/27/2007 PAYMENT A/C PRINCIPAL	595.730	05/26/09	09/15/10	595.73	582.88	L 12.85
CAPITAL ONE BANK 5 3/4% SEP 15 2010 DTD 9/8/2003 TO REDEMPTION	10,000.000	03/06/07	09/15/10	10,000.00	10,180.70	L -180.70

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ED HOME LN MTG CORP PARTN CTFS iROUP NBR E81698 00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	713.270	04/24/09	09/15/10	713.27	766.77	L -53.50
ED HOME LN MTG CORP PARTN CTFS iROUP NBR E9-5849 .50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	1,212.160	06/19/08	09/15/10	1,212.16	1,206.86	L 5.30
REDDIE MAC iOLD PARTIC CTF 4 50% JUL 01 2018 TD 07/01/2003 OOL M30290 AYMENT A/C PRINCIPAL	516.620	11/13/09	09/15/10	516.62	535.35	S -18.73
ED HOME LN MTG CORP PARTN CTFS iROUP NBR G11672 00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	1,770.830	09/24/08	09/15/10	1,770.83	1,782.73	L -11.90



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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,631.530	11/06/09	09/15/10	1,631.53	1,744.21	S -112.68
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E0-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,351.630	06/03/09	09/15/10	1,351.63	1,407.17	L -55.54
FHLMC ERIMC SER 1556 CL H 6 1/2% AUG 15 2013 DTD 08/01/1993 PAYMENT A/C PRINCIPAL	2,145.640	09/01/09	09/15/10	2,145.64	2,252.92	L -107.28
HARLEY-DAVIDSON MOTORCYCLE TRUST 5.35% SER 2006-2 CL A2 MAR 15 2013 DTD 5/31/2006 PAYMENT A/C PRINCIPAL	852.470	09/12/06	09/15/10	852.47	855.37	L -2.90
HYUNDAI AUTO RECEIVABLES TR 2006-B NT CL A-4 5.150% DUE 05/15/2013 PAYMENT A/C PRINCIPAL	1,042.940	09/29/08	09/15/10	1,042.94	967.33	L 75.61

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
USSA AUTO OWNER TRUST SER 2006-4 CL A4 4.98% OCT 15 2012 DTD 11/21/2006 PAYMENT A/C PRINCIPAL	1,173.340	07/31/07	09/15/10	1,173.34	1,156.47	L 16.87
U S A NOTES 5 1/8% JUN 30 2011 DTD 6/30/2006 @ 103.8359375 BANC OF AMERICA SEC LLC	85,000,000	06/05/08	09/14/10	88,260.55	88,878.71	L -618.16
TRAVELERS PPTY CASUALTY 5% MAR 15 2013 DTD 03/11/2003 @ 109.072 MORGAN STANLEY & CO. INCORPORATED	15,000,000	09/03/09	09/21/10	16,360.80	15,092.75	L 1,195.35 O 72.70
FANNIE MAE 8% MAY 01 2017 DTD 05/01/1987 POOL NO 50000 PAYMENT A/C PRINCIPAL	534.050	04/16/10	09/27/10	534.05	589.46	S -55.41

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 5% NOV 01 2017 DTD 10/01/2002 POOL NO 254510 PAYMENT A/C PRINCIPAL	2,218.970	07/28/10	09/27/10	2,218.97	2,370.14	S -151.17
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	1,619.970	06/05/09	09/27/10	1,619.97	1,696.92	L -76.95
FANNIE MAE 3.5% OCT 01 2018 DTD 10/01/2003 POOL NO 254996 PAYMENT A/C PRINCIPAL	1,753.840	01/20/10	09/27/10	1,753.84	1,782.34	S -28.50
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 6.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	1,047.850	06/24/08	09/27/10	1,047.85	1,072.41	L -24.56

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS	715.250	03/13/09	09/27/10	715.25	751.01	L -35.76
-IRU CTF POOL NBR 555816						
50% APR 01 2018 DTD 09/01/2003						
PAYMENT A/C PRINCIPAL						
FEDERAL NATL MTG ASSN GTD MTG PASS	1,117.610	09/14/09	09/27/10	1,117.61	1,175.59	L -57.98
-IRU CTF POOL NBR 656564						
00% DUE 04/01/2018						
PAYMENT A/C PRINCIPAL						
ANNIE MAE	632.620	03/01/10	09/27/10	632.62	679.08	S -46.46
ER 2002-55 CL GC 5.5% SEP 25 2017						
TD 08/01/2002						
PAYMENT A/C PRINCIPAL						
ANNIE MAE	624.340	06/08/10	09/27/10	624.34	667.65	S -43.31
% JUN 01 2018						
TD 06/01/2003						
COL NO 705741						
PAYMENT A/C PRINCIPAL						

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,412.810	06/07/07	10/06/10	1,412.81	1,397.14	L 15.67
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,479.790	04/22/08	10/08/10	1,479.79	1,446.03	L 33.76
CAPITAL AUTO RECEIVABLES ASSET TRUST SER 2007-3 CL A4 5.21% MAR 17 2014 DTD 09/27/2007 PAYMENT A/C PRINCIPAL	2,674.250	05/26/09	10/15/10	2,674.25	2,616.59	L 57.66
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E81698 8.00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	718.300	04/24/09	10/15/10	718.30	772.17	L -53.87
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E9-5849 4.50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	1,899.470	06/19/08	10/15/10	1,899.47	1,891.16	L 8.31

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FREDDIE MAC GOLD PARTIC CTF 4.50% JUL 01 2018 DTD 07/01/2003 POOL M30290 PAYMENT A/C PRINCIPAL	2,683.560	11/13/09	10/15/10	2,683.56	2,780.84	S -97.28
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 5.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	1,824.590	09/24/08	10/15/10	1,824.59	1,836.85	L -12.26
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,390.490	11/06/09	10/15/10	1,390.49	1,486.52	S -96.03
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E0-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,369.840	06/03/09	10/15/10	1,369.84	1,426.13	L -56.29

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FILMC ERIMC SER 1556 CL H 6 1/2% AUG 15 2013 DTD 08/01/1993 PAYMENT A/C PRINCIPAL	3,229.490	09/01/09	10/15/10	3,229.49	3,390.96	L -161.47
HARLEY-DAVIDSON MOTORCYCLE TRUST 5.35% SER 2006-2 CL A2 MAR 15 2013 DTD 5/31/2006 PAYMENT A/C PRINCIPAL	779.070	09/12/06	10/15/10	779.07	781.72	L -2.65
HYUNDAI AUTO RECEIVABLES TR 2006-B NT CL A-4 5.150% DUE 05/15/2013 PAYMENT A/C PRINCIPAL	952.990	09/29/08	10/15/10	952.99	883.90	L 69.09
USSA AUTO OWNER TRUST SER 2006-4 CL A4 4.98% OCT 15 2012 DTD 11/21/2006 ENTIRE ISSUE CALLED @ 100.00	9,860.530	07/31/07	10/15/10	9,860.53	9,718.80	L 141.73

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ANNIE MAE % MAY 01 2017 TD 05/01/1987 OOL NO 50000 AYMENT A/C PRINCIPAL	607.420	04/16/10	10/25/10	607.42	670.44	S -63.02
ANNIE MAE % NOV 01 2017 DTD 10/01/2002 OOL NO 254510 PAYMENT A/C PRINCIPAL	1,920.680	07/28/10	10/25/10	1,920.68	2,051.53	S -130.85
ANNIE MAE .5% DEC 01 2017 TD 11/01/2002 OOL NO 254546 AYMENT A/C PRINCIPAL	1,547.770	06/05/09	10/25/10	1,547.77	1,621.29	L -73.52
ANNIE MAE 5% OCT 01 2018 TD 10/01/2003 OOL NO 254996 AYMENT A/C PRINCIPAL	698.030	01/20/10	10/25/10	698.03	709.37	S -11.34



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FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 6.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	1,200.060	06/24/08	10/25/10	1,200.06	1,228.19	L -28.13
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 6.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	1,153.370	03/13/09	10/25/10	1,153.37	1,211.04	L -57.67
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,594.560	09/14/09	10/25/10	1,594.56	1,677.28	L -82.72
FANNIE MAE SER 2002-55 CL GC 5.5% SEP 25 2017 DTD 08/01/2002 PAYMENT A/C PRINCIPAL	634.950	03/01/10	10/25/10	634.95	681.58	S -46.63

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

Capital Gain and Loss Schedule

Transactions

Note: C indicates correction
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on Capital Transactions
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 5% JUN 01 2018 DTD 08/01/2003 POOL NO 705741 PAYMENT A/C PRINCIPAL	650.980	06/08/10	10/25/10	650.98	696.14	S -45.16
U S A NOTES 3 5/8% MAY 15 2013 DTD 5/15/2003 @ 108.3359375 DEUTSCHE BANK ALEX BROWN TRADE DATE 11/01/10	140,000.000	09/11/08	11/01/10	151,670.31	146,100.92	L 5,569.39
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,461.210	06/07/07	11/08/10	1,461.21	1,445.00	L 16.21
DAIMLER CHRYSLER AUTO TRUST SER 2007-A CL A4 5.28% MAR 08 2013 DTD 11/21/2007 PAYMENT A/C PRINCIPAL	438.520	06/29/09	11/08/10	438.52	424.41	L 14.11

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,380.980	04/22/08	11/08/10	1,380.98	1,349.48	L 31.50
MONSANTO CO SR NOTES 7 3/8% AUG 15 2012 DTD 8/14/2002 @ 111.467 GOLDMAN SACHS & CO.	15,000.000	03/11/08	11/03/10	16,720.05	16,885.35	L -165.30
CAPITAL AUTO RECEIVABLES ASSET TRUST SER 2007-3 CL A4 5.21% MAR 17 2014 DTD 09/27/2007 PAYMENT A/C PRINCIPAL	2,505.340	05/26/09	11/15/10	2,505.34	2,451.32	L 54.02
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E81698 8.00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	724.010	04/24/09	11/15/10	724.01	778.31	L -54.30

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E9-5849 4.50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	1,088.700	06/19/08	11/15/10	1,088.70	1,083.94	L 4.76
FREDDIE MAC GOLD PARTIC CTF 4.50% JUL 01 2018 JTD 07/01/2003 POOL M30290 PAYMENT A/C PRINCIPAL	1,852.200	11/13/09	11/15/10	1,852.20	1,919.34	L -67.14
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 5.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	1,647.400	09/24/08	11/15/10	1,647.40	1,658.47	L -11.07
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,446.390	11/06/09	11/15/10	1,446.39	1,546.28	L -99.89

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E0-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,455.980	06/03/09	11/15/10	1,455.98	1,515.81	L -59.83
HLMC ERIMC SER 1556 CL H 6 1/2% AUG 15 2013 JTD 08/01/1993 PAYMENT A/C PRINCIPAL	2,001.380	09/01/09	11/15/10	2,001.38	2,101.45	L -100.07
HARLEY-DAVIDSON MOTORCYCLE TRUST 5.35% SER 2006-2 CL A2 MAR 15 2013 JTD 5/31/2006 PAYMENT A/C PRINCIPAL	780.900	09/12/06	11/15/10	780.90	783.55	L -2.65
HYUNDAI AUTO RECEIVABLES TR 2006-B AT CL A-4 5.150% DUE 05/15/2013 PAYMENT A/C PRINCIPAL	908.240	09/29/08	11/15/10	908.24	842.39	L 65.85

