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Form **990-PF**

Return of Private Foundation
 or Section 4947(a)(1) Nonexempt Charitable Trust
 Treated as a Private Foundation

OMB No 1545-0052

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 10/1/2010, and ending 9/30/2011

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: **LOCKHART J M ALLY HERC**
 Number and street (or P O box number if mail is not delivered to street address): **BNY Mellon, N A - P O Box 185**
 City or town, state, and ZIP code: **Pittsburgh PA 15230-0185**

A Employer identification number: **25-6018593**
 B Telephone number (see page 10 of the instructions): **412-234-8833**

C If exemption application is pending, check here
 D 1 Foreign organizations, check here
 2 Foreign organizations meeting the 85% test, check here and attach computation
 E If private foundation status was terminated under section 507(b)(1)(A), check here
 F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here

H Check type of organization Section 501(c)(3) exempt private foundation
 Section 4947(a)(1) nonexempt charitable trust Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ **66,562,629**
 J Accounting method Cash Accrual Other (specify) _____
 (Part I, column (d) must be on cash basis)

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	1,839,211	1,801,323		
	5 a Gross rents			0	
	b Net rental income or (loss)	0			
	6 a Net gain or (loss) from sale of assets not on line 10	3,263,646			
	b Gross sales price for all assets on line 6a	51,791,258			
	7 Capital gain net income (from Part IV, line 2)		3,270,005		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0				
c Gross profit or (loss) (attach schedule)	0				
11 Other income (attach schedule)	-49,704	-48,894	0		
12 Total. Add lines 1 through 11	5,053,153	5,022,434	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	225,097	135,058		90,039
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)		0	0	0
	b Accounting fees (attach schedule)		0	0	0
	c Other professional fees (attach schedule)		0	0	0
	17 Interest	58,872	58,872		
	18 Taxes (attach schedule) (see page 14 of the instructions)	50,800	38,633	0	0
	19 Depreciation (attach schedule) and depletion		0	0	
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	92,647	92,647	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	427,416	325,210	0	90,039
	25 Contributions, gifts, grants paid	3,581,954			3,581,954
26 Total expenses and disbursements. Add lines 24 and 25	4,009,370	325,210	0	3,671,993	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	1,043,783				
b Net investment income (if negative, enter -0-)		4,697,224			
c Adjusted net income (if negative, enter -0-)			0		

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

Form **990-PF** (2010)

(HTA)

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)			
		Beginning of year (a) Book Value	End of year (b) Book Value (c) Fair Market Value		
Assets	1	Cash—non-interest-bearing	0	0	
	2	Savings and temporary cash investments	1,034,882	414,909	414,909
	3	Accounts receivable	0		
		Less allowance for doubtful accounts	0	0	0
	4	Pledges receivable	0		
		Less allowance for doubtful accounts	0	0	0
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)	0	0	0
	7	Other notes and loans receivable (attach schedule)	0		
		Less allowance for doubtful accounts	0	0	0
	8	Inventories for sale or use	0	0	
	9	Prepaid expenses and deferred charges		0	
	10 a	Investments—U S and state government obligations (attach schedule)	0	0	0
	b	Investments—corporate stock (attach schedule)	0	0	0
	c	Investments—corporate bonds (attach schedule)	0	0	0
	11	Investments—land, buildings, and equipment basis	0		
	Less accumulated depreciation (attach schedule)	0	0	0	
12	Investments—mortgage loans				
13	Investments—other (attach schedule)	63,289,813	65,092,819	61,161,548	
14	Land, buildings, and equipment basis	0			
	Less accumulated depreciation (attach schedule)	0	0	0	
15	Other assets (describe MELLON OPTIMA L/S STRATEG')	4,734,586	4,734,586	4,986,172	
16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	69,059,281	70,242,314	66,562,629	
Liabilities	17	Accounts payable and accrued expenses	0	0	
	18	Grants payable			
	19	Deferred revenue	0	0	
	20	Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21	Mortgages and other notes payable (attach schedule)	0	0	
	22	Other liabilities (describe)	0	0	
	23	Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. <input type="checkbox"/>				
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. <input checked="" type="checkbox"/>				
	27	Capital stock, trust principal, or current funds	69,059,281	70,242,314	
	28	Paid-in or capital surplus, or land, bldg, and equipment fund			
29	Retained earnings, accumulated income, endowment, or other funds				
30	Total net assets or fund balances (see page 17 of the instructions)	69,059,281	70,242,314		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	69,059,281	70,242,314		

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 69,059,281
2	Enter amount from Part I, line 27a	2 1,043,783
3	Other increases not included in line 2 (itemize) See Attached Statement	3 136,728
4	Add lines 1, 2, and 3	4 70,239,792
5	Decreases not included in line 2 (itemize) PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	5 -2,522
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II column (b), line 30	6 70,242,314

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a 0	0	0	0	
b 0	0	0	0	
c 0	0	0	0	
d 0	0	0	0	
e 0	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any		
a 0	0	0		0
b 0	0	0		0
c 0	0	0		0
d 0	0	0		0
e 0	0	0		0
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	3,270,005
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8			3	0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? Yes No
 If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part

1 Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2009	3,712,073	54,924,267	0.067585
2008	4,274,119	62,784,645	0.068076
2007			0.000000
2006			0.000000
2005			0.000000

2 Total of line 1, column (d)	2	0.135661
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.067831
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	73,586,999
5 Multiply line 4 by line 3	5	4,991,480
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	46,972
7 Add lines 5 and 6	7	5,038,452
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions on page 18	8	3,671,993

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

1 a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)	}	1	93,944
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input type="checkbox"/> and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0
3 Add lines 1 and 2		3	93,944
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5 Tax based on investment income Subtract line 4 from line 3 If zero or less, enter -0-		5	93,944
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	27,692	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	0	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d		7	27,692
8 Enter any penalty for underpayment of estimated tax Check here <input type="checkbox"/> if Form 2220 is attached		8	0
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9	66,252
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		10	0
11 Enter the amount of line 10 to be Credited to 2011 estimated tax <input type="checkbox"/> Refunded <input type="checkbox"/>		11	0

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? <i>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</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation <input type="checkbox"/> \$ _____ (2) On foundation managers <input type="checkbox"/> \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers <input type="checkbox"/> \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		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? <i>If "Yes," attach a conformed copy of the changes</i>		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	X	
8 a Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) <input type="checkbox"/> PA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If "No," attach explanation</i>	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)			X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?			X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	X		
14	The books are in care of ▶ BNY MELLON, N A Telephone no ▶ (412) 234-5784 Located at ▶ P O BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶			X 0
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes," enter the name of the foreign country ▶		Yes	No X

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(4)	Pay compensation to, or pay or reimburse the expenses of a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> 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)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 ▶ <input type="checkbox"/>	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No If "Yes," list the years ▶ 20____, 20____, 20____, 20____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 22 of the instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b	If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720 to determine if the foundation had excess business holdings in 2010)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b	X

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

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? Yes No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? Yes No

(3) Provide a grant to an individual for travel, study, or other similar purposes? Yes No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) Yes No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? Yes No

b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here **5b** N/A

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? **N/A** Yes No
If "Yes," attach the statement required by Regulations section 53.4945–5(d)

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X
If "Yes" to 6b file Form 8870

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b** N/A

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
BNY MELLON, N/A PO BOX 185 PITTSBURGH PA 15230-0185	TRUSTEE SEE ATTACHED	423,331	NONE	NONE
BNY MELLON, N/A PO BOX 185 PITTSBURGH PA 15230-0185	FEE REIMBURSEMENT	-198,234	N/A	N/A
		00	0	0
		00	0	0

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

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

Total number of other employees paid over \$50,000 **▶** NONE

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

3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0
.....		0
.....		0
.....		0
.....		0
.....		0
Total number of others receiving over \$50,000 for professional services		NONE

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 NONE	
.....	
2	
.....	
3	
.....	
4	
.....	

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

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

	Amount
1 NONE	
.....	
2	
.....	
All other program-related investments. See page 24 of the instructions	
3 NONE	0
.....	
Total. Add lines 1 through 3	NONE

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 24 of the instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	73,825,365
b	Average of monthly cash balances	1b	882,248
c	Fair market value of all other assets (see page 25 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	74,707,613
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	74,707,613
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	1,120,614
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	73,586,999
6	Minimum investment return. Enter 5% of line 5	6	3,679,350

Part XI Distributable Amount (see page 25 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here and do not complete this part.)

1	Minimum investment return from Part X, line 6		1	3,679,350
2a	Tax on investment income for 2010 from Part VI, line 5	2a	93,944	
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	0	
c	Add lines 2a and 2b	2c	93,944	
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	3,585,406	
4	Recoveries of amounts treated as qualifying distributions	4		
5	Add lines 3 and 4	5	3,585,406	
6	Deduction from distributable amount (see page 25 of the instructions)	6		
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	3,585,406	

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	3,671,993
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	3,671,993
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	3,671,993

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see page 26 of the instructions)

		(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1	Distributable amount for 2010 from Part XI, line 7				3,585,406
2	Undistributed income, if any, as of the end of 2010				
a	Enter amount for 2009 only			0	
b	Total for prior years 20____, 20____, 20____		0		
3	Excess distributions carryover, if any, to 2010				
a	From 2005	NONE			
b	From 2006	NONE			
c	From 2007	NONE			
d	From 2008	1,176,835			
e	From 2009	993,552			
f	Total of lines 3a through e	2,170,387			
4	Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 3,671,993				
a	Applied to 2009, but not more than line 2a			0	
b	Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		0		
c	Treated as distributions out of corpus (Election required—see page 26 of the instructions)	0			
d	Applied to 2010 distributable amount				3,585,406
e	Remaining amount distributed out of corpus	86,587			
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	2,256,974			
b	Prior years' undistributed income Subtract line 4b from line 2b		0		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d	Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e	Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f	Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8	Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	0			
9	Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	2,256,974			
10	Analysis of line 9				
a	Excess from 2006	0			
b	Excess from 2007	0			
c	Excess from 2008	1,176,835			
d	Excess from 2009	993,552			
e	Excess from 2010	86,587			

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

N/A

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

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

4942(j)(3) or 4942(j)(5)

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

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

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> See Attached Statement				
Total				▶ 3a 3,581,954
b <i>Approved for future payment</i> NONE				
Total				▶ 3b NONE