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
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Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 8% MAY 01 2017 DTD 05/01/1987 POOL NO 50000 PAYMENT A/C PRINCIPAL	1,702.870	04/16/10	11/26/10	1,702.87	1,879.54	S -176.67
FANNIE MAE 5% NOV 01 2017 DTD 10/01/2002 POOL NO 254510 PAYMENT A/C PRINCIPAL	2,105.850	07/28/10	11/26/10	2,105.85	2,249.31	S -143.46
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	1,350.180	06/05/09	11/26/10	1,350.18	1,414.31	L -64.13
FANNIE MAE 3.5% OCT 01 2018 DTD 10/01/2003 POOL NO 254996 PAYMENT A/C PRINCIPAL	3,545.300	01/20/10	11/26/10	3,545.30	3,602.91	S -57.61

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 6.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	836.230	06/24/08	11/26/10	836.23	855.83	L -19.60
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 6.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	754.530	03/13/09	11/26/10	754.53	792.26	L -37.73
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,613.310	09/14/09	11/26/10	1,613.31	1,697.00	L -83.69
FANNIE MAE SER 2002-55 CL GC 5 5% SEP 25 2017 DTD 08/01/2002 PAYMENT A/C PRINCIPAL	457.440	03/01/10	11/26/10	457.44	491.03	S -33.59

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 5% JUN 01 2018 DTD 06/01/2003 POOL NO 705741 PAYMENT A/C PRINCIPAL	661.360	06/08/10	11/26/10	661.36	707.24	S -45.88
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 5.21% SER 2006-BG CL A4 SEP 6 2013 DTD 9/26/2006 PAYMENT A/C PRINCIPAL	1,278.570	06/07/07	12/06/10	1,278.57	1,264.39	L 14.18
DAIMLERCHRYSLER AUTO TR 2008-A NT CL A3A 3.700% DUE 06/08/2012 PAYMENT A/C PRINCIPAL	1,398.350	04/22/08	12/08/10	1,398.35	1,366.45	L 31.90
DAIMLER CHRYSLER AUTO TRUST SER 2007-A CL A4 5.28% MAR 08 2013 DTD 11/21/2007 PAYMENT A/C PRINCIPAL AS OF 12/08/10	1,062.850	06/29/09	12/09/10	1,062.85	1,028.64	L 34.21

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

Capital Gain and Loss Schedule

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MERRILL LYNCH & CO INC REPRESENTS PRO RATA SHARE OF THE NET SETTLEMENT FROM THE MERRILL LYNCH & CO INC CLASS ACTION. DUE V37128606 DAVIDSON CHRT FDN NP	0.000	00/00/00	00/00/00	117.57	.00	L 117.57
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E81698 8.00% DUE 05/01/2015 PAYMENT A/C PRINCIPAL	725.930	04/24/09	12/15/10	725.93	780.37	L -54.44
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E9-5849 4.50% DUE 04/01/2013 PAYMENT A/C PRINCIPAL	991.190	06/19/08	12/15/10	991.19	986.85	L 4.34
FREDDIE MAC 30LD PARTIC CTF 4.50% JUL 01 2018 3TD 07/01/2003 300L M30290 PAYMENT A/C PRINCIPAL	509.680	11/13/09	12/15/10	509.68	528.16	L -18.48

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 5.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	1,558.590	09/24/08	12/15/10	1,558.59	1,569.06	L -10.47
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,785.880	11/06/09	12/15/10	1,785.88	1,909.22	L -123.34
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E0-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,313.850	06/03/09	12/15/10	1,313.85	1,367.84	L -53.99
FHLMC ERIMC SER 1556 CL H 6 1/2% AUG 15 2013 DTD 08/01/1993 PAYMENT A/C PRINCIPAL	2,598.120	09/01/09	12/15/10	2,598.12	2,728.03	L -129.91

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
HARLEY-DAVIDSON MOTORCYCLE TRUST 5.35% SER 2006-2 CL A2 MAR 15 2013 DTD 5/31/2006 PAYMENT A/C PRINCIPAL	738.260	09/12/06	12/15/10	738.26	740.77	L -2.51
HYUNDAI AUTO RECEIVABLES TR 2006-B NT CL A-4 5.150% DUE 05/15/2013 ENTIRE ISSUE CALLED @ 100.00	10,976.460	09/29/08	12/15/10	10,976.46	10,180.66	L 795.80
CAPITAL AUTO RECEIVABLES ASSET TRUST SER 2007-3 CL A4 5.21% MAR 17 2014 DTD 09/27/2007 PAYMENT A/C PRINCIPAL AS OF 12/15/10	2,557.740	05/26/09	12/17/10	2,557.74	2,502.59	L 55.15
FEDERAL HOME LOAN BANK 5 1/4% JUN 18 2014 DTD 5/27/2004 @ 113.277 BNP PARIBAS SECURITIES CORP. TRADE DATE 12/20/10	125,000.000	09/14/09	12/20/10	141,596.25	141,468.95	L 127.30

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 8% MAY 01 2017 DTD 05/01/1987 POOL NO 50000 PAYMENT A/C PRINCIPAL	589.380	04/16/10	12/27/10	589.38	650.53	S -61.15
FANNIE MAE 5% NOV 01 2017 DTD 10/01/2002 POOL NO 254510 PAYMENT A/C PRINCIPAL	2,225.820	07/28/10	12/27/10	2,225.82	2,377.45	S -151.63
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	1,395.900	06/05/09	12/27/10	1,395.90	1,462.21	L -66.31
FANNIE MAE 3.5% OCT 01 2018 DTD 10/01/2003 POOL NO 254996 PAYMENT A/C PRINCIPAL	647.430	01/20/10	12/27/10	647.43	657.95	S -10.52

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 3.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	560.570	06/24/08	12/27/10	560.57	573.71	L -13.14
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 3.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	1,051.510	03/13/09	12/27/10	1,051.51	1,104.08	L -52.57
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 3.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	2,467.840	09/14/09	12/27/10	2,467.84	2,595.86	L -128.02
ANNIE MAE SER 2002-55 CL GC 5.5% SEP 25 2017 DTD 08/01/2002 PAYMENT A/C PRINCIPAL	424.480	03/01/10	12/27/10	424.48	455.65	S -31.17

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11672 5.00% DUE 03/01/2015 PAYMENT A/C PRINCIPAL	2,146.230	09/24/08	01/18/11	2,146.23	2,160.65	L -14.42 C
FEDL HOME LN MTG CRP POOL #E01216 5.50% 10/01/2017 PAYMENT A/C PRINCIPAL	1,645.480	11/06/09	01/18/11	1,645.48	1,759.12	L -113.64 C
FED HOME LN MTG CORP PARTN CTFS GROUP NBR E0-1343 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	1,486.850	06/03/09	01/18/11	1,486.85	1,547.95	L -61.10 C
FREDDIE MAC GOLD PARTIC CTF 5.5% DEC 01 2018 DTD 12/01/2003 POOL NO B11373 PAYMENT A/C PRINCIPAL	2,983.620	11/16/10	01/18/11	2,983.62	3,227.90	S -244.28 C

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 8% MAY 01 2017 DTD 05/01/1987 POOL NO 50000 PAYMENT A/C PRINCIPAL	570.490	04/16/10	01/25/11	570.49	629.68	S -59.19 C
FANNIE MAE 5% NOV 01 2017 DTD 10/01/2002 POOL NO 254510 PAYMENT A/C PRINCIPAL	1,846.880	07/28/10	01/25/11	1,846.88	1,972.70	S -125.82 C
FANNIE MAE 5.5% DEC 01 2017 DTD 11/01/2002 POOL NO 254546 PAYMENT A/C PRINCIPAL	1,362.560	06/05/09	01/25/11	1,362.56	1,427.28	L -64.72 C
FANNIE MAE 3.5% OCT 01 2018 DTD 10/01/2003 POOL NO 254996 PAYMENT A/C PRINCIPAL	922.980	01/20/10	01/25/11	922.98	937.98	L -15.00 C

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 256412 6.00% DUE 09/01/2016 PAYMENT A/C PRINCIPAL	705.540	06/24/08	01/25/11	705.54	722.08	L -16.54 C
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 555816 3.50% APR 01 2018 DTD 09/01/2003 PAYMENT A/C PRINCIPAL	699.500	03/13/09	01/25/11	699.50	734.47	L -34.97 C
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 656564 5.00% DUE 04/01/2018 PAYMENT A/C PRINCIPAL	900.750	09/14/09	01/25/11	900.75	947.48	L -46.73 C

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE	2,069.060	06/08/10	01/25/11	2,069.06	2,212.60	S -143.54 C
5% JUN 01 2018						
DTD 06/01/2003						
POOL NO 705741						
PAYMENT A/C PRINCIPAL						

Total Gain/Loss				1,042,828.11	1,017,117.60	L 23,678.36 C
				.00	.00	O 2,032.15
				145,839.69	149,880.75	S -4,386.53
				.00	.00	O 345.47

Note. Your capital gain and loss schedule will show an N/A for the gain or loss for sales where we have incomplete or missing tax cost.
Please consult your tax advisor for appropriate tax reporting on these sales.

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DAVIDSON CHRT FDN NP PCIAA-SHRT MIP
Account Number: V 37128-60-6

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Subsequent Year Reporting

Deferred Income

Security Description	Security Number	Deferred Income Paid	Deferred Income Received
FREDDIE MAC GOLD PARTIC CTF 5.5% DEC 01 2018 DTD 12/01/2003 POOL NO B11373	312963-Q2-0	-175.01	
FREDDIE MAC NOTES 5% JUL 15 2014 DTD 7/16/2004	3134A4-UU-6	-2,725.69	
U S A NOTES 1 3/4% APR 15 2013 DTD 04/15/2010	912828-MX-5	-132.45	
Total Accrued Interest Paid		-3,033.15	
Accrued Interest Paid		-3,033.15	

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DAVIDSON CHRT FDN NP PCIAA-INTERMIP
Account Number: V 37128-70-5

Capital Gain and Loss Schedule

Transactions

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F indicates Foreign Exchange Gain/Loss on Capital Transactions
O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	753.910	07/26/07	01/15/10	753.91	745.94	L 7.97
FED HOME LN MTG CORP PARTN CTFS GROUP NBR B1-5597 6.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	185.640	06/02/06	01/15/10	185.64	187.47	L -1.83
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL CE 6.50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	714.500	07/25/07	01/15/10	714.50	723.43	L -8.93
FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 DTD 09/01/1993 PAYMENT A/C PRINCIPAL	229.990	04/24/07	01/15/10	229.99	235.81	L -5.82

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DAVIDSON CHRT FDN NP PCIAA-INTERMIP
Account Number: V37128-70-5

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 6.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	360.230	08/06/07	01/15/10	360.23	367.21	L -6.98
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	705.470	06/02/06	01/15/10	705.47	700.75	L 4.72
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	929.760	06/02/06	01/15/10	929.76	920.75	L 9.01
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	383.920	09/18/07	01/15/10	383.92	389.98	L -6.06

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DAVIDSON CHRT FDN NP PCIAA-INTERMIP
Account Number: V 37128-70-5

Capital Gain and Loss Schedule

Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFIS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	872.250	09/24/07	01/15/10	872.25	867.89	L 4.36
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFIS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,308.380	07/27/07	01/15/10	1,308.38	1,303.47	L 4.91
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFIS GTD SER 2498 CL PE 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,274.970	09/10/07	01/15/10	1,274.97	1,284.93	L -9.96
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFIS GTD SER 2572 CL HK 4.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	557.730	06/02/06	01/15/10	557.73	533.15	L 24.58

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2590 CL JU 5.00% DUE 12/15/2028 PAYMENT A/C PRINCIPAL	14,508.230	09/20/07	01/15/10	14,508.23	14,218.06	L 290.17
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	2,057.540	09/13/07	01/15/10	2,057.54	1,916.72	L 140.82
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	557.480	09/12/07	01/15/10	557.48	556.87	L .61
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	441.510	06/12/07	01/15/10	441.51	427.37	L 14.14

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	562.110	03/12/07	01/15/10	562.11	549.64	L 12.47
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3113 CL LQ 5.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,398.240	09/20/07	01/15/10	1,398.24	1,385.13	L 13.11
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3151 CL UE 5.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	734.080	09/21/07	01/15/10	734.08	735.00	L -.92
FEDERAL HOME LN MTG CORP MULTICLASS GTD PARTN CTFS GTD SER 3215 CL 3215-QA 6.00% DUE 06/15/2027 PAYMENT A/C PRINCIPAL	2,450.220	09/05/07	01/15/10	2,450.22	2,470.51	L -20.29

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 DTD 10/25/2006 PAYMENT A/C PRINCIPAL	2,665.540	08/25/08	01/15/10	2,665.54	2,649.71	L 15.83
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL	138.850	06/17/08	01/19/10	138.85	143.71	L -4.86
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL AS OF 01/15/10	947.170	07/27/07	01/19/10	947.17	888.86	L 58.31
GNMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	49.730	06/09/06	01/20/10	49.73	49.23	L .50

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 6.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	1,489.020	12/20/07	01/25/10	1,489.02	1,547.65	L -58.63
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,254.090	09/14/07	01/25/10	1,254.09	1,247.88	L 6.21
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	796.720	09/05/08	01/25/10	796.72	772.89	L 23.83
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 6.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	1,038.900	09/18/07	01/25/10	1,038.90	1,059.52	L -20.62

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Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 DTD 2/1/2002 PAYMENT A/C PRINCIPAL	800.710	09/20/07	01/25/10	800.71	811.22	L -10.51
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 4.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	924.780	07/25/07	01/25/10	924.78	896.17	L 28.61
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 4.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	1,015.720	08/06/07	01/25/10	1,015.72	993.50	L 22.22
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 JTD 11/01/2004 PAYMENT A/C PRINCIPAL	598.970	09/11/07	01/25/10	598.97	611.70	L -12.73

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DAVIDSON CHRT FDN NP PCIAA-INTERMIP
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Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	1,221.190	09/17/07	01/25/10	1,221.19	1,217.75	L 3.44
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	704.300	08/17/07	01/25/10	704.30	691.08	L 13.22
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 6.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	20.400	06/02/06	01/25/10	20.40	20.67	L -.27
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 6.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	486.340	06/02/06	01/25/10	486.34	492.80	L -6.46

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 6.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	275.140	09/28/07	01/25/10	275.14	283.48	L -8.34
LEHMAN BROTHERS HOLDINGS SUB NOTES 6 1/2% JUL 19 2017 DTD 07/19/2007 IN DEFAULT LEHMAN PRICE IS N/A	45,000.000	09/09/08	02/04/10	112.50	42,725.60	L -42,613.10
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	548.400	07/26/07	02/16/10	548.40	542.60	L 5.80
FED HOME LN MTG CORP PARTN CTFs GROUP NBR B1-5597 6.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	841.790	06/02/06	02/16/10	841.79	850.08	L -8.29

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL CE 6.50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	740.030	07/25/07	02/16/10	740.03	749.28	L -9.25
FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 DTD 09/01/1993 PAYMENT A/C PRINCIPAL	384.180	04/24/07	02/16/10	384.18	393.91	L -9.73
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 6.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	298.050	08/06/07	02/16/10	298.05	303.82	L -5.77
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	539.960	06/02/06	02/16/10	539.96	536.35	L 3.61

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Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	1,124.300	06/02/06	02/16/10	1,124.30	1,113.41	L 10.89
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	445.650	09/18/07	02/16/10	445.65	452.68	L -7.03
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	879.500	09/24/07	02/16/10	879.50	875.10	L 4.40
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,319.250	07/27/07	02/16/10	1,319.25	1,314.30	L 4.95

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2498 CL PE 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,101.710	09/10/07	02/16/10	1,101.71	1,110.32	L -8.61
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2572 CL HK 4.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	495.440	06/02/06	02/16/10	495.44	473.61	L 21.83
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	1,764.240	09/13/07	02/16/10	1,764.24	1,643.49	L 120.75
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	492.790	09/12/07	02/16/10	492.79	492.25	L .54

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	443.350	06/12/07	02/16/10	443.35	429.15	L 14.20
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	510.220	03/12/07	02/16/10	510.22	498.90	L 11.32
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3113 CL LQ 5.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,136.460	09/20/07	02/16/10	1,136.46	1,125.81	L 10.65
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3151 CL UE 5.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	730.280	09/21/07	02/16/10	730.28	731.19	L -.91

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FEDERAL HOME LN MTG CORP MULTICLASS GTD PARTN CTFS GTD SER 3215 CL 3215-QA 6.00% DUE 06/15/2027 PAYMENT A/C PRINCIPAL	1,935.780	09/05/07	02/16/10	1,935.78	1,951.81	L -16.03
HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 DTD 10/25/2006 PAYMENT A/C PRINCIPAL	2,575.540	08/25/08	02/16/10	2,575.54	2,560.25	L 15.29
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL AS OF 02/16/10	1,936.240	07/27/07	02/17/10	1,936.24	1,817.04	L 119.20
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL	104.450	06/17/08	02/18/10	104.45	108.11	L -3.66

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF5 GTD SER 2538 CL 2538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL AS OF 02/16/10	1,070.590	09/11/07	02/19/10	1,070.59	1,051.19	L 19.40
GNMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	49.790	06/09/06	02/22/10	49.79	49.29	L .50
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 5.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	842.110	12/20/07	02/25/10	842.11	875.27	L -33.16
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,257.630	09/14/07	02/25/10	1,257.63	1,251.40	L 6.23

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FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	594.180	09/05/08	02/25/10	594.18	576.41	L 17.77
FANNIE MAE 6% DEC 01 2023 DTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	407.510	12/16/09	02/25/10	407.51	439.35	S -31.84
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 6.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	1,045.970	09/18/07	02/25/10	1,045.97	1,066.73	L -20.76
FANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 DTD 2/1/2002 PAYMENT A/C PRINCIPAL	664.920	09/20/07	02/25/10	664.92	673.65	L -8.73

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FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 4.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	927.530	07/25/07	02/25/10	927.53	898.84	L 28.69
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 4.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	966.410	08/06/07	02/25/10	966.41	945.27	L 21.14
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	538.050	09/11/07	02/25/10	538.05	549.48	L -11.43
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	1,214.840	09/17/07	02/25/10	1,214.84	1,211.42	L 3.42

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FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	733.340	08/17/07	02/25/10	733.34	719.58	L 13.76
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 5.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	878.540	06/02/06	02/25/10	878.54	890.21	L -11.67
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 5.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	237.940	06/02/06	02/25/10	237.94	241.10	L -3.16
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 5.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	237.310	09/28/07	02/25/10	237.31	244.50	L -7.19

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Capital Gain and Loss Schedule

Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2590 CL JU .00% DUE 12/15/2028 PAYMENT A/C PRINCIPAL AS OF 02/16/10	11,090.040	09/20/07	03/05/10	11,090.04	10,868.24	L 221.80
EDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	736.410	07/26/07	03/15/10	736.41	728.63	L 7.78
ED HOME LN MTG CORP PARTN CTFS GROUP NBR B1-5597 .00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	634.300	06/02/06	03/15/10	634.30	640.54	L -6.24
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL CE .50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	2,565.680	07/25/07	03/15/10	2,565.68	2,597.75	L -32.07

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FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 DTD 09/01/1993 PAYMENT A/C PRINCIPAL	575.420	04/24/07	03/15/10	575.42	589.99	L -14.57
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 6.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	354.190	08/06/07	03/15/10	354.19	361.05	L -6.86
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	817.370	06/02/06	03/15/10	817.37	811.90	L 5.47
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	1,541.770	06/02/06	03/15/10	1,541.77	1,526.83	L 14.94

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF'S GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	727.250	09/18/07	03/15/10	727.25	738.73	L -11.48
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF'S GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,163.110	09/24/07	03/15/10	1,163.11	1,157.29	L 5.82
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF'S GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,744.660	07/27/07	03/15/10	1,744.66	1,738.12	L 6.54
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF'S GTD SER 2498 CL PE 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,198.360	09/10/07	03/15/10	1,198.36	1,207.72	L -9.36



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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2538 CL 538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	2,525.360	09/11/07	03/15/10	2,525.36	2,479.59	L 45.77
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2572 CL HK 1.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	577.510	06/02/06	03/15/10	577.51	552.06	L 25.45
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 1.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	1,133.560	09/13/07	03/15/10	1,133.56	1,055.98	L 77.58
FEDERAL HOME LN MTG CORP MULTICLASS 1.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	3,398.020	07/27/07	03/15/10	3,398.02	3,188.83	L 209.19
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	613.530	09/12/07	03/15/10	613.53	612.86	L .67

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FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	445.200	06/12/07	03/15/10	445.20	430.94	L 14.26
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	666.310	03/12/07	03/15/10	666.31	651.53	L 14.78
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 3113 CL LQ 5.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,542.050	09/20/07	03/15/10	1,542.05	1,527.59	L 14.46
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 3151 CL UE 5.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	726.490	09/21/07	03/15/10	726.49	727.40	L -.91

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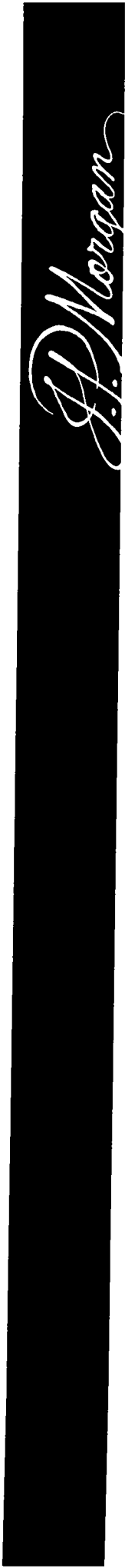
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS GTD PARTN CTFs GTD SER 3215 CL 3215-QA 6.00% DUE 06/15/2027 PAYMENT A/C PRINCIPAL	4,517.920	09/05/07	03/15/10	4,517.92	4,555.33	L -37.41
HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 DTD 10/25/2006 PAYMENT A/C PRINCIPAL	2,478.360	08/25/08	03/15/10	2,478.36	2,463.64	L 14.72
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL	124.570	06/17/08	03/18/10	124.57	128.93	L -4.36
GNMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	1,811.920	06/09/06	03/22/10	1,811.92	1,793.84	L 18.08