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	
Long Term CG Distributions				Amount		38,814					
Short Term CG Distributions				0							
1	X	FHLMC GOLD G05580 6 5%	3128MQ90			9/1/2009		3/15/2011	5,830	6,210	-380
2	X	FHLMC GOLD G05580 6 5%	3128MQ90			9/1/2009		4/15/2011	5,467	5,829	-362
3	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		11/25/2010	9,259	9,322	-63
4	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		12/25/2010	8,499	8,558	-59
5	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		1/25/2011	10,840	10,910	-70
6	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		2/25/2011	3,614	3,639	-25
7	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		3/25/2011	3,268	3,291	-23
8	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		4/25/2011	2,258	2,273	-15
9	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		5/25/2011	1,602	1,613	-11
10	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		6/25/2011	2,017	2,031	-14
11	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		7/25/2011	3,564	3,589	-25
12	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		8/25/2011	2,806	2,825	-19
13	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		9/15/2011	311,468	295,858	15,610
14	X	FNMA POOL # 932670 4 5%	31412RFK8			9/1/2009		9/25/2011	6,450	6,495	-45
15	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		10/25/2010	823	833	-10
16	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		11/25/2010	1,052	1,065	-13
17	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		2/16/2011	47,936	48,180	-244
18	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		2/25/2011	593	601	-8
19	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		3/25/2011	790	800	-10
20	X	FNMA POOL # 936591 5 546%	31412V7C6			5/3/2007		10/25/2010	1,413	1,425	-12
21	X	FNMA POOL # 936591 5 546%	31412V7C6			5/3/2007		11/25/2010	2,562	2,583	-21
22	X	FNMA POOL # 936591 5 541%	31412V7C6			5/3/2007		12/15/2010	72,043	69,563	2,480
23	X	FNMA POOL # 936591 5 541%	31412V7C6			5/3/2007		12/25/2010	1,431	1,443	-12
24	X	FNMA POOL # 944112 5 798%	31413FKZ4			8/2/2007		10/25/2010	1,490	1,489	1
25	X	FNMA POOL # 944112 5 798%	31413FKZ4			8/2/2007		11/25/2010	6	6	0
26	X	FNMA POOL # 944112 5 798%	31413FKZ4			8/2/2007		12/15/2010	75,370	70,109	5,261
27	X	FNMA POOL # 944112 5 798%	31413FKZ4			8/2/2007		12/25/2010	2,040	2,035	5
28	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		10/25/2010	3,219	3,228	-9
29	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		10/27/2010	2,739	2,531	208
30	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		11/25/2010	1,564	1,568	-4
31	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		12/25/2010	2,335	2,341	-6
32	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		1/25/2011	128	129	-1
33	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		2/25/2011	4,116	4,126	-10
34	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		3/15/2011	4,267	4,266	1
35	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		5/15/2011	4,215	4,215	0
36	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		4/15/2011	4,881	4,880	1
37	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		6/15/2011	4,327	4,326	1
38	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		7/15/2011	4,150	4,149	1
39	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		8/15/2011	3,729	3,729	0
40	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		9/15/2011	3,902	3,902	0
41	X	HESS CORP	42809H107			12/26/2008		11/17/2010	12,929	9,204	3,725
42	X	HESS CORP	42809H107			12/23/2009		11/17/2010	112,275	91,002	21,273
43	X	HESS CORP	42809H107			9/29/2004		11/17/2010	17,592	7,634	10,058
44	X	HESS CORP	42809H107			9/29/2004		12/11/2010	4,389	1,762	2,627
45	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		12/25/2010	710	718	-8
46	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		1/25/2011	1,356	1,373	-17
47	X	STATE STREET CORP	857477103			5/6/2011		6/24/2011	4,750	5,109	-359
48	X	STATE STREET CORP	857477103			5/6/2011		7/26/2011	2,125	2,322	-197
49	X	DREYFUS SELECT MANAGER	86271F677			12/23/2009		12/11/2010	50,000	41,402	8,598
50	X	DREYFUS U S EQUITY FUND	86271F727			11/22/2010		12/11/2010	50,000	49,392	608
51	X	TAIWAN SEMICONDUCTOR M	874039100			5/6/2011		6/24/2011	4,337	4,805	-468
Totals									51,791,258	48,527,612	3,263,646
Securities									0	0	0
Other sales									0	0	0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses	
									Amount	38,814		
									Long Term CG Distributions			
									Short Term CG Distributions	0		
									Securities	51,791,258	48,527,612	3,263,646
									Other sales	0	0	0
52	X	TAIWAN SEMICONDUCTOR M	874039100			5/6/2011		7/15/2011	56,891	64,384	-7,493	
53	X	TAIWAN SEMICONDUCTOR M	874039100			5/6/2011		7/19/2011	78,045	87,996	-9,951	
54	X	TARGET CORP	87612E106			6/10/2009		11/17/2010	71,300	51,948	19,352	
55	X	TARGET CORP	87612E106			8/16/2009		11/17/2010	5,013	4,576	437	
56	X	TARGET CORP	87612E106			6/25/2009		11/17/2010	54,032	39,039	14,943	
57	X	TARGET CORP	87612E106			6/25/2009		12/11/2010	3,479	2,418	1,061	
58	X	TARGET CORP	87612E106			6/25/2009		1/6/2011	117,355	86,237	31,118	
59	X	TARGET CORP	87612E106			6/25/2009		1/27/2011	84,543	62,058	22,485	
60	X	TARGET CORP	87612E106			6/25/2009		1/27/2011	550	403	147	
61	X	TARGET CORP	87612E106			6/25/2009		1/31/2011	67,027	49,566	17,461	
62	X	TARGET CORP	87612E106			5/6/2011		6/1/2011	206,366	213,727	-7,361	
63	X	TERADATA CORPORATION	88076W103			3/3/2011		3/25/2011	1,533	1,500	33	
64	X	TERADATA CORPORATION	88076W103			3/9/2011		4/25/2011	3,210	3,001	209	
65	X	TERADATA CORPORATION	88076W103			5/6/2011		6/24/2011	8,052	7,530	522	
66	X	TERADATA CORPORATION	88076W103			5/6/2011		7/26/2011	2,834	2,689	145	
67	X	AMAZON COM INC	023135106			6/1/2011		7/26/2011	2,968	2,744	224	
68	X	AMERICAN EXPRESS CO	025816109			6/21/2010		11/17/2010	97,807	99,830	-2,023	
69	X	AMERICAN EXPRESS CO	025816109			6/21/2010		12/1/2010	3,085	2,974	111	
70	X	HESS CORP	42809H107			9/29/2004		2/18/2011	6,749	2,349	4,400	
71	X	AMERICAN EXPRESS CO	025816109			6/21/2010		2/18/2011	4,546	4,248	298	
72	X	AMERICAN EXPRESS CO	025816109			6/21/2010		3/25/2011	4,555	4,248	307	
73	X	AMERICAN EXPRESS CO	025816109			6/21/2010		4/25/2011	4,250	3,823	427	
74	X	AMERICAN EXPRESS CO	025816109			6/21/2010		5/6/2011	2,494	2,124	370	
75	X	AMERICAN EXPRESS CO	025816109			6/21/2010		6/24/2011	6,778	5,948	830	
76	X	AMERICAN EXPRESS CO	025816109			6/21/2010		7/26/2011	3,093	2,549	544	
77	X	AMERICAN EXPRESS CO	025816109			6/21/2010		8/12/2011	453	423	30	
78	X	AMERICAN EXPRESS CO	025816109			6/21/2010		8/12/2011	159,784	149,960	9,824	
79	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		11/15/2010	2,957	3,149	-192	
80	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		12/15/2010	3,798	4,045	-247	
81	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		1/15/2011	2,958	3,151	-193	
82	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		2/15/2011	2,213	2,357	-144	
83	X	HESS CORP	42809H107			9/29/2004		3/23/2011	126,469	46,095	80,374	
84	X	HESS CORP	42809H107			9/29/2004		3/25/2011	843	294	549	
85	X	HESS CORP	42809H107			9/29/2004		4/25/2011	4,007	1,468	2,539	
86	X	HESS CORP	42809H107			9/29/2004		5/6/2011	213,609	79,801	133,808	
87	X	HOME DEPOT INC	437076102			8/16/2010		11/17/2010	1,545	1,388	157	
88	X	HOME DEPOT INC	437076102			11/20/2008		11/17/2010	57,791	35,900	21,891	
89	X	HOME DEPOT INC	437076102			11/20/2008		12/1/2010	1,895	1,152	743	
90	X	HOME DEPOT INC	437076102			11/20/2008		2/18/2011	3,051	1,536	1,515	
91	X	COMMIT TO PUR FNMA SF M	01F040628			1/10/2011		2/4/2011	236,990	243,430	-4,440	
92	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	39,202	38,885	317	
93	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	200,908	199,298	1,610	
94	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	240,138	238,186	1,952	
95	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	240,253	238,301	1,952	
96	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	201,028	199,306	1,722	
97	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	190,201	190,544	-343	
98	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	236,971	239,287	-316	
99	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	9,754	9,766	-12	
100	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	239,028	239,258	-230	
101	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	248,745	249,173	-428	
102	X	COMMIT TO PUR FNMA SF M	01F0406C6			11/19/2010		12/9/2010	214,966	218,355	-3,389	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	
		Long Term CG Distributions	Amount								
		Short Term CG Distributions	38,814								
			0								
103	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/17/2010		12/9/2010	459,784	470,961	0
104	X	ALLSTATE CORP	020002101			5/6/2011		6/24/2011	7,061	8,088	-1,127
105	X	ALLSTATE CORP	020002101			5/6/2011		7/26/2011	2,827	3,370	-543
106	X	ALLSTATE CORP	020002101			5/6/2011		8/12/2011	35,569	47,177	-11,608
107	X	AMAZON COM INC	023135106			5/2/2011		5/6/2011	178,975	180,719	-1,744
108	X	AMAZON COM INC	023135106			6/1/2011		6/24/2011	2,494	2,548	-54
109	X	DIAGEO FINANCE BV 5 5%	25244SAD3			3/27/2006		8/30/2011	96,607	89,881	6,726
110	X	WALT DISNEY CO/THE	254687106			5/6/2011		6/24/2011	8,266	9,562	-1,296
111	X	WALT DISNEY CO/THE	254687106			5/6/2011		7/26/2011	3,647	3,912	-265
112	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		11/17/2010	14,186	8,310	5,876
113	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		11/17/2010	39,356	22,924	16,432
114	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		12/1/2010	1,447	800	647
115	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		2/18/2011	2,237	1,066	1,171
116	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		3/25/2011	2,715	1,333	1,382
117	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		4/25/2011	2,196	1,066	1,130
118	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		5/6/2011	121,582	59,320	62,262
119	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		5/6/2011	5,452	2,666	2,786
120	X	E M C CORP MASS	268648102			7/16/2009		11/17/2010	22,048	14,300	7,748
121	X	E M C CORP MASS	268648102			7/16/2009		11/17/2010	36,887	23,919	12,968
122	X	E M C CORP MASS	268648102			7/16/2009		12/1/2010	1,976	1,237	739
123	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		9/15/2011	3,007	3,127	-120
124	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		9/21/2011	11,501	10,940	561
125	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		9/21/2011	113,626	107,604	6,022
126	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		10/15/2010	5,948	6,343	-395
127	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		11/15/2010	6,145	6,552	-407
128	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		12/15/2010	4,799	5,117	-318
129	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		1/15/2011	3,953	4,215	-262
130	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		2/15/2011	4,541	4,842	-301
131	X	AMERICAN EXPRESS CO	025816109			7/7/2010		8/12/2011	35,759	31,545	4,214
132	X	AMERICAN EXPRESS CO	025816109			8/16/2010		8/12/2011	3,621	3,339	282
133	X	AMERIPRISE FINANCIAL INC	03076C106			1/2/2009		11/17/2010	69,255	25,685	43,570
134	X	AMERIPRISE FINANCIAL INC	03076C106			1/2/2009		12/1/2010	2,112	767	1,345
135	X	AMERIPRISE FINANCIAL INC	03076C106			2/18/2011		3/25/2011	1,221	1,291	-70
136	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		3/25/2011	3,663	3,607	56
137	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		4/25/2011	4,379	4,208	171
138	X	E M C CORP MASS	268648102			7/16/2009		2/18/2011	2,437	1,237	1,200
139	X	E M C CORP MASS	268648102			7/16/2009		3/25/2011	3,267	1,650	1,617
140	X	E M C CORP MASS	268648102			7/16/2009		4/25/2011	1,409	687	722
141	X	E M C CORP MASS	268648102			7/16/2009		4/25/2011	1,972	960	1,012
142	X	E M C CORP MASS	268648102			5/2/2011		6/24/2011	7,677	8,518	-841
143	X	E M C CORP MASS	268648102			5/2/2011		7/26/2011	1,373	1,420	-47
144	X	EATON CORP	278058102			5/6/2011		6/24/2011	5,297	5,764	-467
145	X	EATON CORP	278058102			5/6/2011		7/26/2011	2,553	2,620	-67
146	X	EMERSON ELECTRIC CO	291011104			5/6/2011		6/24/2011	6,960	7,316	-356
147	X	EMERSON ELECTRIC CO	291011104			5/6/2011		7/26/2011	2,724	2,814	-90
148	X	EMERSON ELECTRIC CO	291011104			5/6/2011		7/27/2011	200,413	223,978	-23,565
149	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		11/17/2010	54,920	56,752	-1,832
150	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		12/1/2010	1,430	1,419	11
151	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		2/18/2011	2,099	2,128	-29
152	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		3/25/2011	2,025	2,128	-103
153	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		4/25/2011	2,128	2,128	0
Totals									51,791,258	48,527,612	3,263,646
Securities									0	0	0
Other sales									0	0	0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis			
									Amount				
									38,814	0			
									Long Term CG Distributions				
									Short Term CG Distributions				
154	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/17/2009		5/15/2011	1,946	2,074			-128
155	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/11/2009		6/15/2011	3,035	3,236			-201
156	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/11/2009		7/15/2011	3,725	3,972			-246
157	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/11/2009		8/15/2011	3,706	3,952			-246
158	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/11/2009		9/15/2011	3,164	3,374			-210
159	X	FHLMC GOLD G05580 6.5%	3128M7Q90			9/11/2009		9/21/2011	142,782	136,865			5,917
160	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		10/15/2010	3,363	3,582			-219
161	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		6/25/2011	5,010	5,023			-13
162	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		7/25/2011	121	121			0
163	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		8/25/2011	121	121			0
164	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		9/25/2011	2,032	2,038			-6
165	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		10/25/2010	3,839	3,830			9
166	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		11/25/2010	6,228	6,214			14
167	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		12/25/2010	4,196	4,187			9
168	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		1/25/2011	3,657	3,649			8
169	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		2/25/2011	4,252	4,242			10
170	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		3/25/2011	3,575	3,567			8
171	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		4/25/2011	1,983	1,979			4
172	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		5/25/2011	1,819	1,815			4
173	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		6/25/2011	1,393	1,389			4
174	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		7/25/2011	1,273	1,271			2
175	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		8/25/2011	1,277	1,274			3
176	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		9/25/2011	1,915	1,911			4
177	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		10/25/2010	9,788	10,074			-286
178	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		11/25/2010	15,588	16,044			-456
179	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		12/25/2010	7,375	7,590			-215
180	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		1/25/2011	3,785	3,896			-111
181	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		2/25/2011	4,900	5,043			-143
182	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		3/25/2011	8,209	8,449			-240
183	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		4/25/2011	4,484	4,615			-131
184	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		5/25/2011	5,700	5,866			-166
185	X	EXXON MOBIL CORP	30231G102			9/14/2000		3/25/2011	1,676	854			822
186	X	EXXON MOBIL CORP	30231G102			9/14/2000		4/25/2011	8,595	4,268			4,327
187	X	EXXON MOBIL CORP	30231G102			5/6/2011		5/9/2011	105,541	105,839			-298
188	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		3/15/2011	2,788	2,970			-182
189	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		4/15/2011	2,165	2,306			-141
190	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		5/15/2011	3,588	3,822			-234
191	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		6/15/2011	1,006	1,072			-66
192	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		7/15/2011	1,705	1,816			-111
193	X	FHLMC GOLD G05669 6.5%	3128M7T22			9/10/2009		8/15/2011	753	802			-49
194	X	FHLMC GOLD G06222 4.0%	3128M8G73			9/10/2009		9/15/2011	1,037	1,105			-68
195	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		5/15/2011	560	546			14
196	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		6/15/2011	838	816			22
197	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		7/15/2011	1,735	1,692			43
198	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		8/15/2011	569	555			14
199	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		9/15/2011	2,372	2,315			57
200	X	FHLMC GOLD G06222 4.0%	3128M8G73			7/28/2011		9/15/2011	144	145			-1
201	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		10/15/2010	6,853	7,264			-411
202	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/26/2010		10/15/2010	312	329			-17
203	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		11/11/2010	167,242	166,701			541
204	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/26/2010		11/11/2010	7,602	7,546			56