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Capital Gain and Loss Schedule

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U S A NOTES 4 1/2% SEP 30 2011 DTD 10/2/2006 @ 105.71875 JEFFERIES & CO-BONDS DIRECT DIVISI TRADE DATE 03/22/10	55,000.000	12/11/06	03/22/10	58,145.31	55,006.44	L 3,138.87
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 6.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	720.730	12/20/07	03/25/10	720.73	749.11	L -28.38
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,210.100	09/14/07	03/25/10	1,210.10	1,204.11	L 5.99
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	396.360	09/05/08	03/25/10	396.36	384.50	L 11.86

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 6% DEC 01 2023 DTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	839.370	12/16/09	03/25/10	839.37	904.95	S -65.58
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 6.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	1,380.940	09/18/07	03/25/10	1,380.94	1,408.34	L -27.40
FANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 DTD 2/1/2002 PAYMENT A/C PRINCIPAL	655.450	09/20/07	03/25/10	655.45	664.05	L -8.60
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 4.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	764.670	07/25/07	03/25/10	764.67	741.01	L 23.66

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FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 4.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	946.740	08/06/07	03/25/10	946.74	926.03	L 20.71
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	1,146.080	09/11/07	03/25/10	1,146.08	1,170.43	L -24.35
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	1,208.510	09/17/07	03/25/10	1,208.51	1,205.11	L 3.40
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	468.180	08/17/07	03/25/10	468.18	459.39	L 8.79

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 6.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	19.340	06/02/06	03/25/10	19.34	19.60	L -.26
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 6.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	298.360	06/02/06	03/25/10	298.36	302.32	L -3.96
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 6.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	192.830	09/28/07	03/25/10	192.83	198.68	L -5.85
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	638.280	07/26/07	04/15/10	638.28	631.53	L 6.75

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR B1-5597 6.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	201.290	06/02/06	04/15/10	201.29	203.27	L -1.98
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL CE 6.50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	590.190	07/25/07	04/15/10	590.19	597.57	L -7.38
FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 DTD 09/01/1993 PAYMENT A/C PRINCIPAL	312.670	04/24/07	04/15/10	312.67	320.58	L -7.91
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 6.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	208.340	08/06/07	04/15/10	208.34	212.38	L -4.04



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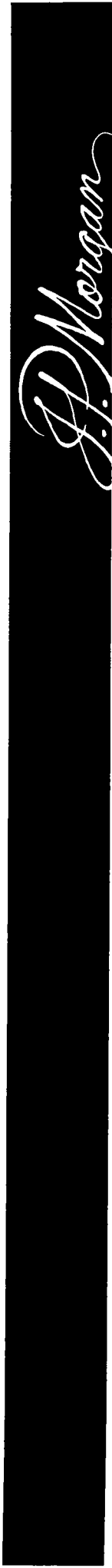
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FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	518.320	06/02/06	04/15/10	518.32	514.85	L 3.47
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	1,240.280	06/02/06	04/15/10	1,240.28	1,228.27	L 12.01
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	850.310	09/18/07	04/15/10	850.31	863.73	L -13.42
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,016.820	09/24/07	04/15/10	1,016.82	1,011.74	L 5.08

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,525.230	07/27/07	04/15/10	1,525.23	1,519.51	L 5.72
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2498 CL PE 2498-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,344.920	09/10/07	04/15/10	1,344.92	1,355.43	L -10.51
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2538 CL 2538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	3,739.660	09/11/07	04/15/10	3,739.66	3,671.88	L 67.78
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2572 CL HK 2572-BH 5.00% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	504.770	06/02/06	04/15/10	504.77	482.53	L 22.24

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	1,590.140	09/13/07	04/15/10	1,590.14	1,481.31	L 108.83
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	2,094.250	07/27/07	04/15/10	2,094.25	1,965.32	L 128.93
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	548.860	09/12/07	04/15/10	548.86	548.26	L .60
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	447.050	06/12/07	04/15/10	447.05	432.73	L 14.32
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	491.490	03/12/07	04/15/10	491.49	480.59	L 10.90

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3113 CL LQ 5.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,370.170	09/20/07	04/15/10	1,370.17	1,357.32	L 12.85
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3151 CL UE 5.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	722.720	09/21/07	04/15/10	722.72	723.62	L -90
FEDERAL HOME LN MTG CORP MULTICLASS GTD PARTN CTFS GTD SER 3215 CL 3215-QA 6.00% DUE 06/15/2027 PAYMENT A/C PRINCIPAL	2,203.960	09/05/07	04/15/10	2,203.96	2,222.21	L -18.25
HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 DTD 10/25/2006 PAYMENT A/C PRINCIPAL	2,687.580	08/25/08	04/15/10	2,687.58	2,671.62	L 15.96

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INTERNATIONAL LEASE FINANCE CORP SR NOTES 5% APR 15 2010 JTD 4/11/2005 TO REDEMPTION	29,000.000	09/13/07	04/15/10	29,000.00	28,717.83	O 282.17
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL	970.740	06/17/08	04/19/10	970.74	1,004.72	L -33.98
3NMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	47.700	06/09/06	04/20/10	47.70	47.22	L .48
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 5.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	2,790.070	12/20/07	04/26/10	2,790.07	2,899.93	L -109.86

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,267.890	09/14/07	04/26/10	1,267.89	1,261.61	L 6.28
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	563.140	09/05/08	04/26/10	563.14	546.30	L 16.84
ANNIE MAE 3% DEC 01 2023 JTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	832.700	12/16/09	04/26/10	832.70	897.75	S -65.05
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 3.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	1,226.800	09/18/07	04/26/10	1,226.80	1,251.14	L -24.34

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Capital Gain and Loss Schedule

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 DTD 2/1/2002 PAYMENT A/C PRINCIPAL	707.080	09/20/07	04/26/10	707.08	716.36	L -9.28
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 4.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	994.510	07/25/07	04/26/10	994.51	963.74	L 30.77
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 4.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	927.440	08/06/07	04/26/10	927.44	907.15	L 20.29
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	6,734.490	09/11/07	04/26/10	6,734.49	6,877.60	L -143.11

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	1,202.220	09/17/07	04/26/10	1,202.22	1,198.84	L 3.38
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	380.210	08/17/07	04/26/10	380.21	373.08	L 7.13
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 6.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	1,677.680	06/02/06	04/26/10	1,677.68	1,699.96	L -22.28
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 6.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	2,822.080	06/02/06	04/26/10	2,822.08	2,859.56	L -37.48

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 6.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	562.890	09/28/07	04/26/10	562.89	579.95	L -17.06
GENERAL MILLS INC 5.65% SEP 10 2012 DTD 08/29/2007 DUTCH TENDER OFFER TENDER OFFER - HOLDERS RECEIVED	5,000.000	12/04/07	05/12/10	5,354.40	5,119.20	L 235.20
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	571.810	07/26/07	05/17/10	571.81	565.77	L 6.04
FED HOME LN MTG CRP PARTN CTF GROUP NBR B1-5597 5.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	1,105.070	06/02/06	05/17/10	1,105.07	1,115.95	L -10.88

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL CE .50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	559.240	07/25/07	05/17/10	559.24	566.23	L -6.99
REDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 GTD 09/01/1993 PAYMENT A/C PRINCIPAL	412.930	04/24/07	05/17/10	412.93	423.38	L -10.45
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ .50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	304.720	08/06/07	05/17/10	304.72	310.62	L -5.90
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 .00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	531.320	06/02/06	05/17/10	531.32	527.77	L 3.55

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	934.150	06/02/06	05/17/10	934.15	925.10	L 9.05
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	582.350	09/18/07	05/17/10	582.35	591.54	L -9.19
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	774.530	09/24/07	05/17/10	774.53	770.66	L 3.87
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,161.790	07/27/07	05/17/10	1,161.79	1,157.43	L 4.36



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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2498 CL PE 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	966.850	09/10/07	05/17/10	966.85	974.40	L -7.55
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2538 CL 2538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	3,006.410	09/11/07	05/17/10	3,006.41	2,951.92	L 54.49
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2572 CL HK 4.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	514.580	06/02/06	05/17/10	514.58	491.91	L 22.67
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	912.940	09/13/07	05/17/10	912.94	850.46	L 62.48
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	2,159.640	07/27/07	05/17/10	2,159.64	2,026.69	L 132.95

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	546.020	09/12/07	05/17/10	546.02	545.42	L .60
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	448.910	06/12/07	05/17/10	448.91	434.53	L 14.38
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	384.900	03/12/07	05/17/10	384.90	376.36	L 8.54
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 3113 CL LQ 5.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,365.340	09/20/07	05/17/10	1,365.34	1,352.54	L 12.80

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3151 CL UE 3.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	718.970	09/21/07	05/17/10	718.97	719.87	L -.90
FEDERAL HOME LN MTG CORP MULTICLASS 3TD PARTN CTFS GTD SER 3215 CL 3215-QA 6.00% DUE 06/15/2027 PAYMENT A/C PRINCIPAL	2,094.800	09/05/07	05/17/10	2,094.80	2,112.14	L -17.34
HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 3TD 10/25/2006 PAYMENT A/C PRINCIPAL	2,424.660	08/25/08	05/17/10	2,424.66	2,410.26	L 14.40
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL AS OF 05/18/10	119.930	06/17/08	05/19/10	119.93	124.13	L -4.20

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
GNMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	48.270	06/09/06	05/20/10	48.27	47.79	L .48
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 6.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	963.510	12/20/07	05/25/10	963.51	1,001.45	L -37.94
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,377.530	09/14/07	05/25/10	1,377.53	1,370.71	L 6.82
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	771.900	09/05/08	05/25/10	771.90	748.81	L 23.09

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 6% DEC 01 2023 DTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	2,035.180	12/16/09	05/25/10	2,035.18	2,194.18	S -159.00
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 6.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	1,029.330	09/18/07	05/25/10	1,029.33	1,049.76	L -20.43
FANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 DTD 2/1/2002 PAYMENT A/C PRINCIPAL	810.410	09/20/07	05/25/10	810.41	821.05	L -10.64
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 4.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	868.930	07/25/07	05/25/10	868.93	842.05	L 26.88

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 4.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	908.500	08/06/07	05/25/10	908.50	888.63	L 19.87
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	896.210	09/11/07	05/25/10	896.21	915.26	L -19.05
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	1,195.960	09/17/07	05/25/10	1,195.96	1,192.60	L 3.36
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	543.600	08/17/07	05/25/10	543.60	533.40	L 10.20

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 3.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	19.030	06/02/06	05/25/10	19.03	19.28	L -.25
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 3.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	705.990	06/02/06	05/25/10	705.99	715.37	L -9.38
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 3.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	244.710	09/28/07	05/25/10	244.71	252.13	L -7.42
DAIMLERCHRYSLER NORTH AMERICA HOLDING CORP 3TD NOTES 8% JUN 15 2010 3TD 6/8/2000 TO REDEMPTION	15,000.000	05/30/06	06/15/10	15,000.00	16,081.80	L -1,081.80

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	581.360	07/26/07	06/15/10	581.36	575.21	L 6.15
FED HOME LN MTG CORP PARTN CTFS GROUP NBR B1-5597 6.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	943.940	06/02/06	06/15/10	943.94	953.23	L -9.29
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL CE 6.50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	764.280	07/25/07	06/15/10	764.28	773.83	L -9.55
FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 DTD 09/01/1993 PAYMENT A/C PRINCIPAL	235.420	04/24/07	06/15/10	235.42	241.38	L -5.96

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 6.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	302.800	08/06/07	06/15/10	302.80	308.67	L -5.87
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	514.230	06/02/06	06/15/10	514.23	510.79	L 3.44
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	1,162.350	06/02/06	06/15/10	1,162.35	1,151.09	L 11.26
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	497.810	09/18/07	06/15/10	497.81	505.67	L -7.86



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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	779.080	09/24/07	06/15/10	779.08	775.18	L 3.90
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,168.620	07/27/07	06/15/10	1,168.62	1,164.24	L 4.38
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2498 CL PE 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,224.930	09/10/07	06/15/10	1,224.93	1,234.50	L -9.57
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2538 CL 2538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	3,407.730	09/11/07	06/15/10	3,407.73	3,345.96	L 61.77



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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2572 CL HK 4.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	506.300	06/02/06	06/15/10	506.30	483.99	L 22.31
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	828.380	09/13/07	06/15/10	828.38	771.69	L 56.69
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	2,238.930	07/27/07	06/15/10	2,238.93	2,101.10	L 137.83
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	543.190	09/12/07	06/15/10	543.19	542.60	L .59
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	450.780	06/12/07	06/15/10	450.78	436.34	L 14.44

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	390.910	03/12/07	06/15/10	390.91	382.24	L 8.67
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3113 CL LQ 5.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,075.310	09/20/07	06/15/10	1,075.31	1,065.23	L 10.08
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3151 CL UE 5.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	715.240	09/21/07	06/15/10	715.24	716.13	L -.89
FEDERAL HOME LN MTG CORP MULTICLASS GTD PARTN CTFS GTD SER 3215 CL 3215-QA 6.00% DUE 06/15/2027 PAYMENT A/C PRINCIPAL	2,361.420	09/05/07	06/15/10	2,361.42	2,380.97	L -19.55

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DAVIDSON CHRT FDN NP PCIAA-INTERMIP
Account Number: V 37128-70-5

Capital Gain and Loss Schedule

Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
HONDA AUTO RECEIVABLES OWNER TRUST 5.11% SER 2006-3 CL A4 APR 15 2012 DTD 10/25/2006 ENTIRE ISSUE CALLED 06/15/2010 @ 100.00	23,087.120	08/25/08	06/15/10	23,087.12	22,950.05	L 137.07
U S A TREASURY NOTES 4 1/2% APR 30 2012 DTD 4/30/2007 @ 107.1640625 BNP PARIBAS SECURITIES CORP. TRADE DATE 06/17/10	95,000.000	12/08/08	06/17/10	101,805.86	105,249.93	L -3,444.07
GNMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	48.520	06/09/06	06/21/10	48.52	48.04	L .48
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL AS OF 06/18/10	118.890	06/17/08	06/23/10	118.89	123.05	L -4.16

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 6.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	1,265.720	12/20/07	06/25/10	1,265.72	1,315.56	L -49.84
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,280.070	09/14/07	06/25/10	1,280.07	1,273.73	L 6.34
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	494.570	09/05/08	06/25/10	494.57	479.78	L 14.79
FANNIE MAE 6% DEC 01 2023 DTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	1,222.520	12/16/09	06/25/10	1,222.52	1,318.03	S -95.51



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FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 3.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	1,008.870	09/18/07	06/25/10	1,008.87	1,028.89	L -20.02
ANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 JTD 2/1/2002 PAYMENT A/C PRINCIPAL	602.480	09/20/07	06/25/10	602.48	610.39	L -7.91
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 1.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	1,213.230	07/25/07	06/25/10	1,213.23	1,175.70	L 37.53
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 1.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	889.920	08/06/07	06/25/10	889.92	870.45	L 19.47

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	1,191.940	09/11/07	06/25/10	1,191.94	1,217.27	L -25.33
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	678.840	09/17/07	06/25/10	678.84	676.93	L 1.91
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	402.450	08/17/07	06/25/10	402.45	394.90	L 7.55
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 6.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	19.350	06/02/06	06/25/10	19.35	19.61	L -26

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 6.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	894.620	06/02/06	06/25/10	894.62	906.50	L -11.88
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 6.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	314.670	09/28/07	06/25/10	314.67	324.21	L -9.54
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	592.890	07/26/07	07/15/10	592.89	586.62	L 6.27
FED HOME LN MTG CORP PARTN CTFS GROUP NBR B1-5597 6.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	210.750	06/02/06	07/15/10	210.75	212.82	L -2.07

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL CE 6.50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	497.480	07/25/07	07/15/10	497.48	503.70	L -6.22
FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 DTD 09/01/1993 PAYMENT A/C PRINCIPAL	455.860	04/24/07	07/15/10	455.86	467.40	L -11.54
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 6.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	280.300	08/06/07	07/15/10	280.30	285.73	L -5.43
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	491.110	06/02/06	07/15/10	491.11	487.82	L 3.29

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS 3ROUP NBR G11900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	957.380	06/02/06	07/15/10	957.38	948.11	L 9.27
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	538.180	09/18/07	07/15/10	538.18	546.67	L -8.49
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	749.780	09/24/07	07/15/10	749.78	746.03	L 3.75
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,124.670	07/27/07	07/15/10	1,124.67	1,120.45	L 4.22

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2508 CL 2508-OY 4.50% DUE 10/15/2017 PAYMENT A/C PRINCIPAL	1,576.870	01/22/08	07/15/10	1,576.87	1,583.28	L -6.41
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2498 CL PE 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,033.950	09/10/07	07/15/10	1,033.95	1,042.03	L -8.08
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2538 CL 2538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	3,485.800	09/11/07	07/15/10	3,485.80	3,422.62	L 63.18
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2572 CL HK 4.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	470.420	06/02/06	07/15/10	470.42	449.69	L 20.73

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	1,231.070	09/13/07	07/15/10	1,231.07	1,146.82	L 84.25
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,788.630	07/27/07	07/15/10	1,788.63	1,678.52	L 110.11
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	540.370	09/12/07	07/15/10	540.37	539.78	L .59
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	452.660	06/12/07	07/15/10	452.66	438.16	L 14.50
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	444.840	03/12/07	07/15/10	444.84	434.97	L 9.87

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3113 CL LQ 5.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,325.370	09/20/07	07/15/10	1,325.37	1,312.94	L 12.43
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3151 CL UE 5.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	711.530	09/21/07	07/15/10	711.53	712.42	L -89
FEDERAL HOME LN MTG CORP MULTICLASS GTD PARTN CTFS GTD SER 3215 CL 3215-QA 6.00% DUE 06/15/2027 PAYMENT A/C PRINCIPAL	1,986.850	09/05/07	07/15/10	1,986.85	2,003.30	L -16.45
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL	266.600	06/17/08	07/19/10	266.60	275.93	L -9.33

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
GNMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	48.430	06/09/06	07/20/10	48.43	47.95	L .48
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 3.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	698.100	12/20/07	07/26/10	698.10	725.59	L -27.49
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 3.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,150.740	09/14/07	07/26/10	1,150.74	1,145.04	L 5.70
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 1.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	953.660	09/05/08	07/26/10	953.66	925.13	L 28.53

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 6% DEC 01 2023 DTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	319.650	12/16/09	07/26/10	319.65	344.62	S -24.97
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 6.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	1,013.740	09/18/07	07/26/10	1,013.74	1,033.86	L -20.12
FANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 DTD 2/1/2002 PAYMENT A/C PRINCIPAL	510.330	09/20/07	07/26/10	510.33	517.03	L -6.70
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU TR REMIC TR 2002-24 CL AJ 6.00% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	140.900	07/24/07	07/26/10	140.90	141.43	L -.53

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 4.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	898.160	07/25/07	07/26/10	898.16	870.37	L 27.79
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 4.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	871.690	08/06/07	07/26/10	871.69	852.62	L 19.07
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	1,470.280	09/11/07	07/26/10	1,470.28	1,501.52	L -31.24
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	603.360	09/17/07	07/26/10	603.36	601.66	L 1.70

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FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	620.970	08/17/07	07/26/10	620.97	609.32	L 11.65
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 6.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	234.100	06/02/06	07/26/10	234.10	237.21	L -3.11
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 6.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	2,093.700	06/02/06	07/26/10	2,093.70	2,121.51	L -27.81
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 6.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	239.650	09/28/07	07/26/10	239.65	246.91	L -7.26

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
ABBOTT LABORATORIES 5.15% NOV 30 2012 DTD 11/09/2007 @ 109.868 CREDIT SUISSE FIRST BOSTON LLC	10,000.000	03/25/08	07/26/10	10,986.80	10,594.60	L 392.20
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	607.310	07/26/07	08/16/10	607.31	600.89	L 6.42
FED HOME LN MTG CORP PARTN CTFS GROUP NBR B1-5597 6.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	185.010	06/02/06	08/16/10	185.01	186.83	L -1.82
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL CE 6.50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	758.500	07/25/07	08/16/10	758.50	767.98	L -9.48

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 DTD 09/01/1993 PAYMENT A/C PRINCIPAL	451.610	04/24/07	08/16/10	451.61	463.04	L -11.43
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 6.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	162.910	08/06/07	08/16/10	162.91	166.07	L -3.16
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	560.950	06/02/06	08/16/10	560.95	557.20	L 3.75
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	869.810	06/02/06	08/16/10	869.81	861.38	L 8.43

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	560.970	09/18/07	08/16/10	560.97	569.82	L -8.85
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	774.310	09/24/07	08/16/10	774.31	770.44	L 3.87
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,161.460	07/27/07	08/16/10	1,161.46	1,157.10	L 4.36
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2508 CL 2508-OY 4.50% DUE 10/15/2017 PAYMENT A/C PRINCIPAL	727.330	01/22/08	08/16/10	727.33	730.28	L -2.95

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DAVIDSON CHRT FDN NP PCIAA-INTERMIP
Account Number: V 37128-70-5

Capital Gain and Loss Schedule

Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF5 GTD SER 2498 CL PE 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	893.140	09/10/07	08/16/10	893.14	900.12	L -6.98
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF5 GTD SER 2538 CL 2538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	2,792.900	09/11/07	08/16/10	2,792.90	2,742.28	L 50.62
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF5 GTD SER 2572 CL HK 4.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	537.330	06/02/06	08/16/10	537.33	513.65	L 23.68
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTF5 GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	1,274.880	09/13/07	08/16/10	1,274.88	1,187.63	L 87.25
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	2,144.530	07/27/07	08/16/10	2,144.53	2,012.51	L 132.02