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	
									Long Term CG Distributions		38,814
									Short Term CG Distributions		0
									Amount		38,814
205	X	FNMA POOL # 949294	6 0%	31413MC70		9/25/2007		3/25/2011	127	128	-1
206	X	FNMA POOL # 949294	6 0%	31413MC70		9/25/2007		4/25/2011	2,728	2,736	-8
207	X	FNMA POOL # 949294	6 0%	31413MC70		9/25/2007		5/25/2011	984	987	-3
208	X	FNMA POOL # 962301	4 5%	31414CRW0		5/20/2009		6/25/2011	4,701	4,838	-137
209	X	FNMA POOL # 962301	4 5%	31414CRW0		5/20/2009		7/25/2011	2,429	2,500	-71
210	X	FNMA POOL # 962301	4 5%	31414CRW0		5/20/2009		8/25/2011	5,551	5,714	-163
211	X	FNMA POOL # 962301	4 5%	31414CRW0		5/20/2009		9/25/2011	1,609	1,656	-47
212	X	FNMA POOL # 967186	6 5%	31414H6X0		1/17/2008		10/25/2010	1,968	2,041	-73
213	X	FNMA POOL # 967186	6 5%	31414H6X0		1/17/2008		10/27/2010	38,251	36,021	2,230
214	X	HOME DEPOT INC		437076102		11/20/2008		4/25/2011	2,624	1,344	1,280
215	X	HOME DEPOT INC		437076102		11/20/2008		5/5/2011	132,979	68,729	64,250
216	X	HOME DEPOT INC		437076102		11/21/2008		5/5/2011	9,286	4,380	4,906
217	X	HOME DEPOT INC		437076102		5/6/2011		6/24/2011	6,672	7,113	-441
218	X	HOME DEPOT INC		437076102		5/6/2011		7/5/2011	33,290	34,069	-779
219	X	HOME DEPOT INC		437076102		5/6/2011		7/26/2011	364	374	-10
220	X	HONEYWELL INTL INC		438516106		1/14/2004		11/17/2010	99,052	72,704	26,348
221	X	AMERIPRISE FINANCIAL INC		03076C106		12/12/2009		5/6/2011	171,331	54,245	117,086
222	X	AMERIPRISE FINANCIAL INC		03076C106		1/5/2011		5/6/2011	9,142	9,018	124
223	X	AMERIPRISE FINANCIAL INC		03076C106		1/5/2011		5/6/2011	605	598	7
224	X	AMYLIN PHARMACEUTICALS		032346108		6/18/2010		5/6/2011	33,842	33,604	238
225	X	AMYLIN PHARMACEUTICALS		032346108		6/18/2010		11/17/2010	33,357	48,987	-15,630
226	X	AMYLIN PHARMACEUTICALS		032346108		11/17/2010		11/17/2010	15,416	22,834	-7,418
227	X	AMYLIN PHARMACEUTICALS		032346108		6/21/2010		11/17/2010	1,728	2,596	-868
228	X	AMYLIN PHARMACEUTICALS		032346108		6/21/2010		11/17/2010	5,449	7,992	-2,543
229	X	AMYLIN PHARMACEUTICALS		032346108		6/21/2010		12/1/2010	1,683	2,534	-851
230	X	AMYLIN PHARMACEUTICALS		032346108		6/21/2010		2/18/2011	2,434	2,924	-490
231	X	AMYLIN PHARMACEUTICALS		032346108		5/6/2010		3/3/2011	12,792	20,683	-7,891
232	X	AMYLIN PHARMACEUTICALS		032346108		6/18/2010		3/3/2011	14,712	24,749	-10,037
233	X	ENERGIZER HLDGS INC		29266R108		11/12/2010		5/6/2011	762	695	67
234	X	ENERGIZER HLDGS INC		29266R108		11/12/2010		5/6/2011	381	345	36
235	X	ENERGIZER HLDGS INC		29266R108		11/15/2010		5/6/2011	89,524	83,069	6,455
236	X	ENERGIZER HLDGS INC		29266R108		11/15/2010		5/6/2011	35,810	33,342	2,468
237	X	ENSCO PLC		29358Q109		3/24/2011		3/25/2011	582	576	6
238	X	ENSCO PLC		29358Q109		3/24/2011		4/25/2011	4,120	4,033	87
239	X	ENSCO PLC		29358Q109		3/23/2011		5/6/2011	1,112	1,138	-26
240	X	ENSCO PLC		29358Q109		3/24/2011		5/6/2011	231,772	240,255	-8,483
241	X	EXXON MOBIL CORP		30231G102		9/14/2000		11/17/2010	223,887	138,279	85,608
242	X	EXXON MOBIL CORP		30231G102		9/14/2000		12/1/2010	6,417	3,841	2,576
243	X	EXXON MOBIL CORP		30231G102		9/14/2000		2/18/2011	10,944	5,548	5,396
244	X	EXXON MOBIL CORP		30231G102		9/14/2000		3/23/2011	131,892	68,286	63,606
245	X	AT&T INC	5 8%	00206RAR3		9/23/2010		3/24/2011	78,178	83,357	-5,179
246	X	AT&T INC	5 8%	00206RAR3		10/27/2009		4/26/2011	89,590	85,742	3,848
247	X	AT&T INC	5 8%	00206RAR3		9/23/2010		4/26/2011	5,599	5,954	-355
248	X	ACME PACKET INC		004764106		6/10/2011		6/24/2011	1,943	2,024	-81
249	X	ACME PACKET INC		004764106		6/10/2011		7/26/2011	1,853	2,024	-171
250	X	ACME PACKET INC		004764106		6/10/2011		9/27/2011	40,381	56,660	-16,279
251	X	BACM 2005-6 A2	5 165%	05947U4A3		2/1/2010		1/10/2011	533	543	-10
252	X	BACM 2005-6 A2	5 165%	05947U4A3		2/1/2010		5/10/2011	325	331	-6
253	X	BACM 2005-6 A2	5 165%	05947U4A3		2/1/2010		6/10/2011	4,386	4,473	-87
254	X	BANK OF AMERICA CORP		060505104		5/6/2010		11/17/2010	70,196	97,551	-27,355
255	X	BANK OF AMERICA CORP		060505104		9/13/2010		11/17/2010	23,243	27,876	-4,633
									Gross Sales		51,791,258
									Cost, Other Basis and Expenses		48,527,612
									Net Gain or Loss		3,263,646
									Depreciation		0
									Expense of Sale and Cost of Improvements		0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Cost, Other Basis and Expenses		Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions			Amount	38,814									
Short Term CG Distributions			0										
									Securities	51,791,258	48,527,612	3,263,646	
									Other sales	0	0	0	0
256	X	BANK OF AMERICA CORP	060505104			9/13/2010		11/17/2010	17,870	21,362			-3,492
257	X	BANK OF AMERICA CORP	060505104			5/7/2009		11/17/2010	30,017	34,812			-4,795
258	X	BANK OF AMERICA CORP	060505104			5/7/2009		12/1/2010	4,214	5,147			-933
259	X	BANK OF AMERICA CORP	060505104			5/7/2009		2/18/2011	7,950	7,315			635
260	X	BANK OF AMERICA CORP	060505104			5/7/2009		3/25/2011	7,227	7,315			-88
261	X	BANK OF AMERICA CORP	060505104			5/7/2009		4/25/2011	5,983	6,502			-519
262	X	BANK OF AMERICA CORP	060505104			5/7/2009		5/6/2011	67,659	73,959			-6,300
263	X	BANK OF AMERICA CORP	060505104			5/2/2009		5/6/2011	126,148	117,287			8,861
264	X	BANK OF AMERICA CORP	060505104			6/15/2009		5/6/2011	31,103	33,339			-2,236
265	X	BANK OF AMERICA CORP	060505104			6/15/2009		5/6/2011	64,189	69,926			-5,737
266	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		4/15/2011	3,425	3,634			-209
267	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		5/15/2011	4,173	4,428			-255
268	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		6/15/2011	3,674	3,898			-224
269	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		7/15/2011	3,338	3,542			-204
270	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		8/15/2011	5,215	5,533			-318
271	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		9/15/2011	4,431	4,702			-271
272	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		10/15/2010	8,494	9,123			-629
273	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		11/15/2010	8,879	9,537			-658
274	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		12/15/2010	3,028	3,252			-224
275	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		1/15/2011	7,154	7,683			-529
276	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		12/15/2010	1,904	1,982			-78
277	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		1/15/2011	1,882	1,960			-78
278	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		2/15/2011	2,838	2,955			-117
279	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		3/15/2011	160	167			-7
280	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		4/15/2011	145	151			-6
281	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		5/15/2011	157	164			-7
282	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		6/15/2011	142	148			-6
283	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		7/15/2011	148	154			-6
284	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		8/15/2011	148	154			-6
285	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		9/15/2011	3,552	3,698			-146
286	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		10/15/2010	2,822	2,997			-175
287	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		11/15/2010	2,893	3,073			-180
288	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		3/25/2011	582	588			-6
289	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		3/25/2011	891	968			-77
290	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006		4/25/2011	87	87			0
291	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		4/25/2011	930	940			-10
292	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		4/25/2011	1,424	1,547			-123
293	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006		5/25/2011	74	74			0
294	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		5/25/2011	789	798			-9
295	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		5/25/2011	1,208	1,313			-105
296	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006		6/25/2011	83	83			0
297	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		6/25/2011	884	894			-10
298	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		6/25/2011	1,354	1,472			-118
299	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006		7/25/2011	102	102			0
300	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		7/25/2011	1,093	1,105			-12
301	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		7/25/2011	1,673	1,819			-146
302	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006		8/25/2011	43	43			0
303	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		8/25/2011	462	467			-5
304	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		8/25/2011	707	769			-62
305	X	FNMA POOL # 255364 6 0%	31371LTV1			4/20/2006		9/25/2011	53	53			0
306	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		9/25/2011	570	576			-6

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Cost, Other Basis and Expenses		Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Gross Sales	Expenses of Sale and Cost of Improvements	
									Long Term CG Distributions		38,814		
									Short Term CG Distributions		0		
									Amount		0		
307	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		9/25/2011	872	948			-76
308	X	FNMA POOL # 555528 6 0%	31385XD95			12/17/2005		10/25/2010	2,438	2,458			-20
309	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		10/25/2010	23	23			0
310	X	FNMA POOL # 555528 6 0%	31385XD95			12/17/2005		11/25/2010	2,823	2,846			-23
311	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		11/25/2010	27	27			0
312	X	FNMA POOL # 555528 6 0%	31385XD95			12/17/2005		12/25/2010	2,528	2,548			-20
313	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		12/25/2010	24	24			0
314	X	FNMA POOL # 555528 6 0%	31385XD95			12/17/2005		1/25/2011	2,632	2,653			-21
315	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		1/25/2011	25	25			0
316	X	FNMA POOL # 555528 6 0%	31385XD95			12/17/2005		2/25/2011	2,349	2,368			-19
317	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		2/25/2011	22	22			0
318	X	FNMA POOL # 555528 6 0%	31385XD95			12/17/2005		3/25/2011	1,788	1,803			-15
319	X	FNMA POOL # 555528 6 0%	31385XD95			4/20/2006		3/25/2011	17	17			0
320	X	FNMA POOL # 555528 6 0%	31385XD95			12/17/2005		4/25/2011	2,377	2,396			-19
321	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		12/15/2010	4,443	4,604			-161
322	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		1/14/2011	8,615	8,937			-322
323	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		1/14/2011	8,615	8,928			-313
324	X	FORD MOTOR CO	345370860			11/22/2010		12/11/2010	164	165			-1
325	X	FORD MOTOR CO	345370860			1/6/2011		2/18/2011	316	365			-49
326	X	FORD MOTOR CO	345370860			1/6/2011		3/25/2011	4,368	5,286			-918
327	X	FORD MOTOR CO	345370860			1/6/2011		4/25/2011	4,028	4,740			-712
328	X	FORD MOTOR CO	345370860			11/22/2010		5/6/2011	10,547	11,330			-783
329	X	FORD MOTOR CO	345370860			11/22/2010		5/6/2011	38,866	41,897			-3,031
330	X	FORD MOTOR CO	345370860			11/22/2010		5/6/2011	17,147	18,513			-1,366
331	X	FORD MOTOR CO	345370860			11/22/2010		5/6/2011	12,437	13,498			-1,061
332	X	FORD MOTOR CO	345370860			11/22/2010		5/6/2011	65,189	70,526			-5,337
333	X	FORD MOTOR CO	345370860			1/6/2011		5/6/2011	24,905	29,786			-4,881
334	X	FORD MOTOR CO	345370860			1/6/2011		5/6/2011	18,473	21,993			-3,520
335	X	FORD MOTOR CO	345370860			1/6/2011		5/6/2011	18,808	22,492			-3,684
336	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		10/15/2010	11,083	11,082			1
337	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		11/15/2010	12,071	12,069			2
338	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		12/15/2010	10,384	10,383			1
339	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		1/15/2011	9,140	9,139			1
340	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		2/15/2011	10,189	10,188			1
341	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		3/15/2011	10,765	10,764			1
342	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		4/15/2011	11,255	11,254			1
343	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		5/15/2011	10,001	10,000			1
344	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		6/15/2011	9,013	9,012			1
345	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		7/15/2011	9,671	9,670			1
346	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		8/15/2011	8,509	8,508			1
347	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		9/15/2011	8,970	8,969			1
348	X	FRANKLIN RES INC	354613101			1/21/2009		11/17/2010	62,130	27,451			34,679
349	X	FRANKLIN RES INC	354613101			1/21/2009		12/1/2010	1,877	818			1,059
350	X	FRANKLIN RES INC	354613101			1/21/2009		1/5/2011	23,524	10,888			12,636
351	X	FRANKLIN RES INC	354613101			1/21/2009		1/5/2011	56,983	26,378			30,605
352	X	FRANKLIN RES INC	354613101			1/21/2009		1/6/2011	44,315	20,601			23,714
353	X	FREEMOR MORAN COPP	35671D857			5/6/2011		6/24/2011	4,824	5,152			-328
354	X	FREEMOR MORAN COPP	35671D857			5/6/2011		7/26/2011	2,244	2,061			183
355	X	GMACC 2001-C1 D 7 034%	31415RVF8			3/1/2010		6/29/2011	124,531	130,210			-5,679
356	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		11/25/2010	4,105	4,336			-231
357	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		10/25/2010	2,732	2,953			-221