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	537.570	09/12/07	08/16/10	537.57	536.98	L .59
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	454.550	06/12/07	08/16/10	454.55	439.99	L 14.56
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	454.660	03/12/07	08/16/10	454.66	444.57	L 10.09
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 3113 CL LQ 3.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,154.640	09/20/07	08/16/10	1,154.64	1,143.82	L 10.82

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3151 CL UE 5.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	707.840	09/21/07	08/16/10	707.84	708.73	L -.89
FEDERAL HOME LN MTG CORP MULTICLASS GTD PARTN CTFS GTD SER 3215 CL 3215-QA 6.00% DUE 06/15/2027 PAYMENT A/C PRINCIPAL AS OF 08/16/10	1,450.400	09/05/07	08/17/10	1,450.40	1,462.41	L -12.01
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL	212.640	06/17/08	08/18/10	212.64	220.08	L -7.44
HOUSEHOLD AUTOMATIVE TRUST SER 2007-1 CL A4 5.33% NOV 17 2013 DTD 1/31/2007 PAYMENT A/C PRINCIPAL AS OF 08/17/10	810.650	02/17/09	08/18/10	810.65	664.73	L 145.92

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GNMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	48.460	06/09/06	08/20/10	48.46	47.98	L .48
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 6.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	394.130	12/20/07	08/25/10	394.13	409.65	L -15.52
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,193.740	09/14/07	08/25/10	1,193.74	1,187.83	L 5.91
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	578.810	09/05/08	08/25/10	578.81	561.50	L 17.31

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FANNIE MAE 6% DEC 01 2023 DTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	472.070	12/16/09	08/25/10	472.07	508.95	S -36.88
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 6.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	1,025.870	09/18/07	08/25/10	1,025.87	1,046.23	L -20.36
FANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 DTD 2/1/2002 PAYMENT A/C PRINCIPAL	556.430	09/20/07	08/25/10	556.43	563.73	L -7.30
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU TR REMIC TR 2002-24 CL AJ 3.00% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	498.110	07/24/07	08/25/10	498.11	499.98	L -1.87

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FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 1.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	1,032.910	07/25/07	08/25/10	1,032.91	1,000.95	L 31.96
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 1.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	853.810	08/06/07	08/25/10	853.81	835.13	L 18.68
ANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	820.630	09/11/07	08/25/10	820.63	838.07	L -17.44
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 1.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	600.210	09/17/07	08/25/10	600.21	598.52	L 1.69

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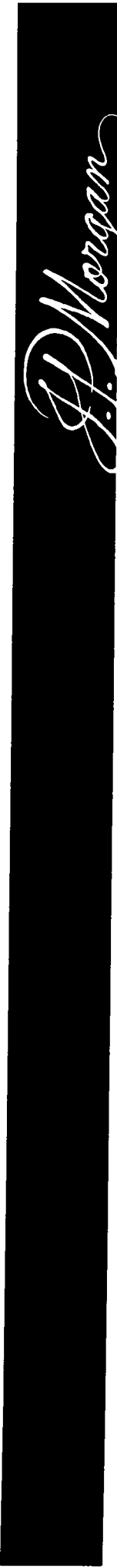
Capital Gain and Loss Schedule

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FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	356.730	08/17/07	08/25/10	356.73	350.04	L 6.69
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 6.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	468.720	06/02/06	08/25/10	468.72	474.95	L -6.23
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 6.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	211.300	06/02/06	08/25/10	211.30	214.11	L -2.81
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 6.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	236.690	09/28/07	08/25/10	236.69	243.86	L -7.17

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U S A NOTES 3 5/8% MAY 15 2013 DTD 5/15/2003 @ 107.6796875 DEUTSCHE BANK ALEX BROWN TRADE DATE 09/10/10	150,000.000	02/06/08	09/10/10	161,519.53	156,345.70	L 5,173.83
U S A TREASURY NOTES 4 1/2% APR 30 2012 DTD 4/30/2007 @ 106 5234375 GREENWICH CAPITAL MARKETS INC TRADE DATE 09/10/10	60,000.000	12/08/08	09/10/10	63,914.06	66,473.64	L -2,559.58
BANK OF NEW YORK MELLON MEDIUM TERM NOTE 4.95% NOV 01 2012 DTD 11/01/2007 @ 108.228 MORGAN STANLEY & CO. INCORPORATED	10,000.000	10/15/08	09/10/10	10,822.80	9,589.80	L 1,039.35 O 193.65



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CREDIT SUISSE FB USA INC VOTES 6 1/8% NOV 15 2011 JTD 11/6/2001 @ 105.914 SALOMON BROTHERS	10,000.000	08/18/08	09/10/10	10,591.40	10,291.70	L 299.70
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	710.700	07/26/07	09/15/10	710.70	703.19	L 7.51
FED HOME LN MTG CORP PARTN CTFS GROUP NBR B1-5597 3.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	186.610	06/02/06	09/15/10	186.61	188.45	L -1.84
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2355 CL CE 3.50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	546.130	07/25/07	09/15/10	546.13	552.96	L -6.83

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FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 JTD 09/01/1993 PAYMENT A/C PRINCIPAL	431.190	04/24/07	09/15/10	431.19	442.11	L -10.92
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 3.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	386.830	08/06/07	09/15/10	386.83	394.32	L -7.49
FED HOME LN MTG CORP PART CTFS 3ROUP NBR G1-1880 3.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	642.870	06/02/06	09/15/10	642.87	638.57	L 4.30
FED HOME LN MTG CORP PARTN CTFS 3ROUP NBR G11900 3.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	997.490	06/02/06	09/15/10	997.49	987.83	L 9.66

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	460.820	09/18/07	09/15/10	460.82	468.09	L -7.27
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	749.390	09/24/07	09/15/10	749.39	745.64	L 3.75
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,124.090	07/27/07	09/15/10	1,124.09	1,119.87	L 4.22
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2508 CL 2508-OY 4.50% DUE 10/15/2017 PAYMENT A/C PRINCIPAL	1,222.920	01/22/08	09/15/10	1,222.92	1,227.89	L -4.97

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2498 CL PE 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,014.400	09/10/07	09/15/10	1,014.40	1,022.32	L -7.92
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2538 CL 2538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	3,224.150	09/11/07	09/15/10	3,224.15	3,165.71	L 58.44
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2572 CL HK 4.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	602.520	06/02/06	09/15/10	602.52	575.97	L 26.55
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	1,792.880	09/13/07	09/15/10	1,792.88	1,670.17	L 122.71

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2695 CL BO 4.500% DUE 08/15/2028 PAYMENT A/C PRINCIPAL	175.320	07/24/07	09/15/10	175.32	166.23	L 9.09
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	2,343.270	07/27/07	09/15/10	2,343.27	2,199.01	L 144.26
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	534.790	09/12/07	09/15/10	534.79	534.21	L .58
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	456.440	06/12/07	09/15/10	456.44	441.82	L 14.62
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	437.750	03/12/07	09/15/10	437.75	428.04	L 9.71

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3113 CL LQ 5.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,560.240	09/20/07	09/15/10	1,560.24	1,545.61	L 14.63
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3151 CL UE 5.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	704.160	09/21/07	09/15/10	704.16	705.04	L - .88
GENERAL MILLS INC NOTES 5.650% SEPT 10 2012 DTD 08/29/2007 @ 109.005 -SBC SECURITIES INC (HSBCSI)	10,000.000	12/04/07	09/10/10	10,900.50	10,238.40	L 662.10
NACHOVIA CORP SR NOTES 5.30% OCT 15 2011 DTD 10/23/2006 @ 104.949 FIRST UNION CAP MKTS/WHEAT FIRST	35,000.000	08/12/08	09/14/10	36,732.15	32,975.25	L 2,421.28 O 1,335.62

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FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL	231.880	06/17/08	09/20/10	231.88	240.00	L -8.12
GNMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	48.900	06/09/06	09/20/10	48.90	48.41	L 49
HOUSEHOLD AUTOMATIVE TRUST SER 2007-1 CL A4 5.33% NOV 17 2013 DTD 1/31/2007 PAYMENT A/C PRINCIPAL AS OF 09/17/10	1,316.470	02/17/09	09/20/10	1,316.47	1,079.51	L 236.96
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 6.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	843.490	12/20/07	09/27/10	843.49	876.70	L -33.21

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FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,159.350	09/14/07	09/27/10	1,159.35	1,153.61	L 5.74
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	971.380	09/05/08	09/27/10	971.38	942.32	L 29.06
FANNIE MAE 6% DEC 01 2023 DTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	828.900	12/16/09	09/27/10	828.90	893.66	S -64.76
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 6.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	3,468.870	09/18/07	09/27/10	3,468.87	3,537.70	L -68.83

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 DTD 2/1/2002 PAYMENT A/C PRINCIPAL	568.330	09/20/07	09/27/10	568.33	575.79	L -7.46
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU TR REMIC TR 2002-24 CL AJ 6.00% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	333.560	07/24/07	09/27/10	333.56	334.81	L -1.25
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 4.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	1,185.960	07/25/07	09/27/10	1,185.96	1,149.27	L 36.69
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 4.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	836.260	08/06/07	09/27/10	836.26	817.97	L 18.29

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DAVIDSON CHRT FDN NP PCIAA-INTERMIP
Account Number: V 37128-70-5

Capital Gain and Loss Schedule

Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	788.440	09/11/07	09/27/10	788.44	805.20	L -16.76
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	597.090	09/17/07	09/27/10	597.09	595.41	L 1.68
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	544.990	08/17/07	09/27/10	544.99	534.76	L 10.23
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 3.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	428.460	06/02/06	09/27/10	428.46	434.15	L -5.69

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 6.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	2,175.280	06/02/06	09/27/10	2,175.28	2,204.17	L -28.89
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 6.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	320.960	09/28/07	09/27/10	320.96	330.69	L -9.73
KEY BANK NA 7% FEB 01 2011 DTD 02/01/2001 @ 101.908 KEYBANC CAPITAL MARKETS	5,000.000	09/19/07	10/01/10	5,095.40	5,224.75	L -129.35
SIMON PROPERTY GROUP LP 5 1/4% DEC 01 2016 DTD 12/12/2006 @ 111.135 KEYBANC CAPITAL MARKETS	15,000.000	07/25/07	10/01/10	16,670.25	14,290.95	L 2,137.54 O 241.76

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	689.270	07/26/07	10/15/10	689.27	681.98	L 7.29
FED HOME LN MTG CORP PARTN CTFS GROUP NBR B1-5597 6.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	227.590	06/02/06	10/15/10	227.59	229.83	L -2.24
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL OE 6.50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	594.320	07/25/07	10/15/10	594.32	601.75	L -7.43
FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 DTD 09/01/1993 PAYMENT A/C PRINCIPAL	511.620	04/24/07	10/15/10	511.62	524.57	L -12.95

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 6.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	258.930	08/06/07	10/15/10	258.93	263.95	L -5.02
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	707.420	06/02/06	10/15/10	707.42	702.69	L 4.73
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	924.930	06/02/06	10/15/10	924.93	915.97	L 8.96
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	304.810	09/18/07	10/15/10	304.81	309.62	L -4.81

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,052.660	09/24/07	10/15/10	1,052.66	1,047.40	L 5.26
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,578.990	07/27/07	10/15/10	1,578.99	1,573.07	L 5.92
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2508 CL 2508-OY 4.50% DUE 10/15/2017 PAYMENT A/C PRINCIPAL	754.280	01/22/08	10/15/10	754.28	757.34	L -3.06
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2498 CL PE 2508-OY 4.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,351.500	09/10/07	10/15/10	1,351.50	1,362.06	L -10.56

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2538 CL 2538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	3,687.650	09/11/07	10/15/10	3,687.65	3,620.81	L 66.84
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2572 CL HK 4.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	588.410	06/02/06	10/15/10	588.41	562.48	L 25.93
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	1,471.860	09/13/07	10/15/10	1,471.86	1,371.13	L 100.73
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2693 CL 2693-PD 4.50% DUE 04/15/2017 PAYMENT A/C PRINCIPAL	1,366.040	05/30/06	10/15/10	1,366.04	1,288.35	L 77.69

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2695 CL BO 4.500% DUE 08/15/2028 PAYMENT A/C PRINCIPAL	203.910	07/24/07	10/15/10	203.91	193.33	L 10.58
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	3,038.270	07/27/07	10/15/10	3,038.27	2,851.23	L 187.04
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	532.010	09/12/07	10/15/10	532.01	531.43	L .58
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	458.340	06/12/07	10/15/10	458.34	443.66	L 14.68
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	539.920	03/12/07	10/15/10	539.92	527.94	L 11.98

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3113 CL LQ 5.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,294.790	09/20/07	10/15/10	1,294.79	1,282.65	L 12.14
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3151 CL UE 5.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	700.510	09/21/07	10/15/10	700.51	701.39	L - 88
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL	391.510	06/17/08	10/18/10	391.51	405.21	L -13.70
3NMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	49.150	06/09/06	10/20/10	49.15	48.66	L .49

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
HOUSEHOLD AUTOMATIVE TRUST SER 2007-1 CL A4 5.33% NOV 17 2013 DTD 1/31/2007 PAYMENT A/C PRINCIPAL AS OF 10/18/10	1,260.810	02/17/09	10/20/10	1,260.81	1,033.86	L 226.95
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 3.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	347.280	12/20/07	10/25/10	347.28	360.95	L -13.67
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 3.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,105.710	09/14/07	10/25/10	1,105.71	1,100.23	L 5.48
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 3.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	986.950	09/05/08	10/25/10	986.95	957.43	L 29.52

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 6% DEC 01 2023 DTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	1,325.560	12/16/09	10/25/10	1,325.56	1,429.12	S -103.56
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 6.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	990.270	09/18/07	10/25/10	990.27	1,009.92	L -19.65
FANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 DTD 2/1/2002 PAYMENT A/C PRINCIPAL	547.120	09/20/07	10/25/10	547.12	554.30	L -7.18
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU TR REMIC TR 2002-24 CL AJ 6.00% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	357.100	07/24/07	10/25/10	357.10	358.44	L -1.34

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 4.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	1,152.580	07/25/07	10/25/10	1,152.58	1,116.92	L 35.66
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 4.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	819.040	08/06/07	10/25/10	819.04	801.12	L 17.92
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	698.030	09/11/07	10/25/10	698.03	712.86	L -14.83
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	593.980	09/17/07	10/25/10	593.98	592.31	L 1.67

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	603.850	08/17/07	10/25/10	603.85	592.52	L 11.33
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 3.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	234.320	06/02/06	10/25/10	234.32	237.43	L -3.11
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 3.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	645.680	06/02/06	10/25/10	645.68	654.26	L -8.58
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 3.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	234.510	09/28/07	10/25/10	234.51	241.62	L -7.11

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BAXTER INTERNATIONAL INC 4% MAR 01 2014 JTD 02/26/2009 @ 109.209 SALOMON BROTHERS	8,000.000	06/15/09	10/29/10	8,736.72	8,077.76	L 658.96
J S A NOTES 3 5/8% MAY 15 2013 DTD 5/15/2003 @ 108.3359375 DEUTSCHE BANK ALEX BROWN TRADE DATE 11/01/10	215,000.000 35,000.000	10/31/08 12/09/09	11/01/10 11/01/10	232,922.26 37,917.58	224,110.79 37,648.24	L 8,811.47 S 269.34
MONSANTO CO 5R NOTES 7 3/8% AUG 15 2012 JTD 8/14/2002 @ 111.467 GOLDMAN SACHS & CO.	10,000.000	08/27/07	11/03/10	11,146.70	10,759.80	L 386.90
EDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	799.960	07/26/07	11/15/10	799.96	791.50	L 8.46

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PARTN CTFS GROUP NBR B1-5597 6.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	678.980	06/02/06	11/15/10	678.98	685.66	L -6.68
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL CE 6.50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	849.260	07/25/07	11/15/10	849.26	859.88	L -10.62
FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 DTD 09/01/1993 PAYMENT A/C PRINCIPAL	422.060	04/24/07	11/15/10	422.06	432.74	L -10.68
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 6.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	496.790	08/06/07	11/15/10	496.79	506.42	L -9.63

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	748.340	06/02/06	11/15/10	748.34	743.33	L 5.01
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11 900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	1,165.330	06/02/06	11/15/10	1,165.33	1,154.04	L 11.29
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	871.920	09/18/07	11/15/10	871.92	885.68	L -13.76
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	783.990	09/24/07	11/15/10	783.99	780.07	L 3.92

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,175.990	07/27/07	11/15/10	1,175.99	1,171.58	L 4.41
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2508 CL 2508-OY 4 50% DUE 10/15/2017 PAYMENT A/C PRINCIPAL	900.980	01/22/08	11/15/10	900.98	904.64	L -3.66
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2498 CL PE 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	955.520	09/10/07	11/15/10	955.52	962.99	L -7.47
FEDERAL HOME LN MTG CORP MULTICLASS VTG PARTN CTFS GTD SER 2538 CL 2538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	3,682.130	09/11/07	11/15/10	3,682.13	3,615.39	L 66.74

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2572 CL HK 4.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	592.240	06/02/06	11/15/10	592.24	566.15	L 26.09
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	1,937.720	09/13/07	11/15/10	1,937.72	1,805.10	L 132.62
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2693 CL 2693-PD 4.50% DUE 04/15/2017 PAYMENT A/C PRINCIPAL	2,274.230	05/30/06	11/15/10	2,274.23	2,144.88	L 129.35
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2707 CL OD 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	159.490	09/21/07	11/15/10	159.49	158.29	L 1.20

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Capital Gain and Loss Schedule

Transactions

Note: C indicates correction
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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2695 CL BO 4.500% DUE 08/15/2028 PAYMENT A/C PRINCIPAL	202.810	07/24/07	11/15/10	202.81	192.29	L 10.52
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	2,728.170	07/27/07	11/15/10	2,728.17	2,560.22	L 167.95
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	529.260	09/12/07	11/15/10	529.26	528.68	L .58
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	460.250	06/12/07	11/15/10	460.25	445.51	L 14.74
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	573.620	03/12/07	11/15/10	573.62	560.89	L 12.73

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3113 CL LQ 5.00% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,625.410	09/20/07	11/15/10	1,625.41	1,610.17	L 15.24
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3151 CL UE 5.50% DUE 08/15/2030 PAYMENT A/C PRINCIPAL	696.870	09/21/07	11/15/10	696.87	697.74	L -.87
INTUIT INC 5.40% MAR 15 2012 DTD 3/12/2007 @ 105.514 JEFFERIES & CO-BONDS DIRECT DIVISI	15,000.000	04/30/09	11/09/10	15,827.10	15,189.75	L 637.35
HOUSEHOLD AUTOMATIVE TRUST SER 2007-1 CL A4 5.33% NOV 17 2013 DTD 1/31/2007 PAYMENT A/C PRINCIPAL	1,181.750	02/17/09	11/17/10	1,181.75	969.04	L 212.71

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 1999-56 CL Z 7.00% DUE 12/18/2029 PAYMENT A/C PRINCIPAL	201.850	06/17/08	11/18/10	201.85	208.91	L -7.06
GNMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	49.490	06/09/06	11/22/10	49.49	49.00	L .49
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 6.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	1,022.260	12/20/07	11/26/10	1,022.26	1,062.51	L -40.25
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,170.580	09/14/07	11/26/10	1,170.58	1,164.78	L 5.80

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	1,164.920	09/05/08	11/26/10	1,164.92	1,130.08	L 34.84
ANNIE MAE 3% DEC 01 2023 GTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	967.810	12/16/09	11/26/10	967.81	1,043.42	S -75.61
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 3.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	1,756.810	09/18/07	11/26/10	1,756.81	1,791.67	L -34.86
ANNIE MAE SER 2002-12 CL PG 6% MAR 25 2017 GTD 2/1/2002 PAYMENT A/C PRINCIPAL	784.620	09/20/07	11/26/10	784.62	794.92	L -10.30



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FEDERAL NATL MTG ASSN GTD REMIC PASS THRU TR REMIC TR 2002-24 CL AJ 6.00% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	428.010	07/24/07	11/26/10	428.01	429.61	L -1.60
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF TRMIC TR 2003-24 CL BE 4.50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	1,229.150	07/25/07	11/26/10	1,229.15	1,191.12	L 38.03
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 4.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	802.150	08/06/07	11/26/10	802.15	784.60	L 17.55
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	787.320	09/11/07	11/26/10	787.32	804.05	L -16.73

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FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	590.890	09/17/07	11/26/10	590.89	589.23	L 1.66
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	381.090	08/17/07	11/26/10	381.09	373.94	L 7.15
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 6.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	153.900	06/02/06	11/26/10	153.90	155.94	L -2.04
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 6.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	23.760	06/02/06	11/26/10	23.76	24.08	L -.32

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 6.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	295.080	09/28/07	11/26/10	295.08	304.02	L -8.94
MERRILL LYNCH & CO INC REPRESENTS PRO RATA SHARE OF THE NET SETTLEMENT FROM THE MERRILL LYNCH & CO INC CLASS ACTION. DUE V37128705 DAVIDSON CHRT FDN NP	0.000	00/00/00	00/00/00	283.81	.00	L 283.81
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	830.640	07/26/07	12/15/10	830.64	821.86	L 8.78
FED HOME LN MTG CORP PARTN CTF GROUP NBR B1-5597 6.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	195.650	06/02/06	12/15/10	195.65	197.58	L -1.93

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FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2355 CL CE 6.50% DUE 09/15/2031 PAYMENT A/C PRINCIPAL	791.540	07/25/07	12/15/10	791.54	801.43	L -9.89
FREDDIE MAC SER 1584 CL L 6.5% SEP 15 2023 DTD 09/01/1993 PAYMENT A/C PRINCIPAL	739.820	09/21/09	12/15/10	739.83	771.99	L -32.16
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 1628 CL LZ 6.50% DUE 12/15/2023 PAYMENT A/C PRINCIPAL	222.800	08/06/07	12/15/10	222.80	227.12	L -4.32
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	744.110	06/02/06	12/15/10	744.11	739.13	L 4.98

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FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	1,055.570	06/02/06	12/15/10	1,055.57	1,045.34	L 10.23
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2405 CL 2405-PE 6.00% DUE 01/15/2017 PAYMENT A/C PRINCIPAL	659.500	09/18/07	12/15/10	659.50	669.91	L -10.41
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-B 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	900.040	09/24/07	12/15/10	900.04	895.54	L 4.50
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2503 CL 2503-BH 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,350.060	07/27/07	12/15/10	1,350.06	1,345.00	L 5.06