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis			
									Long Term CG Distributions	38,814			
									Short Term CG Distributions	0			
358	X	FNMA POOL # 985230 6 5%	31416BST6			4/26/2010		10/27/2010	59,712	58,602			1,110
359	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		11/25/2010	655	708			-53
360	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		11/17/2010	1,654	1,703			-49
361	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		11/17/2010	3,782	3,781			1
362	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		12/17/2010	1,503	1,547			-44
363	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		12/17/2010	3,435	3,434			1
364	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		1/17/2011	1,518	1,562			-44
365	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		1/17/2011	3,470	3,469			1
366	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		2/17/2011	1,508	1,552			-44
367	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/17/2011		2/17/2011	3,448	3,447			1
368	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		3/17/2011	1,544	1,589			-45
369	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		3/17/2011	3,530	3,529			1
370	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		4/18/2011	22,529	23,184			-655
371	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			1/23/2007		4/18/2011	77,253	51,480			14
372	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		11/17/2010	1,500	1,731			-231
373	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		11/17/2010	2,221	2,597			-376
374	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		12/1/2010	3,610	4,040			-430
375	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		2/18/2011	3,517	3,751			-234
376	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		3/25/2011	3,414	3,463			-49
377	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		4/25/2011	17,072	16,585			487
378	X	HUMAN GENOME SCIENCES	444903108			12/2/2009		5/6/2011	107,661	110,825			-3,164
379	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		5/6/2011	47,085	49,346			-2,261
380	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		5/6/2011	5,003	5,002			1
381	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		10/15/2010	4,768	4,767			1
382	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		11/15/2010	57,626	57,614			12
383	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		12/15/2010	53,068	42,825			10,243
384	X	INFORMATICA CORP	45666Q102			8/16/2010		11/17/2010	1,882	1,260			422
385	X	INFORMATICA CORP	45666Q102			8/16/2010		12/1/2010	1,955	1,260			695
386	X	INFORMATICA CORP	45666Q102			8/16/2010		2/18/2011	2,575	1,574			1,001
387	X	INFORMATICA CORP	45666Q102			8/16/2010		3/25/2011	533	312			221
388	X	INFORMATICA CORP	45666Q102			8/16/2010		4/25/2011	53	31			22
389	X	INFORMATICA CORP	45666Q102			8/16/2010		4/25/2011	266	157			109
390	X	INFORMATICA CORP	45666Q102			8/16/2010		4/25/2011	2,345	1,345			1,000
391	X	INFORMATICA CORP	45666Q102			8/13/2010		4/25/2011	39,574	22,443			17,131
392	X	INFORMATICA CORP	45666Q102			8/11/2010		5/6/2011	5,757	3,261			2,496
393	X	INFORMATICA CORP	45666Q102			8/11/2010		5/6/2011	39,574	22,597			16,977
394	X	INFORMATICA CORP	45666Q102			8/12/2010		5/6/2011	52	29			23
395	X	INFORMATICA CORP	45666Q102			8/12/2010		5/6/2011	5,653	3,222			2,431
396	X	INFORMATICA CORP	45666Q102			8/12/2010		5/6/2011	5,031	2,954			2,077
397	X	INFORMATICA CORP	45666Q102			8/13/2010		5/6/2011	52	30			22
398	X	INFORMATICA CORP	45666Q102			8/13/2010		5/6/2011	25,881	15,213			10,668
399	X	INFORMATICA CORP	45666Q102			8/13/2010		5/6/2011	176,104	103,168			72,936
400	X	APPLE INC	037833100			7/8/2008		11/17/2010	8,243	4,601			3,642
401	X	APPLE INC	037833100			7/8/2008		12/1/2010	12,751	6,371			6,380
402	X	APPLE INC	037833100			7/8/2008		2/18/2011	12,972	6,548			6,424
403	X	APPLE INC	037833100			7/8/2008		3/25/2011	11,972	6,017			5,955
404	X	APPLE INC	037833100			7/8/2008		4/25/2011	19,258	20,642			-1,384
405	X	APPLE INC	037833100			5/6/2011		6/24/2011	10,098	8,747			1,351
406	X	APPLE INC	037833100			5/6/2011		7/26/2011	3,773	3,817			-44
407	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		10/15/2010	152,836	142,820			10,016
408	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/17/2007		10/27/2010					

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis				
									Amount					
									38,814	0				
									Long Term CG Distributions					
									Short Term CG Distributions					
									51,791,258	0			3,263,646	
									Securities				48,527,612	0
									Other sales					
409	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		10/15/2010	4,366	4,348			18	
410	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		11/15/2010	5,235	5,213			22	
411	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		12/15/2010	5,107	5,085			22	
412	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		1/15/2011	5,768	5,743			23	
413	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		2/15/2011	5,410	5,387			25	
414	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		3/15/2011	3,178	3,165			13	
415	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		4/15/2011	3,360	3,346			14	
416	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		5/15/2011	4,592	4,572			20	
417	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		6/15/2011	2,633	2,622			11	
418	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		7/15/2011	2,663	2,651			12	
419	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		8/15/2011	3,243	3,229			14	
420	X	FHLMC GOLD A69852	5 5%	3128L15M8		12/7/2007		9/15/2011	1,747	1,740			7	
421	X	FHLMC GOLD A69290	6 0%	3128L1KB5		12/7/2007		10/15/2010	2,570	2,599			-29	
422	X	FHLMC GOLD A69290	6 0%	3128L1KB5		12/7/2007		11/15/2010	3,679	3,721			-42	
423	X	FHLMC GOLD A69290	6 0%	3128L1KB5		12/7/2007		12/15/2010	7,542	7,629			-87	
424	X	HONEYWELL INTL INC		438516106		1/14/2004		12/1/2010	2,550	1,800			750	
425	X	HONEYWELL INTL INC		438516106		1/14/2004		2/18/2011	5,772	3,599			2,173	
426	X	HONEYWELL INTL INC		438516106		1/14/2004		3/25/2011	5,180	3,239			1,941	
427	X	HONEYWELL INTL INC		438516106		1/14/2004		4/25/2011	4,225	2,519			1,706	
428	X	HONEYWELL INTL INC		438516106		1/14/2004		5/6/2011	4,255	2,519			1,736	
429	X	HONEYWELL INTL INC		438516106		1/14/2004		6/24/2011	6,758	4,319			2,439	
430	X	HONEYWELL INTL INC		438516106		1/14/2004		7/26/2011	2,773	1,800			973	
431	X	HOSPIRA INC		441060100		3/8/2007		11/15/2010	96,413	67,758			28,655	
432	X	HOSPIRA INC		441060100		3/8/2007		12/1/2010	2,812	2,005			807	
433	X	HOSPIRA INC		441060100		3/8/2007		1/3/2011	34,718	25,259			9,459	
434	X	HOSPIRA INC		441060100		3/8/2007		1/4/2011	7,073	5,132			1,941	
435	X	HOSPIRA INC		441060100		3/9/2007		1/4/2011	24,313	17,635			6,678	
436	X	HOSPIRA INC		441060100		3/7/2007		1/4/2011	13,980	10,092			3,888	
437	X	HOSPIRA INC		441060100		3/8/2007		1/4/2011	3,441	2,486			955	
438	X	HOSPIRA INC		441060100		3/7/2007		1/5/2011	35,209	25,688			9,521	
439	X	HOSPIRA INC		441060100		5/31/2007		1/5/2011	9,568	6,923			2,645	
440	X	HOSPIRA INC		441060100		3/7/2007		1/5/2011	7,288	5,305			1,983	
441	X	HOSPIRA INC		441060100		5/31/2007		1/6/2011	44,198	31,966			12,232	
442	X	HOSPIRA INC		441060100		12/26/2008		1/6/2011	328	156			172	
443	X	HOSPIRA INC		441060100		5/31/2007		1/6/2011	6,401	4,629			1,772	
444	X	HOSPIRA INC		441060100		12/26/2008		1/7/2011	10,110	4,791			5,319	
445	X	HOSPIRA INC		441060100		5/6/2011		6/24/2011	4,926	5,083			-157	
446	X	HOSPIRA INC		441060100		5/6/2011		7/26/2011	2,612	2,824			-212	
447	X	HAT 2007-1 A4	5 33% 11/	44329FAD0		2/28/2008		10/17/2010	1,765	1,816			-51	
448	X	HAT 2007-1 A4	5 33% 11/	44329FAD0		1/23/2007		10/17/2010	4,035	4,033			2	
449	X	HOME DEPOT INC		437076102		11/20/2008		3/25/2011	2,995	1,536			1,459	
450	X	AMYLIN PHARMACEUTICALS		032346108		6/2/2010		3/3/2011	1,460	2,495			-1,035	
451	X	AMYLIN PHARMACEUTICALS		032346108		6/2/2010		3/3/2011	5,839	9,968			-4,129	
452	X	AMYLIN PHARMACEUTICALS		032346108		5/6/2010		3/3/2011	31,933	51,477			-19,544	
453	X	AMYLIN PHARMACEUTICALS		032346108		5/6/2010		3/4/2011	3,116	5,111			-1,995	
454	X	AMYLIN PHARMACEUTICALS		032346108		5/6/2010		3/4/2011	16,476	27,301			-10,825	
455	X	AMYLIN PHARMACEUTICALS		032346108		5/6/2010		3/7/2011	5,442	9,045			-3,603	
456	X	AMYLIN PHARMACEUTICALS		032346108		5/6/2010		3/7/2011	7,092	11,766			-4,674	
457	X	ANADARKO PETROLEUM COF		032511107		8/16/2010		11/17/2010	1,860	1,559			301	
458	X	ANADARKO PETROLEUM COF		032511107		6/18/2010		11/17/2010	50,233	34,454			15,779	
459	X	ANADARKO PETROLEUM COF		032511107		6/18/2010		12/1/2010	1,343	851			492	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	
									Long Term CG Distributions	38,814	
									Short Term CG Distributions	0	
									Amount	38,814	0
460	X	ANADARKO PETROLEUM COF	032511107			6/18/2010		2/18/2011	2,463	1,276	1,187
461	X	ANADARKO PETROLEUM COF	032511107			6/18/2010		3/25/2011	2,489	1,276	1,213
462	X	ANADARKO PETROLEUM COF	032511107			6/18/2010		4/25/2011	2,365	1,276	1,089
463	X	ANADARKO PETROLEUM COF	032511107			6/18/2010		5/6/2011	124,800	70,610	54,190
464	X	APACHE CORP	037411105			1/18/2007		11/17/2010	147,167	91,706	55,461
465	X	APACHE CORP	037411105			1/18/2007		12/1/2010	4,546	2,701	1,845
466	X	APACHE CORP	037411105			1/18/2007		2/18/2011	7,237	3,953	3,284
467	X	APACHE CORP	037411105			1/18/2007		3/25/2011	7,455	3,887	3,568
468	X	APACHE CORP	037411105			1/18/2007		4/25/2011	6,371	3,426	2,945
469	X	APACHE CORP	037411105			1/18/2007		5/6/2011	344,393	182,095	162,298
470	X	APPLE INC	037833100			4/23/2010		11/17/2010	95,755	85,784	9,971
471	X	EXXON MOBIL CORP	30231G102			5/6/2011		6/24/2011	7,732	8,334	-602
472	X	EXXON MOBIL CORP	30231G102			5/6/2011		7/26/2011	6,780	6,667	113
473	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		10/15/2010	213	224	-11
474	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		11/15/2010	626	659	-33
475	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		12/15/2010	310	327	-17
476	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		1/15/2011	345	363	-18
477	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		2/15/2011	639	672	-33
478	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		3/15/2011	416	438	-22
479	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		4/15/2011	120	127	-7
480	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		5/15/2011	246	259	-13
481	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		6/15/2011	203	213	-10
482	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		7/15/2011	168	177	-9
483	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		8/15/2011	226	238	-12
484	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		9/15/2011	293	309	-16
485	X	FHLMC GOLD G12633	3128MBEE3			4/14/2010		11/15/2010	7,497	7,947	-450
486	X	FHLMC GOLD G12633	3128MBEE3			4/26/2010		11/15/2010	341	360	-19
487	X	FHLMC GOLD C91186	3128PJ79			8/20/2008		10/15/2010	4,779	4,723	56
488	X	FHLMC GOLD C91186	3128PJ79			8/20/2008		11/15/2010	5,453	5,392	61
489	X	FHLMC GOLD C91186	3128PJ79			8/20/2008		12/15/2010	5,303	5,246	57
490	X	FHLMC GOLD C91186	3128PJ79			8/20/2008		1/15/2011	3,661	3,622	39
491	X	FNMA POOL # 966608	31414HKV8			2/15/2008		10/25/2010	5,200	5,204	-4
492	X	FNMA POOL # 966608	31414HKV8			2/15/2008		11/25/2010	5,378	5,382	-4
493	X	FNMA POOL # 966608	31414HKV8			2/15/2008		12/25/2010	3,687	3,690	-3
494	X	FNMA POOL # 966608	31414HKV8			2/15/2008		1/25/2011	2,564	2,566	-2
495	X	FNMA POOL # 966608	31414HKV8			2/15/2008		2/25/2011	6,688	6,693	-5
496	X	FNMA POOL # 966608	31414HKV8			2/15/2008		3/25/2011	1,943	1,945	-2
497	X	FNMA POOL # 966608	31414HKV8			2/15/2008		4/25/2011	1,934	1,935	-1
498	X	FNMA POOL # 966608	31414HKV8			2/15/2008		5/25/2011	2,142	2,143	-1
499	X	FNMA POOL # 966608	31414HKV8			2/15/2008		6/25/2011	1,204	1,205	-1
500	X	FNMA POOL # 966608	31414HKV8			2/15/2008		7/25/2011	7,082	7,087	-5
501	X	FNMA POOL # 966608	31414HKV8			2/15/2008		8/25/2011	1,544	1,545	-1
502	X	FNMA POOL # 966608	31414HKV8			2/15/2008		9/25/2011	2,269	2,271	-2
503	X	FNMA POOL 975268	31414S6D0			4/20/2011		7/25/2011	960	1,026	-66
504	X	FNMA POOL 975268	31414S6D0			4/20/2011		8/25/2011	930	994	-64
505	X	FNMA POOL 975268	31414S6D0			4/20/2011		9/25/2011	1,228	1,311	-83
506	X	FNMA POOL # 981644	31415BBM0			10/14/2009		10/25/2010	391	406	-15
507	X	FNMA POOL # 981644	31415BBM0			10/14/2009		11/25/2010	334	347	-13
508	X	FNMA POOL # 981644	31415BBM0			10/14/2009		12/25/2010	865	898	-33
509	X	FNMA POOL # 981644	31415BBM0			10/14/2009		1/25/2011	373	388	-15
510	X	FNMA POOL # 981644	31415BBM0			10/14/2009		2/25/2011	514	534	-20
									Gross Sales	51,791,258	
									Cost, Other Basis and Expenses	48,527,612	
									Net Gain or Loss	3,263,646	
									Expenses of Sale and Improvements	0	
									Depreciation	0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses		Net Gain or Loss
									Gross Sales	Expenses			Valuation Method	Depreciation	
		Long Term CG Distributions	38,814					Securities		51,791,258	0	48,527,612		3,263,646	
		Short Term CG Distributions	0					Other sales		0	0	0		0	
511	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		3/25/2011	345	359					-14
512	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		4/25/2011	234	243					-9
513	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		5/25/2011	72	74					-2
514	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		6/25/2011	151	157					-6
515	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		7/25/2011	70	72					-2
516	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		8/25/2011	75	78					-3
517	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		9/25/2011	101	105					-4
518	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		10/25/2010	3,459	3,653					-194
519	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		11/2/2010	50,257	49,822					435
520	X	FHLMC GOLD A69290 6 0%	3128L1KB5			12/7/2007		1/15/2011	2,637	2,668					-31
521	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		2/15/2011	2,032	2,011					21
522	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		3/15/2011	1,812	1,794					18
523	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		4/15/2011	1,015	1,005					10
524	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		5/15/2011	1,843	1,825					18
525	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		6/15/2011	579	574					5
526	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		7/15/2011	1,404	1,391					13
527	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		8/15/2011	1,090	1,080					10
528	X	FHLMC GOLD C91186 5 0%	3128P7J79			7/28/2011		8/15/2011	117	126					-9
529	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		9/15/2011	1,758	1,743					15
530	X	FHLMC GOLD C91186 5 0%	3128P7J79			7/28/2011		9/15/2011	188	203					-15
531	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		10/15/2010	3,794	3,750					44
532	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		12/25/2010	733	792					-59
533	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		1/25/2011	858	927					-69
534	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		2/25/2011	586	634					-48
535	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		3/25/2011	615	665					-50
536	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		4/25/2011	841	909					-68
537	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		5/25/2011	598	647					-49
538	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		6/25/2011	469	506					-37
539	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		7/25/2011	566	612					-46
540	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		8/25/2011	448	484					-36
541	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		9/21/2011	21,145	20,597					548
542	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		9/25/2011	507	548					-41
543	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		10/25/2010	4,131	4,296					-165
544	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		11/25/2010	8,377	8,711					-334
545	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		12/25/2010	9,997	10,395					-398
546	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		1/25/2011	6,115	6,359					-244
547	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		2/25/2011	9,016	9,376					-360
548	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		3/25/2011	4,094	4,257					-163
549	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		4/25/2011	3,605	3,748					-143
550	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		5/25/2011	1,961	2,039					-78
551	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		6/25/2011	2,818	2,931					-113
552	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		7/25/2011	1,393	1,448					-55
553	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		8/25/2011	6,662	6,927					-265
554	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		9/25/2011	5,640	5,865					-225
555	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		10/25/2010	1,219	1,197					22
556	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		11/25/2010	2,140	2,103					37
557	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		12/25/2010	1,388	1,364					24
558	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		1/25/2011	3,414	3,356					58
559	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		2/25/2011	1,242	1,222					20
560	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		3/25/2011	381	374					7
561	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		4/25/2011	1,305	1,284					21