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2508 CL 2508-OY 4.50% DUE 10/15/2017 PAYMENT A/C PRINCIPAL	1,619.330	01/22/08	12/15/10	1,619.33	1,625.91	L -6.58
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2498 CL PE 5.50% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	1,344.570	09/10/07	12/15/10	1,344.57	1,355.07	L -10.50
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2538 CL 2538-CB 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	3,241.290	09/19/07	12/15/10	3,241.30	3,181.48	L 59.82
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2572 CL HK 4.000% DUE 02/15/2017 PAYMENT A/C PRINCIPAL	590.370	06/02/06	12/15/10	590.37	564.36	L 26.01

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2628 CL AB 4.500% DUE 06/15/2018 PAYMENT A/C PRINCIPAL	2,765.240	11/29/07	12/15/10	2,765.24	2,586.46	L 178.78
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2693 CL 2693-PD 4.50% DUE 04/15/2017 PAYMENT A/C PRINCIPAL	2,235.230	05/30/06	12/15/10	2,235.23	2,108.10	L 127.13
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2707 CL OD 5.00% DUE 12/15/2017 PAYMENT A/C PRINCIPAL	2,524.900	09/21/07	12/15/10	2,524.90	2,505.96	L 18.94
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2695 CL BO 4.500% DUE 08/15/2028 PAYMENT A/C PRINCIPAL	201.710	07/24/07	12/15/10	201.71	191.25	L 10.46
FEDERAL HOME LN MTG CORP MULTICLASS 4.00% DUE 09/15/2017 PAYMENT A/C PRINCIPAL	3,734.100	07/27/07	12/15/10	3,734.10	3,504.22	L 229.88

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2877 CL 2877-PA 5.50% DUE 07/15/2033 PAYMENT A/C PRINCIPAL	526.510	09/12/07	12/15/10	526.51	525.93	L .58
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2890 CL 2890-VA 5.00% DUE 11/15/2015 PAYMENT A/C PRINCIPAL	462.170	06/12/07	12/15/10	462.17	447.37	L 14.80
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 2910 CL 2910-BD 4.50% DUE 11/15/2018 PAYMENT A/C PRINCIPAL	621.410	03/12/07	12/15/10	621.41	607.62	L 13.79
FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD SER 3113 CL LQ 3113-BD 4.50% DUE 03/15/2019 PAYMENT A/C PRINCIPAL	1,344.780	09/20/07	12/15/10	1,344.78	1,332.17	L 12.61

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL HOME LN MTG CORP MULTICLASS	693.260	09/21/07	12/15/10	693.26	694.13	L -87
MTG PARTN CTF5 GTD SER 3151 CL UE						
5.50% DUE 08/15/2030						
PAYMENT A/C PRINCIPAL						
HOUSEHOLD AUTOMATIVE TRUST	1,073.530	02/17/09	12/17/10	1,073.53	880.29	L 193.24
SER 2007-1 CL A4 5.33% NOV 17 2013						
DTD 1/31/2007						
PAYMENT A/C PRINCIPAL						
FEDERAL NATL MTG ASSN GTD REMIC PASS	130.420	06/17/08	12/20/10	130.42	134.98	L -4.56
THRU CTF REMIC TR 1999-56 CL Z						
7.00% DUE 12/18/2029						
PAYMENT A/C PRINCIPAL						
GNMA II GTD PASS THRU CTF	1,705.140	06/09/06	12/20/10	1,705.14	1,688.13	L 17.01
POOL NBR 618834						
5.50% DUE 07/20/2033						
PAYMENT A/C PRINCIPAL						



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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 6.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	534.910	12/20/07	12/27/10	534.91	555.97	L -21.06
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,095.600	09/14/07	12/27/10	1,095.60	1,090.18	L 5.42
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	1,224.640	09/05/08	12/27/10	1,224.64	1,188.01	L 36.63
FANNIE MAE 6% DEC 01 2023 DTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	1,498.970	12/16/09	12/27/10	1,498.97	1,616.08	L -117.11

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FEDERAL NATL MTG ASSN GTD MTG PASS HRU CTF POOL NBR 484969 .50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	3,248.180	09/18/07	12/27/10	3,248.18	3,312.63	L -64.45
ANNIE MAE ER 2002-12 CL PG 6% MAR 25 2017 TD 2/1/2002 PAYMENT A/C PRINCIPAL	464.030	09/20/07	12/27/10	464.03	470.12	L -6.09
FEDERAL NATL MTG ASSN GTD REMIC PASS HRU TR REMIC TR 2002-24 CL AJ 00% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	453.250	07/24/07	12/27/10	453.25	454.95	L -1.70
FEDERAL NATL MTG ASSN GTD REMIC PASS HRU CTF TRMIC TR 2003-24 CL BE .50% DUE 04/25/2017 PAYMENT A/C PRINCIPAL	1,049.260	07/25/07	12/27/10	1,049.26	1,016.80	L 32.46

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FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2003-1 CL HA 4.50% DUE 11/25/2016 PAYMENT A/C PRINCIPAL	785.580	08/06/07	12/27/10	785.58	768.40	L 17.18
FANNIE MAE SER 2004-88 CL HA 6.5% JUL 25 2034 DTD 11/01/2004 PAYMENT A/C PRINCIPAL	699.290	09/11/07	12/27/10	699.29	714.15	L -14.86
FEDERAL NATL MTG ASSN GTD REMIC PASS THRU CTF REMIC TR 2005-105 CL TL 5.50% DUE 11/25/2031 PAYMENT A/C PRINCIPAL	587.810	09/17/07	12/27/10	587.81	586.16	L 1.65
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 4.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	749.900	08/17/07	12/27/10	749.90	735.83	L 14.07

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 6.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	213.460	06/02/06	12/27/10	213.46	216.29	L -2.83
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 6.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	22.690	06/02/06	12/27/10	22.69	22.99	L -.30
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 6.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	266.160	09/28/07	12/27/10	266.16	274.23	L -8.07
NISOURCE FINANCE CORP 10 3/4% MAR 15 2016 DTD 03/09/2009 TENDERED SHARES - EXP 12/29/2010 FOR EACH \$1,000 PRINCIPAL	5,000.000	09/03/09	12/31/10	6,535.50	5,820.00	L 715.50

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DAVIDSON CHRT FDN NP PCIAA-INTERMIP
Account Number: V 37128-70-5

Capital Gain and Loss Schedule

Transactions

Note: C indicates correction

S indicates Short Term Realized Gain/Loss

L indicates Long Term Realized Gain/Loss

F indicates Foreign Exchange Gain/Loss
on Capital Transactions

O indicates Ordinary Income Gain

Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDL HOME LN MTG CRP POOL #E01488 5.000% 10/01/2018 PAYMENT A/C PRINCIPAL	877.650	07/26/07	01/18/11	877.65	868.37	L 9.28 C
FED HOME LN MTG CORP PARTN CTFS GROUP NBR B1-5597 6.00% DUE 07/01/2019 PAYMENT A/C PRINCIPAL	184.480	06/02/06	01/18/11	184.48	186.30	L -1.82 C
FED HOME LN MTG CORP PART CTFS GROUP NBR G1-1880 5.00% DUE 12/01/2020 PAYMENT A/C PRINCIPAL	698.780	06/02/06	01/18/11	698.78	694.11	L 4.67 C
FED HOME LN MTG CORP PARTN CTFS GROUP NBR G11 900 5.50% DUE 02/01/2021 PAYMENT A/C PRINCIPAL	1,045.230	06/02/06	01/18/11	1,045.23	1,035.10	L 10.13 C

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
GNMA II GTD PASS THRU CTF POOL NBR 618834 5.50% DUE 07/20/2033 PAYMENT A/C PRINCIPAL	47.070	06/09/06	01/20/11	47.07	46.60	L 47 C
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL #253886 6.50% DUE 07/01/2021 PAYMENT A/C PRINCIPAL	428.490	12/20/07	01/25/11	428.49	445.36	L -16.87 C
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254757 5.00% DUE 05/01/2013 PAYMENT A/C PRINCIPAL	1,085.480	09/14/07	01/25/11	1,085.48	1,080.10	L 5.38 C
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 254998 4.50% DUE 11/01/2023 PAYMENT A/C PRINCIPAL	845.090	09/05/08	01/25/11	845.09	819.81	L 25.28 C

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FANNIE MAE 5% DEC 01 2023 DTD 11/01/2003 POOL NO 255045 PAYMENT A/C PRINCIPAL	708.630	12/16/09	01/25/11	708.63	763.99	L -55.36 C
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 484969 3.50% DUE 06/01/2014 PAYMENT A/C PRINCIPAL	850.710	09/18/07	01/25/11	850.71	867.59	L -16.88 C
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 723908 1.50% DUE 06/01/2018 PAYMENT A/C PRINCIPAL	571.040	08/17/07	01/25/11	571.04	560.32	L 10.72 C
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 871488 3.50% DUE 04/01/2036 PAYMENT A/C PRINCIPAL	740.430	06/02/06	01/25/11	740.43	750.26	L -9.83 C



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Capital Gain and Loss Schedule

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on Capital Transactions

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Security Description	Units	Acq Date	Sold Date	Net Proceeds	Tax Cost	Total Gain/Loss
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 881602 6.50% DUE 02/01/2036 PAYMENT A/C PRINCIPAL	239.250	06/02/06	01/25/11	239.25	242.43	L -3.18 C
FEDERAL NATL MTG ASSN GTD MTG PASS THRU CTF POOL NBR 888656 6.50% DUE 04/01/2025 PAYMENT A/C PRINCIPAL	225.380	09/28/07	01/25/11	225.38	232.21	L -6.83 C
Total Gain/Loss				1,300,097.71	1,315,474.48	L -17,429.97 C O 2,063.20 S -463.42

Note: Your capital gain and loss schedule will show an N/A for the gain or loss for sales where we have incomplete or missing tax cost.
Please consult your tax advisor for appropriate tax reporting on these sales.

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Subsequent Year Reporting

Deferred Income

Security Description	Security Number	Deferred Income Paid	Deferred Income Received
INTUIT INC 5 3/4% MAR 15 2017 DTD 3/12/2007	461202-AB-9	-143.75	
RIO TINTO FIN USA LTD NOTES 6 1/2% JUL 15 2018 DTD 06/27/2008	767201-AC-0	-50.56	
SIMON PROPERTY GROUP LP SR NOTES 10.35% APR 01 2019 DTD 03/25/2009	828807-CA-3	-21.56	
TOTAL CAPITAL SA 2.3% MAR 15 2016 DTD 09/15/2010	89152U-AE-2	-38.33	
U S A NOTES 4 1/4% AUG 15 2015 DTD 8/15/2005	912828-EE-6	-519.13	
U S A NOTES 1 3/4% APR 15 2013 DTD 04/15/2010	912828-MX-5	-237.50	
WAL MART STORES INC SR NOTES 3 1/4% OCT 25 2020 DTD 10/25/2010	931142-CZ-4	-5.78	

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