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis			
									Amount	38,814			
									Long Term CG Distributions	0			
									Short Term CG Distributions	0			
									Securities	51,791,258	48,527,612	3,263,646	
									Other sales	0	0		
562	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		5/25/2011	2,217	2,181			36
563	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		6/25/2011	2,095	2,062			33
564	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		7/25/2011	4,172	4,107			65
565	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		8/25/2011	5,629	5,544			85
566	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		12/15/2010	869	860			9
567	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		1/15/2011	552	546			6
568	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		1/15/2011	1,065	1,054			11
569	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		2/15/2011	436	432			4
570	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		2/15/2011	842	834			8
571	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		3/15/2011	471	467			4
572	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		3/15/2011	909	900			9
573	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		4/15/2011	262	260			2
574	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		4/15/2011	505	500			5
575	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		5/15/2011	359	356			3
576	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		5/15/2011	682	686			6
577	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		6/15/2011	283	281			2
578	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		6/15/2011	546	541			5
579	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		7/15/2011	409	406			3
580	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		7/15/2011	790	783			7
581	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		8/15/2011	269	267			2
582	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		8/15/2011	519	514			5
583	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		9/15/2011	394	391			3
584	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		9/15/2011	760	754			6
585	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		10/15/2010	3,520	3,483			37
586	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		11/15/2010	4,046	4,005			41
587	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		12/15/2010	3,366	3,333			33
588	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		1/15/2011	3,847	3,810			37
589	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		2/15/2011	3,437	3,404			33
590	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		3/15/2011	2,019	2,001			18
591	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		4/15/2011	2,126	2,107			19
592	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		10/28/2010	29,625	30,000			-375
593	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		10/29/2010	39,580	40,000			-420
594	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		11/3/2010	9,875	10,000			-125
595	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		11/3/2010	19,750	20,000			-250
596	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		11/4/2010	19,825	20,000			-175
597	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/9/2011	18,527	20,000			-1,473
598	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/9/2011	18,516	20,000			-1,484
599	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/9/2011	27,762	30,000			-2,238
600	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/11/2011	18,710	20,000			-1,290
601	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/23/2011	23,952	25,000			-1,048
602	X	NEW YORK N Y CITY MU 6 28	64972FY26			11/10/2010		11/12/2010	50,293	50,000			293
603	X	NEW YORK N Y CITY TR 6 828	64972HRB0			11/19/2010		12/8/2010	145,770	145,000			770
604	X	NEWELL RUBBERMAID INC	651229106			9/20/2010		11/17/2010	62,499	63,861			-1,362
605	X	NEWELL RUBBERMAID INC	651229106			9/20/2010		12/1/2010	2,053	2,105			-52
606	X	NEWELL RUBBERMAID INC	651229106			2/18/2011		3/25/2011	196	203			-7
607	X	NEWELL RUBBERMAID INC	651229106			1/27/2011		3/25/2011	4,894	4,842			52
608	X	NEWELL RUBBERMAID INC	651229106			1/27/2011		4/25/2011	4,361	4,455			-94
609	X	NEWELL RUBBERMAID INC	651229106			9/20/2010		5/6/2011	2,516	2,271			245
610	X	NEWELL RUBBERMAID INC	651229106			1/2/2011		5/6/2011	152,392	141,354			11,038
611	X	NEWELL RUBBERMAID INC	651229106			1/2/2011		5/6/2011	20,617	21,112			-495
612	X	NEWELL RUBBERMAID INC	651229106			1/27/2011		5/6/2011	56,743	57,561			-818

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
38,814														
0														
613	X	NEWFIELD EXPL CO	651290108			6/2/2011		6/24/2011	1,954	1,968				-14
614	X	NEWFIELD EXPL CO	651290108			7/20/2011		7/26/2011	2,178	2,154				24
615	X	NEWS CORP INC	65248E203			10/29/2003		11/17/2010	21,420	24,276				-2,856
616	X	NEWS CORP INC	65248E203			10/29/2003		12/1/2010	4,066	4,641				-575
617	X	NEWS CORP INC	65248E203			10/29/2003		2/18/2011	6,917	6,604				313
618	X	NEWS CORP INC	65248E203			10/29/2003		3/25/2011	6,709	6,604				105
619	X	NEWS CORP INC	65248E203			10/29/2003		4/25/2011	6,163	5,890				273
620	X	NEWS CORP INC	65248E203			10/29/2003		5/6/2011	58,909	57,298				1,611
621	X	NEWS CORP INC	65248E203			6/23/2004		5/6/2011	238,207	231,087				7,120
622	X	NEWS CORP INC	65248E203			12/26/2008		5/6/2011	19,453	9,636				9,817
623	X	NEXTERA ENERGY INC	65339F101			8/24/2010		11/17/2010	66,272	69,488				-3,216
624	X	NEXTERA ENERGY INC	65339F101			8/24/2010		12/1/2010	1,525	1,641				-116
625	X	NEXTERA ENERGY INC	65339F101			8/24/2010		2/18/2011	2,718	2,736				-18
626	X	WHIRLPOOL CORP	963320106			8/31/2009		11/22/2010	58,840	50,695				8,145
627	X	WHIRLPOOL CORP	963320106			8/31/2009		11/22/2010	15,023	12,853				2,170
628	X	YUM! BRANDS INC	988498101			5/6/2011		6/24/2011	4,870	4,842				28
629	X	YUM! BRANDS INC	988498101			5/6/2011		7/26/2011	2,142	2,152				-10
630	X	ZIMMER HOLDINGS INC	98956P102			5/6/2011		6/24/2011	6,165	6,723				-558
631	X	ZIMMER HOLDINGS INC	98956P102			5/6/2011		7/26/2011	3,084	3,361				-277
632	X	ZIMMER HOLDINGS INC	98956P102			5/6/2011		9/30/2011	181,232	224,542				-43,310
633	X	ACCENTURE PLC-CL A	G1151C101			5/6/2011		6/24/2011	5,680	5,518				162
634	X	ACCENTURE PLC-CL A	G1151C101			5/6/2011		6/28/2011	48,524	44,697				3,827
635	X	ACCENTURE PLC-CL A	G1151C101			5/6/2011		7/26/2011	1,227	1,104				123
636	X	COVIDIEN PLC	G2554F105			1/4/2011		2/18/2011	510	476				34
637	X	COVIDIEN PLC	G2554F113			1/4/2011		3/25/2011	4,684	4,282				402
638	X	COVIDIEN PLC	G2554F113			1/4/2011		4/25/2011	3,826	3,331				495
639	X	COVIDIEN PLC	G2554F113			1/4/2011		5/6/2011	17,597	15,227				2,370
640	X	COVIDIEN PLC	G2554F113			1/4/2011		6/24/2011	6,283	5,710				573
641	X	COVIDIEN PLC	G2554F113			1/4/2011		7/26/2011	2,625	2,379				246
642	X	INVESCO LTD	G491BT108			5/6/2011		6/24/2011	6,404	7,220				-816
643	X	INVESCO LTD	G491BT108			5/6/2011		7/26/2011	3,023	3,237				-214
644	X	TYCO INTERNATIONAL LTD	H89128104			2/5/2008		11/17/2010	19,785	21,405				-1,620
645	X	TYCO INTERNATIONAL LTD	H89128104			12/26/2008		11/17/2010	11,945	6,730				5,215
646	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		11/17/2010	48,902	25,505				23,397
647	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		12/1/2010	2,730	1,363				1,367
648	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		2/18/2011	5,650	2,336				3,314
649	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		3/25/2011	4,041	1,752				2,289
650	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		4/25/2011	4,408	1,752				2,656
651	X	NXP SEMICONDUCTORS NV	N6596X109			5/6/2011		5/6/2011	224,996	89,169				135,827
652	X	CIGNA CORP	125509109			6/19/2009		7/26/2011	1,765	2,532				-767
653	X	CIGNA CORP	125509109			6/19/2009		2/18/2011	2,618	1,497				1,121
654	X	CIGNA CORP	125509109			6/19/2009		3/25/2011	2,565	1,497				1,068
655	X	CIGNA CORP	125509109			6/19/2009		4/25/2011	2,698	1,497				1,201
656	X	CIGNA CORP	125509109			6/19/2009		5/6/2011	19,052	9,930				9,122
657	X	CIGNA CORP	125509109			6/19/2009		5/6/2011	1,905	998				907
658	X	CVS CAREMARK CORP	126650100			6/22/2009		5/6/2011	114,315	58,586				55,729
659	X	CVS CAREMARK CORP	126650100			4/24/2007		11/17/2010	24,500	29,836				-5,336
660	X	CVS CAREMARK CORP	126650100			4/24/2007		12/1/2010	634	728				-94
661	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		7/25/2011	3,818	3,862				-44
662	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		8/25/2011	414	419				-5
663	X	NEWS CORP INC	65248E203			5/10/2006		11/17/2010	115,603	140,254				-24,651

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales	Cost or Other Basis	Valuation Method	
									Long Term CG Distributions		38,814	
									Short Term CG Distributions		0	
									Totals		51,791,258	48,527,612
									Securities		0	0
									Other sales		0	0
664	X	FNMA POOL # AH8932 4.5%	3138AAA57			2/16/2011		9/25/2011	412	417		-5
665	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		6/25/2011	4,851	5,211		-360
666	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		7/25/2011	3,916	4,207		-291
667	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		8/25/2011	5,269	5,660		-391
668	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		9/25/2011	5,010	5,382		-372
669	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		9/25/2011	2,605	2,693		-88
670	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		10/25/2010	6,296	6,595		-299
671	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		11/25/2010	8,992	9,419		-427
672	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		12/25/2010	6,734	7,054		-320
673	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		1/25/2011	8,010	8,391		-381
674	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		2/25/2011	10,752	11,263		-511
675	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		3/25/2011	5,367	5,622		-255
676	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		4/25/2011	5,144	5,389		-245
677	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		5/25/2011	6,690	7,008		-318
678	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		6/25/2011	5,171	5,417		-246
679	X	FNMA REMIC 2003-64 5.0348	31393DKA8			5/20/2010		7/25/2011	5,023	5,262		-239
680	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		8/25/2011	6,027	6,314		-287
681	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		9/25/2011	7,099	7,436		-337
682	X	FED NATL MTGE AS 2.625%	31398AB35			12/1/2009		12/10/2010	140,000	140,000		0
683	X	FED NATL MTGE ASSN 3.0%	31398AY2			8/13/2009		6/23/2011	95,843	89,757		6,086
684	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		11/25/2010	1,325	1,319		6
685	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		11/25/2010	316	325		-9
686	X	FNMA POOL # 745418 5.5%	31403DDX4			10/3/2006		11/25/2010	581	580		1
687	X	FNMA POOL # 745418 5.5%	31403DDX4			1/5/2007		11/25/2010	126	126		0
688	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		11/25/2010	1,704	1,694		10
689	X	FNMA POOL # 745418 5.5%	31403DDX4			10/6/2010		11/25/2010	820	880		-60
690	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		11/25/2010	884	956		-72
691	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		12/25/2010	1,386	1,379		7
692	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		12/25/2010	330	340		-10
693	X	FNMA POOL # 745418 5.5%	31403DDX4			10/3/2006		12/25/2010	607	606		1
694	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		10/15/2010	3,497	3,451		46
695	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		11/15/2010	3,042	3,004		38
696	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		12/15/2010	2,066	2,040		26
697	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		1/15/2011	4,756	4,699		57
698	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		2/15/2011	3,218	3,179		39
699	X	MORGAN STANLEY	617446448			5/17/2009		12/1/2010	1,739	1,886		-147
700	X	MORGAN STANLEY	617446448			5/17/2009		2/18/2011	4,025	3,502		523
701	X	MORGAN STANLEY	617446448			5/17/2009		3/25/2011	2,981	2,963		18
702	X	MORGAN STANLEY	617446448			5/17/2009		4/25/2011	2,596	2,694		-98
703	X	MORGAN STANLEY	617446448			5/17/2009		6/20/2011	26,434	31,786		-5,352
704	X	MORGAN STANLEY	617446448			5/17/2009		6/20/2011	53,763	64,343		-10,580
705	X	MORGAN STANLEY	617446448			5/8/2009		6/20/2011	11,940	13,345		-1,405
706	X	MORGAN STANLEY	617446448			5/8/2009		6/20/2011	3,607	4,065		-458
707	X	MORGAN STANLEY	617446448			5/8/2009		6/20/2011	21,864	25,680		-3,816
708	X	MORGAN STANLEY	617446448			5/6/2011		6/20/2011	46,371	52,698		-6,327
709	X	MSC 2007-IQ14 A1 5.38%	61754KAA3			1/18/2010		12/15/2010	6,652	6,810		-158
710	X	MSC 2007-IQ14 A1 5.38%	61754KAA3			1/18/2010		1/15/2011	13,307	13,623		-316
711	X	MSC 2007-IQ14 A1 5.38%	61754KAA3			1/18/2010		2/15/2011	1,739	1,780		-41
712	X	MSC 2007-IQ14 A1 5.38%	61754KAA3			1/18/2010		3/15/2011	49,273	50,443		-1,170
713	X	MOTOROLA INC	620076109			8/12/2010		11/17/2010	45,838	46,534		-696
714	X	MOTOROLA INC	620076109			8/12/2010		12/1/2010	1,357	1,369		-12

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis				
		Long Term CG Distributions	Amount					Totals						
		Short Term CG Distributions	38,814					Securities						
			0					Other sales						
715	X	MOTOROLA INC	620076307			8/12/2010		2/7/2011	6	51,791,258			0	3,263,646
716	X	MOTOROLA INC	620076307			2/18/2011		3/25/2011	1,760				5	198
717	X	MOTOROLA INC	620076307			2/18/2011		4/25/2011	1,324				1,172	152
718	X	MOTOROLA INC	620076307			2/18/2011		4/26/2011	1,305				1,172	133
719	X	MOTOROLA INC	620076307			8/12/2010		4/26/2011	19,614				14,664	4,950
720	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	8,094				5,887	2,207
721	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	62				45	17
722	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	13,531				10,001	3,530
723	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	22,317				16,777	5,540
724	X	MOTOROLA INC	620076307			8/16/2010		4/27/2011	927				679	248
725	X	MOTOROLA INC	620097105			8/12/2010		4/27/2011	12,419				9,244	3,175
726	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		2/18/2011	1,499				1,362	137
727	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		3/25/2011	773				817	-44
728	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/25/2011	717				817	-100
729	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/26/2011	9,685				11,308	-1,623
730	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	3,788				4,317	-529
731	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	29				33	-4
732	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	6,333				7,334	-1,001
733	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	4,008				4,721	-713
734	X	MOTOROLA MOBILITY HOLDI	620097105			8/16/2010		4/27/2011	434				498	-64
735	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	5,812				6,778	-966
736	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	3,385				4,033	-648
737	X	NYSE EURONEXT	629491AA9			8/2/2010		1/18/2011	26,949				27,232	-283
738	X	NEW YORK NY	64966H4L1			10/7/2010		10/14/2010	44,438				45,000	-562
739	X	NEW YORK NY	64966H4L1			10/7/2010		10/14/2010	44,325				45,000	-675
740	X	AGILENT TECHNOLOGIES INC	00846U101			5/6/2011		6/24/2011	5,343				5,502	-159
741	X	AGILENT TECHNOLOGIES INC	00846U101			5/6/2011		7/26/2011	2,250				2,501	-251
742	X	AIR PRODS & CHEMS INC	009158106			5/6/2011		6/24/2011	6,507				6,543	-36
743	X	AIR PRODS & CHEMS INC	009158106			5/6/2011		7/26/2011	2,746				2,804	-58
744	X	ALLIANCE DATA SYS CORP	018581108			7/23/2008		11/17/2010	36,195				37,221	-1,026
745	X	ALLIANCE DATA SYS CORP	018581108			5/29/2008		11/17/2010	34,355				34,011	344
746	X	ALLIANCE DATA SYS CORP	018581108			5/29/2008		12/1/2010	1,984				1,822	162
747	X	ALLIANCE DATA SYS CORP	018581108			5/29/2008		2/18/2011	3,175				2,429	746
748	X	ALLIANCE DATA SYS CORP	018581108			5/29/2008		3/25/2011	4,252				3,037	1,215
749	X	ALLIANCE DATA SYS CORP	018581108			5/29/2008		4/25/2011	3,617				2,429	1,188
750	X	ALLIANCE DATA SYS CORP	018581108			5/28/2008		5/6/2011	31,943				21,219	10,724
751	X	ALLIANCE DATA SYS CORP	018581108			5/28/2008		5/6/2011	107,976				71,230	36,746
752	X	ALLIANCE DATA SYS CORP	018581108			5/29/2008		5/6/2011	50,839				34,315	16,524
753	X	BANK OF AMERICA CORP	060505104			8/16/2010		5/6/2011	23,049				25,176	-2,127
754	X	BANK OF AMERICA CORP	060505104			5/6/2011		5/6/2011	4,461				4,784	-323
755	X	BAXTER INTERNATIONAL INC	071813109			5/6/2011		6/24/2011	7,032				6,947	85
756	X	BAXTER INTERNATIONAL INC	071813109			5/6/2011		7/26/2011	3,026				2,895	131
757	X	BSCMS 2004-PWR5 A3	4 565			2/1/2010		6/11/2011	17,349				17,704	-355
758	X	BSCMS 2004-PWR5 A3	4 565			2/1/2010		7/11/2011	12,521				12,778	-257
759	X	BSCMS 2004-PWR5 A3	4 565			2/1/2010		8/11/2011	61,532				62,792	-1,260
760	X	BSCMS 2004-PWR5 A3	4 565			2/1/2010		9/13/2011	48,597				49,592	-995
761	X	CBS CORP-CLASS BWI	124857202			5/5/2011		5/6/2011	139,066				139,026	40
762	X	CIGNA CORP	125509109			6/19/2009		11/17/2010	51,827				35,687	16,140
763	X	CIGNA CORP	125509109			6/19/2009		12/1/2010	1,507				998	509
764	X	FHLMC GOLD G04216	5.5%			7/2/2010		3/15/2011	2,370				2,552	-182
765	X	FHLMC GOLD G04216	5.5%			7/2/2010		4/15/2011	1,725				1,858	-133

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Valuation Method	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis				
		Long Term CG Distributions	Amount					Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss		
		Short Term CG Distributions	38,814					51,791,258		48,527,612		3,263,646		
817	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		5/25/2011	594	580			14	
818	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		6/25/2011	1,499	1,465			34	
819	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		7/25/2011	1,490	1,456			34	
820	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		8/25/2011	461	451			10	
821	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		9/25/2011	681	666			15	
822	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		2/25/2011	1,354	1,366			-12	
823	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		3/25/2011	1,583	1,598			-15	
824	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		4/25/2011	1,543	1,557			-14	
825	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		5/25/2011	1,521	1,535			-14	
826	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		6/25/2011	2,649	2,673			-24	
827	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		7/25/2011	2,256	2,277			-21	
828	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		8/25/2011	2,992	3,020			-28	
829	X	FNMA POOL # AH4794 5 0%	3138A6G4			1/18/2011		9/25/2011	1,571	1,585			-14	
830	X	FNMA POOL # AH4794 5 0%	3138A6G4			3/4/2011		4/25/2011	350	368			-18	
831	X	FNMA POOL # AH4794 5 0%	3138A6G4			3/4/2011		5/25/2011	354	373			-19	
832	X	FNMA POOL # AH4794 5 0%	3138A6G4			3/4/2011		6/25/2011	369	388			-19	
833	X	FNMA POOL # AH4794 5 0%	3138A6G4			3/4/2011		7/25/2011	361	379			-18	
834	X	FNMA POOL # AH4794 5 0%	3138A6G4			3/4/2011		8/25/2011	4,033	4,240			-207	
835	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		9/25/2011	6,838	7,189			-351	
836	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		4/25/2011	438	443			-5	
837	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		5/25/2011	436	441			-5	
838	X	FNMA POOL # 781830 5 0%	3138A1KA73			8/30/2007		6/25/2011	396	401			-5	
839	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		3/15/2011	3,347	3,308			39	
840	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		4/15/2011	3,047	3,012			35	
841	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		5/15/2011	2,281	2,256			25	
842	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		6/15/2011	1,973	1,951			22	
843	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		7/15/2011	2,333	2,308			25	
844	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		8/15/2011	2,226	2,203			23	
845	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		9/15/2011	2,325	2,302			23	
846	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		10/15/2010	621	615			6	
847	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		10/15/2010	1,199	1,185			14	
848	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		11/15/2010	556	551			5	
849	X	GNMA POOL # 782011 5 0%	36241KGU6			1/18/2007		11/15/2010	1,073	1,062			11	
850	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		12/15/2010	450	446			4	
851	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		9/15/2011	191,415	177,419			13,996	
852	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		9/25/2011	5,625	5,542			83	
853	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		10/25/2010	1,736	1,762			-26	
854	X	INFORMATICA CORP	45666Q102			10/14/2009		11/25/2010	620	629			-9	
855	X	INTEL CORP	458140100			8/13/2010		5/6/2011	19,502	11,492			8,010	
856	X	INTEL CORP	458140100			5/6/2011		6/24/2011	5,739	6,319			-580	
857	X	INTERNATIONAL BUSINESS M	459200101			5/6/2011		7/26/2011	2,511	2,574			-63	
858	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		11/17/2010	173,840	158,972			14,868	
859	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		12/1/2010	5,207	4,683			524	
860	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		2/18/2011	1,973	1,561			412	
861	X	INTERNATIONAL BUSINESS M	459200101			8/16/2010		2/18/2011	6,412	4,980			1,432	
862	X	INTERNATIONAL BUSINESS M	459200101			8/16/2010		3/25/2011	3,407	2,681			726	
863	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		3/25/2011	5,029	3,294			1,735	
864	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		4/25/2011	7,711	4,888			2,823	
865	X	INTERNATIONAL BUSINESS M	459200101			5/6/2011		5/12/2011	8,674	8,614			60	
866	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		5/12/2011	55,618	34,750			20,868	
867	X	INTERNATIONAL BUSINESS M	459200101			6/24/2011		7/26/2011	3,479	3,136			343	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Valuation Method	Depreciation	Net Gain or Loss																																																																																																								
									Gross Sales Price	Cost or Other Basis																																																																																																												
<table border="0" style="width:100%; border:none;"> <tr> <td style="width:10%;"></td> </tr> <tr> <td>Long Term CG Distributions</td> <td>38,814</td> <td></td> </tr> <tr> <td>Short Term CG Distributions</td> <td>0</td> <td></td> </tr> <tr> <td>Totals</td> <td></td> </tr> <tr> <td>Securities</td> <td></td> </tr> <tr> <td>Other sales</td> <td></td> </tr> <tr> <td></td> <td>3,263,646</td> </tr> </table>																													Long Term CG Distributions	38,814														Short Term CG Distributions	0														Totals															Securities															Other sales																													3,263,646
Long Term CG Distributions	38,814																																																																																																																					
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Securities																																																																																																																						
Other sales																																																																																																																						
														3,263,646																																																																																																								
866	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		7/26/2011	1,831	1,063				768																																																																																																								
869	X	IBM 7 000% 10/30/25	459200AM3			1/13/2009		10/7/2010	72,851	63,461				9,390																																																																																																								
870	X	INTERNATIONAL GAME TECH	459902102			5/6/2011		6/24/2011	4,342	4,665				-323																																																																																																								
871	X	INTERNATIONAL GAME TECH	459902102			5/6/2011		7/5/2011	73,369	74,465				-1,096																																																																																																								
872	X	INTERNATIONAL GAME TECH	459902102			5/6/2011		7/6/2011	75,022	75,901				-879																																																																																																								
873	X	INTUIT INC 5 4% 3/15/	461202AA1			3/7/2007		1/20/2011	41,812	39,998				1,814																																																																																																								
874	X	INTUIT INC 5 4% 3/15/	461202AA1			3/14/2007		1/20/2011	41,812	40,127				1,685																																																																																																								
875	X	INTUIT INC 5 4% 3/15/	461202AA1			8/13/2007		1/20/2011	52,266	49,525				2,741																																																																																																								
876	X	JPMORGAN CHASE & CO	46625H100			11/18/2002		11/17/2010	38,239	21,414				16,825																																																																																																								
877	X	JPMORGAN CHASE & CO	46625H100			11/19/2002		11/17/2010	123,737	69,160				54,577																																																																																																								
878	X	JPMORGAN CHASE & CO	46625H100			11/19/2002		12/1/2010	4,567	2,631				1,936																																																																																																								
879	X	JPMORGAN CHASE & CO	46625H100			11/19/2002		2/18/2011	8,614	3,946				4,668																																																																																																								
880	X	JP MORGAN CHASE & CO	46625H100			11/19/2002		3/25/2011	7,815	3,727				4,088																																																																																																								
881	X	JP MORGAN CHASE & CO	46625H100			11/19/2002		4/25/2011	7,195	3,507				3,688																																																																																																								
882	X	JP MORGAN CHASE & CO	46625H100			5/6/2011		6/24/2011	11,458	13,200				-1,742																																																																																																								
883	X	JP MORGAN CHASE & CO	46625H100			5/6/2011		7/26/2011	5,414	5,917				-503																																																																																																								
884	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		10/15/2010	11,262	11,613				-351																																																																																																								
885	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		11/15/2010	1,058	1,091				-33																																																																																																								
886	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		12/15/2010	16,876	17,402				-526																																																																																																								
887	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		1/15/2011	21,196	21,857				-661																																																																																																								
888	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		2/15/2011	19,406	20,011				-605																																																																																																								
889	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		3/15/2011	37,526	38,696				-1,170																																																																																																								
890	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		4/15/2011	20,092	20,719				-627																																																																																																								
891	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		5/15/2011	20,705	21,350				-645																																																																																																								
892	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		6/15/2011	41,893	43,199				-1,306																																																																																																								
893	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		7/15/2011	5,351	5,518				-167																																																																																																								
894	X	APPLE INC	037833100			5/6/2011		8/19/2011	25,487	24,491				996																																																																																																								
895	X	APPLE INC	037833100			7/8/2008		8/19/2011	21,118	10,264				10,854																																																																																																								
896	X	AUTOLIV INC	052800109			5/29/2009		11/17/2010	79,305	29,658				49,647																																																																																																								
897	X	AUTOLIV INC	052800109			5/29/2009		12/1/2010	3,023	1,098				1,927																																																																																																								
898	X	AUTOLIV INC	052800109			5/29/2009		1/31/2011	16,993	6,041				10,952																																																																																																								
899	X	AUTOLIV INC	052800109			5/28/2009		1/31/2011	50,978	17,109				33,869																																																																																																								
900	X	AUTOLIV INC	052800109			2/18/2011		3/25/2011	1,446	1,521				-75																																																																																																								
901	X	AUTOLIV INC	052800109			5/28/2009		3/25/2011	723	259				464																																																																																																								
902	X	AUTOLIV INC	052800109			5/28/2009		4/25/2011	2,308	778				1,530																																																																																																								
903	X	AUTOLIV INC	052800109			5/28/2009		5/6/2011	113,326	37,847				75,479																																																																																																								
904	X	AVON PRODUCTS INC	054303102			5/6/2011		6/24/2011	2,470	2,609				-139																																																																																																								
905	X	AVON PRODUCTS INC	054303102			5/6/2011		7/26/2011	1,139	1,160				-21																																																																																																								
906	X	AVON PRODUCTS INC	054303102			5/6/2011		8/9/2011	59,435	82,326				-22,891																																																																																																								
907	X	B B & T CORPORATION	054937107			5/6/2011		6/24/2011	2,548	2,701				-153																																																																																																								
908	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		3/15/2011	2,067	2,047				20																																																																																																								
909	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		4/15/2011	1,843	1,825				18																																																																																																								
910	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		5/15/2011	2,637	2,612				25																																																																																																								
911	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		6/15/2011	748	741				7																																																																																																								
912	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		7/15/2011	1,295	1,283				12																																																																																																								
913	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		8/15/2011	1,382	1,370				12																																																																																																								
914	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		9/15/2011	1,380	1,368				12																																																																																																								
915	X	FHLMC POOL # 1N142 5 78804	3128QHSN1			5/14/2007		10/15/2010	2	2				0																																																																																																								
916	X	FHLMC POOL # 1N142 5 73991	3128QHSN1			5/14/2007		11/15/2010	1,900	1,909				-9																																																																																																								
917	X	FHLMC POOL # 1N142 5 7555	3128QHSN1			5/14/2007		12/15/2010	38,386	36,944				1,442																																																																																																								
918	X	FHLMC POOL # 1N142 5 73304	3128QHSN1			5/14/2007		12/15/2010	3,598	3,617				-19																																																																																																								

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis				
Long Term CG Distributions									51,791,258	0	3,263,646			
Short Term CG Distributions									0	0	0			
Amount									38,814	0	0			
919	X	FHLMC POOL # 1N142 5.755%	3128QHSN1			5/14/2007		1/15/2011	2,896	2,121				775
920	X	FED HOME LN MTG CORP 2	3128X9KL3			10/28/2009		11/5/2010	185,000	185,231				-231
921	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		10/15/2010	3,823	3,980				-157
922	X	FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		11/15/2010	1,907	1,986				-79
923	X	FHLMC GOLD A92988 5.0%	312941J99			10/6/2010		11/15/2010	1,041	1,099				-58
924	X	FHLMC GOLD A92988 5.0%	312941J99			8/2/2010		12/15/2010	605	644				-39
925	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		12/15/2010	5,085	5,400				-315
926	X	FHLMC GOLD A92988 5.0%	312941J99			10/6/2010		12/15/2010	2,058	2,172				-114
927	X	FHLMC GOLD A92988 5.0%	312941J99			8/2/2010		1/15/2011	687	731				-44
928	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		1/15/2011	5,769	6,126				-357
929	X	FHLMC GOLD A92988 5.0%	312941J99			10/6/2010		1/15/2011	2,335	2,465				-130
930	X	FHLMC GOLD A92988 5.0%	312941J99			8/2/2010		2/15/2011	623	663				-40
931	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		2/15/2011	5,235	5,559				-324
932	X	FHLMC GOLD A92988 5.0%	312941J99			10/6/2010		2/15/2011	2,119	2,236				-117
933	X	FHLMC GOLD A92988 5.0%	312941J99			8/2/2010		3/4/2011	23,164	23,593				-429
934	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		3/4/2011	194,576	197,748				-3,172
935	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		12/25/2010	761	772				-11
936	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		1/25/2011	1,453	1,475				-22
937	X	FNMA POOL # AC1520 4.0%	31417KVN4			10/14/2009		2/25/2011	1,601	1,625				-24
938	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		2/15/2011	173	175				-2
939	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		3/15/2011	205	208				-3
940	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		4/15/2011	5,761	5,828				-67
941	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		5/15/2011	195	198				-3
942	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		6/15/2011	196	198				-2
943	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		7/15/2011	2,442	2,470				-28
944	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		8/15/2011	175	177				-2
945	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		9/15/2011	4,984	5,042				-58
946	X	FHLMC GOLD A69290 6.0%	3128L1KB5			12/7/2007		9/21/2011	118,253	108,927				9,326
947	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		10/15/2010	804	802				2
948	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006		10/15/2010	618	616				2
949	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		11/15/2010	915	913				2
950	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006		11/15/2010	704	701				3
951	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		12/15/2010	882	880				2
952	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006		12/15/2010	679	676				3
953	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		1/15/2011	879	878				1
954	X	FHLMC GOLD G11938 4.5%	3128M1BF5			4/20/2006		1/15/2011	676	674				2
955	X	FHLMC GOLD G11938 4.5%	3128M1BF5			3/14/2006		2/15/2011	587	586				1
956	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		11/15/2010	1,729	1,710				19
957	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		12/15/2010	4,994	4,941				53
958	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		1/15/2011	4,892	4,841				51
959	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		2/15/2011	4,719	4,671				48
960	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		7/15/2011	1,467	1,475				-8
961	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		8/15/2011	278	280				-2
962	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		9/15/2011	280	282				-2
963	X	LIMITED BRANDS INC	532716107			10/6/2009		11/17/2010	28,996	16,342				12,654
964	X	LIMITED BRANDS INC	532716107			10/6/2009		11/17/2010	110,485	62,209				48,276
965	X	LIMITED BRANDS INC	532716107			10/6/2009		11/22/2010	36,842	20,225				16,617
966	X	LIMITED BRANDS INC	532716107			10/6/2009		1/6/2011	39,247	24,378				14,869
967	X	LIMITED BRANDS INC	532716107			12/1/2010		1/6/2011	1,737	2,074				-337
968	X	LIMITED BRANDS INC	532716107			10/6/2009		1/6/2011	37,066	23,114				13,952
969	X	LIMITED BRANDS INC	532716107			10/6/2009		3/25/2011	3,560	1,986				1,574

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									Gross Sales Price	Cost or Other Basis				
		Long Term CG Distributions	Amount											
		Short Term CG Distributions	38,814											
			0											
970	X	LIMITED BRANDS INC	532716107			10/6/2009		4/25/2011	3,987	1,806			2,181	
971	X	LIMITED BRANDS INC	532716107			10/5/2009		5/6/2011	64,148	26,890			37,258	
972	X	LIMITED BRANDS INC	532716107			10/5/2009		5/6/2011	411	173			238	
973	X	LIMITED BRANDS INC	532716107			10/6/2009		5/6/2011	154,614	67,897			86,717	
974	X	MCKESSON CORPORATION	58155Q103			1/5/2010		11/17/2010	110,152	107,956			2,196	
975	X	MCKESSON CORPORATION	58155Q103			1/4/2010		11/17/2010	7,775	7,581			194	
976	X	MCKESSON CORPORATION	58155Q103			1/4/2010		12/1/2010	3,281	3,159			122	
977	X	MCKESSON CORPORATION	58155Q103			1/4/2010		2/18/2011	6,033	6,318			1,715	
978	X	MCKESSON CORPORATION	58155Q103			1/4/2010		3/25/2011	6,391	5,054			1,337	
979	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		3/25/2011	1,257	1,276			-19	
980	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		4/25/2011	603	612			-9	
981	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		5/25/2011	2,036	2,067			-31	
982	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		6/25/2011	1,213	1,231			-18	
983	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		7/25/2011	603	612			-9	
984	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		8/25/2011	1,251	1,270			-19	
985	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		9/25/2011	618	627			-9	
986	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		10/25/2010	3,141	3,201			-60	
987	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		11/25/2010	3,463	3,529			-66	
988	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		12/25/2010	3,179	3,239			-60	
989	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		1/25/2011	2,992	3,049			-57	
990	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		3/25/2011	1,319	1,344			-25	
991	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		3/25/2011	165	169			-4	
992	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		4/25/2011	1,315	1,340			-25	
993	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		4/25/2011	164	168			-4	
994	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		5/25/2011	1,271	1,295			-24	
995	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		5/25/2011	159	162			-3	
996	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		6/25/2011	1,077	1,098			-21	
997	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		6/25/2011	135	138			-3	
998	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		7/25/2011	1,555	1,584			-29	
999	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		7/25/2011	194	199			-5	
1,000	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		8/25/2011	1,798	1,832			-34	
1,001	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		8/25/2011	225	230			-5	
1,002	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		9/25/2011	1,651	1,683			-32	
1,003	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		9/25/2011	206	211			-5	
1,004	X	FNMA POOL # MA0708 4 5%	31417YF1			5/19/2011		7/25/2011	234	242			-8	
1,005	X	FNMA POOL # MA0708 4 5%	31417YF1			5/19/2011		8/25/2011	238	246			-8	
1,006	X	FNMA POOL # MA0708 4 5%	31417YF1			5/19/2011		9/25/2011	327	337			-10	
1,007	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		10/25/2010	1,896	2,022			-126	
1,008	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		11/25/2010	1,532	1,634			-102	
1,009	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		12/25/2010	1,662	1,774			-112	
1,010	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		12/15/2010	1,559	1,597			-38	
1,011	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		1/25/2011	1,520	1,622			-102	
1,012	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		8/15/2011	4,497	4,637			-140	
1,013	X	JOHNSON CONTROLS INC	478366107			5/6/2011		6/24/2011	9,009	9,270			-261	
1,014	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		1/15/2011	650	665			-15	
1,015	X	JOHNSON CONTROLS INC	478366107			5/6/2011		7/26/2011	3,490	3,627			-137	
1,016	X	JUNIPER NETWORKS INC	48203R104			5/6/2011		6/10/2011	136,550	166,751			-30,201	
1,017	X	KRAFT FOODS INC CL A	50075N104			5/6/2011		6/24/2011	7,949	7,840			109	
1,018	X	KRAFT FOODS INC CL A	50075N104			5/6/2011		7/26/2011	3,498	3,498			89	
1,019	X	LAS VEGAS SANDS CORP	517834107			7/5/2011		7/26/2011	1,844	1,763			81	
1,020	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		10/15/2010	13,670	14,005			-335	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Gross Sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,021	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		10/15/2010	311	51,791,258	313				0
1,022	X	LBUBS 2000-C5 A2 6 51%	52108HCB8			2/10/2010		11/15/2010	22,910	23,470	23,470				-560
1,023	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		11/15/2010	295	297	297				-2
1,024	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		12/15/2010	317	319	319				-2
1,025	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		1/15/2011	295	296	296				-1
1,026	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		2/15/2011	296	298	298				-2
1,027	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		3/15/2011	350	352	352				-2
1,028	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		4/15/2011	2,056	2,068	2,068				-12
1,029	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		5/15/2011	320	322	322				-2
1,030	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		6/15/2011	1,438	1,446	1,446				-8
1,031	X	MCKESSON CORPORATION	58155Q103			1/4/2010		4/25/2011	5,778	4,422	4,422				1,354
1,032	X	U.S. TREASURY NOTE 0.375	912828PH7			9/24/2011		12/8/2010	373,666	374,561	374,561				-895
1,033	X	U.S. TREASURY NOTE 0.375	912828PH7			9/29/2010		12/8/2010	24,911	24,977	24,977				-66
1,034	X	U.S. TREASURY NOTE 2.0%	912828PS3			3/24/2011		3/30/2011	24,837	24,960	24,960				-123
1,035	X	U.S. TREASURY NOTE 2.0%	912828PS3			3/24/2011		6/29/2011	51,181	49,920	49,920				1,261
1,036	X	U.S. TREASURY NOTE 0.5%	912828PU8			12/10/2010		12/13/2010	4,934	4,932	4,932				2
1,037	X	U.S. TREASURY NOTE 0.5%	912828PU8			12/10/2010		2/2/2011	29,577	29,590	29,590				-13
1,038	X	U.S. TREASURY NOTE 0.5%	912828PU8			12/23/2010		2/2/2011	29,577	29,554	29,554				23
1,039	X	U.S. TREASURY NOTE 0.5%	912828PV6			12/17/2010		7/28/2011	5,012	4,991	4,991				21
1,040	X	U.S. TREASURY NOTE 0.5%	912828PV6			12/17/2010		8/24/2011	110,472	109,808	109,808				664
1,041	X	U.S. TREASURY NOTE 1.25%	912828PZ7			3/23/2011		5/12/2011	141,356	140,602	140,602				754
1,042	X	UNITED STATES T-NOTE 1.25%	912828QH6			3/1/2011		3/9/2011	25,045	25,045	25,045				0
1,043	X	UNITED STATES T-NOTE 0.75%	912828QL7			4/15/2011		8/24/2011	40,344	40,333	40,333				311
1,044	X	UNITED STATES T-NOTE 1.5%	912828QR4			7/18/2011		8/9/2011	46,044	45,155	45,155				889
1,045	X	UNITED STATES T-NOTE 1.5%	912828QR4			7/18/2011		8/10/2011	46,316	45,155	45,155				1,161
1,046	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		8/15/2011	2,943	2,999	2,999				-56
1,047	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		9/15/2011	2,265	2,308	2,308				-43
1,048	X	FED AGRIMTGE CORP 2.1%	31315PMD8			7/29/2009		12/8/2010	168,229	165,000	165,000				3,229
1,049	X	FNMA POOL # 255364 6.0%	31371LTV1			4/20/2006		10/25/2010	97	97	97				0
1,050	X	FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		10/25/2010	1,038	1,050	1,050				-12
1,051	X	FNMA POOL # 255364 6.0%	31371LTV1			4/20/2006		11/25/2010	125	124	124				1
1,052	X	FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		11/25/2010	1,332	1,347	1,347				-15
1,053	X	FNMA POOL # 255364 6.0%	31371LTV1			4/20/2006		12/25/2010	91	91	91				0
1,054	X	FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		12/25/2010	969	980	980				-11
1,055	X	FNMA POOL # 255364 6.0%	31371LTV1			4/20/2006		1/25/2011	89	88	88				1
1,056	X	FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		1/25/2011	946	957	957				-11
1,057	X	FNMA POOL # 255364 6.0%	31371LTV1			4/20/2006		3/25/2011	55	54	54				1
1,058	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		2/25/2011	1,262	1,347	1,347				-85
1,059	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		3/25/2011	1,340	1,430	1,430				-90
1,060	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		4/25/2011	1,224	1,306	1,306				-82
1,061	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		5/25/2011	1,229	1,311	1,311				-82
1,062	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		6/25/2011	1,067	1,138	1,138				-71
1,063	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		7/25/2011	1,118	1,192	1,192				-74
1,064	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		8/25/2011	897	957	957				-60
1,065	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		9/21/2011	15,015	14,567	14,567				448
1,066	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		9/25/2011	1,330	1,419	1,419				-89
1,067	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		1/25/2011	5,054	5,200	5,200				-146
1,068	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		2/25/2011	2,421	2,491	2,491				-70
1,069	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		3/25/2011	2,451	2,522	2,522				-71
1,070	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		4/25/2011	2,705	2,784	2,784				-79
1,071	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		5/25/2011	859	884	884				-25
Totals										51,791,258					3,263,646
Securities										0					0
Other sales										0					0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss	
									38,814			
Long Term CG Distributions									0			
Short Term CG Distributions									0			
1,072	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		6/25/2011	877	903		-26
1,073	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		7/25/2011	1,985	2,042		-57
1,074	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		8/25/2011	3,380	3,478		-98
1,075	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		9/25/2011	5,449	5,606		-157
1,076	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		10/25/2010	3,837	3,878		-41
1,077	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		11/25/2010	5,401	5,458		-57
1,078	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		12/25/2010	4,203	4,248		-45
1,079	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		1/25/2011	3,643	3,682		-39
1,080	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		2/25/2011	1,421	1,437		-16
1,081	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		3/25/2011	1,046	1,057		-11
1,082	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		4/25/2011	584	591		-7
1,083	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/19/2011	122,292	119,728		2,564
1,084	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/25/2011	406	411		-5
1,085	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		6/25/2011	694	701		-7
1,086	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		10/15/2010	5,438	5,641		-203
1,087	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		10/15/2010	5,438	5,635		-197
1,088	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		11/15/2010	11,923	12,370		-447
1,089	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		11/15/2010	11,923	12,357		-434
1,090	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/9/2010		12/15/2010	4,443	4,609		-166
1,091	X	MCKESSON CORPORATION	58155Q103			2/14/2009		5/6/2011	197,422	108,000		89,422
1,092	X	MCKESSON CORPORATION	58155Q103			2/14/2009		5/6/2011	6,664	3,613		3,051
1,093	X	MCKESSON CORPORATION	58155Q103			10/7/2009		5/6/2011	833	590		243
1,094	X	MCKESSON CORPORATION	58155Q103			10/7/2009		5/6/2011	84,133	59,715		24,418
1,095	X	MCKESSON CORPORATION	58155Q103			1/4/2010		5/6/2011	9,996	7,581		2,415
1,096	X	MEDTRONIC INC	585055106			5/3/2004		11/17/2010	53,790	80,455		-26,665
1,097	X	MEDTRONIC INC	585055106			5/3/2004		12/1/2010	1,700	2,562		-862
1,098	X	MEDTRONIC INC	585055106			5/3/2004		2/18/2011	2,882	3,587		-705
1,099	X	MEDTRONIC INC	585055106			5/3/2004		3/22/2011	95,993	130,676		-34,683
1,100	X	MEDTRONIC INC	585055106			5/3/2004		3/22/2011	19,575	26,445		-6,870
1,101	X	MEDTRONIC INC	585055106			12/26/2008		3/22/2011	6,400	5,301		1,099
1,102	X	MERCK & CO INC	58933Y105			1/18/2007		11/17/2010	102,420	73,648		28,772
1,103	X	MERCK & CO INC	58933Y105			1/18/2007		12/1/2010	3,495	2,488		1,007
1,104	X	MERCK & CO INC	58933Y105			1/18/2007		2/18/2011	4,294	3,235		1,059
1,105	X	MERCK & CO INC	58933Y105			1/18/2007		3/25/2011	4,246	3,235		1,011
1,106	X	MERCK & CO INC	58933Y105			1/18/2007		4/25/2011	4,103	2,986		1,117
1,107	X	MERCK & CO INC	58933Y105			1/18/2007		5/6/2011	216,805	147,363		69,442
1,108	X	BNY MELLON FOCUSED EQU	05569M475			11/22/2010		12/1/2010	50,000	49,666		334
1,109	X	BNY MELLON MID CAP STK F	05569M509			12/6/2007		12/1/2010	50,000	53,849		-3,849
1,110	X	BNY MELLON EMERGING MK	05569M855			12/29/2004		8/25/2011	300,000	660,600		-360,600
1,111	X	B M C SOFTWARE INC	055921100			2/14/2011		2/18/2011	2,037	2,028		9
1,112	X	B M C SOFTWARE INC	055921100			2/14/2011		3/25/2011	989	1,014		-25
1,113	X	B M C SOFTWARE INC	055921100			2/14/2011		4/25/2011	3,462	3,549		-87
1,114	X	B M C SOFTWARE INC	055921100			2/10/2011		5/6/2011	33,019	31,627		1,392
1,115	X	B M C SOFTWARE INC	055921100			2/11/2011		5/6/2011	58,299	56,139		2,160
1,116	X	B M C SOFTWARE INC	055921100			2/11/2011		5/6/2011	32,503	31,374		1,129
1,117	X	B M C SOFTWARE INC	055921100			2/14/2011		5/6/2011	36,630	36,001		629
1,118	X	B M C SOFTWARE INC	055921100			3/3/2011		5/6/2011	516	501		15
1,119	X	B M C SOFTWARE INC	055921100			3/3/2011		5/6/2011	5,933	5,723		210
1,120	X	B M C SOFTWARE INC	055921100			3/4/2011		5/6/2011	43,079	41,894		1,185
1,121	X	BAIDU, INC	056752108			7/15/2011		7/26/2011	1,802	1,585		217
1,122	X	BACM 2005-5 A2 5 165% 9	05947U4A3			2/1/2010		10/10/2010	14,429	14,718		-289

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis				
		Long Term CG Distributions	Amount					Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss		
		Short Term CG Distributions	38,814					51,791,258		48,527,612		3,263,646		
			0					0		0		0		
1,123	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		11/10/2010	585	596			-11	
1,124	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		12/10/2010	655	668			-13	
1,125	X	FHLMC GOLD G11938 4 5%	3128M1BF5			4/20/2006		2/15/2011	452	450			2	
1,126	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		3/15/2011	734	733			1	
1,127	X	FHLMC GOLD G11938 4 5%	3128M1BF5			4/20/2006		3/15/2011	565	563			2	
1,128	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		4/15/2011	582	581			1	
1,129	X	FHLMC GOLD G11938 4 5%	3128M1BF5			4/20/2006		4/15/2011	448	446			2	
1,130	X	UNITED STATES T-NOTE 2 12	91282BRC6			8/24/2011		8/30/2011	14,923	14,923			0	
1,131	X	UNITED TECHNOLOGIES COR	913017109			5/6/2011		6/24/2011	7,588	8,070			-482	
1,132	X	UNITED TECHNOLOGIES COR	913017109			5/6/2011		7/26/2011	3,454	3,586			-132	
1,133	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		2/9/2011	25,063	25,000			63	
1,134	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		9/8/2011	66,152	65,000			1,152	
1,135	X	VALE SA-SP ADR	91912E105			5/10/2006		11/17/2010	99,664	45,392			54,272	
1,136	X	VALE SA-SP ADR	91912E105			5/10/2006		12/1/2010	2,959	1,297			1,662	
1,137	X	VALE SA-SP ADR	91912E105			5/10/2006		2/18/2011	4,927	2,017			2,910	
1,138	X	VALE SA-SP ADR	91912E105			5/10/2006		3/25/2011	4,224	1,873			2,351	
1,139	X	VALE SA-SP ADR	91912E105			5/10/2006		4/25/2011	3,992	1,729			2,263	
1,140	X	VALE SA-SP ADR	91912E105			5/10/2006		5/6/2011	183,545	84,011			99,534	
1,141	X	VALERO ENERGY CORP NEW	91913Y100			12/26/2008		5/6/2011	12,908	4,633			8,275	
1,142	X	VALERO ENERGY CORP NEW	91913Y100			5/6/2011		6/24/2011	6,491	7,556			-1,065	
1,143	X	VALERO ENERGY CORP NEW	91913Y100			5/6/2011		7/26/2011	3,445	3,508			-63	
1,144	X	VANGUARD INST DEV MKTS I	921909826			10/22/2007		11/11/2010	3,545,500	4,917,500			-1,372,000	
1,145	X	VANGUARD INST DEV MKTS I	921909826			10/22/2007		12/1/2010	100,000	144,103			-44,103	
1,146	X	VERIZON COMMUNICATIONS	92343V104			5/6/2011		6/24/2011	3,591	3,741			-150	
1,147	X	VERIZON COMMUNICATIONS	92343V104			5/6/2011		7/26/2011	1,088	1,122			-34	
1,148	X	WBCMT 2003-C20 A4 5 285%	9297664L4			2/1/2010		4/15/2011	2,281	2,307			-26	
1,149	X	WBCMT 2003-C3 A1 4 037% 2/	9297666CT8			7/20/2010		10/15/2010	374	380			-6	
1,150	X	WBCMT 2003-C3 A1 4 037% 2/	9297666CT8			7/20/2010		11/15/2010	761	773			-12	
1,151	X	WBCMT 2003-C3 A1 4 037% 2/	9297666CT8			7/20/2010		12/15/2010	679	690			-11	
1,152	X	WBCMT 2003-C3 A1 4 037% 2/	9297666CT8			7/20/2010		1/15/2011	371	376			-5	
1,153	X	WBCMT 2003-C3 A1 4 037% 2/	9297666CT8			7/20/2010		2/15/2011	1,804	1,833			-29	
1,154	X	WBCMT 2003-C3 A1 4 037% 2/	9297666CT8			7/20/2010		3/15/2011	865	879			-14	
1,155	X	B & T CORPORATION	054937107			5/6/2011		7/26/2011	3,154	3,241			-87	
1,156	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		5/15/2011	386	385			1	
1,157	X	FHLMC GOLD G11938 4 5%	3128M1BF5			4/20/2006		5/15/2011	297	296			1	
1,158	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		6/15/2011	327	326			1	
1,159	X	FHLMC GOLD G11938 4 5%	3128M1BF5			4/20/2006		6/15/2011	251	250			1	
1,160	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		7/15/2011	380	380			0	
1,161	X	FHLMC GOLD G11938 4 5%	3128M1BF5			4/20/2006		7/15/2011	292	292			0	
1,162	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		8/15/2011	379	378			1	
1,163	X	FHLMC GOLD G11938 4 5%	3128M1BF5			4/20/2006		8/15/2011	291	291			0	
1,164	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/14/2006		9/15/2011	452	451			1	
1,165	X	FHLMC GOLD G11938 4 5%	3128M1BF5			4/20/2006		9/15/2011	347	346			1	
1,166	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/2/2010		10/15/2010	4,311	4,643			-332	
1,167	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/2/2010		11/15/2010	2,913	3,137			-224	
1,168	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/2/2010		12/15/2010	3,429	3,693			-264	
1,169	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/2/2010		1/15/2011	3,199	3,445			-246	
1,170	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/2/2010		2/15/2011	2,758	2,971			-213	
1,171	X	FHLMC GOLD A92988 5 0%	312941J99			10/6/2010		3/4/2011	71,356	72,082			-726	
1,172	X	FHLMC GOLD A92988 5 0%	312941J99			10/6/2010		3/15/2011	7,083	7,476			-393	
1,173	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		10/15/2010	486	504			-18	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,174	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		11/15/2010	2,269	2,353				-84
1,175	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		12/15/2010	5,178	5,370				-192
1,176	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		1/15/2011	2,684	2,783				-99
1,177	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		2/15/2011	2,343	2,430				-87
1,178	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		2/16/2011	116,546	120,018				-3,472
1,179	X	FHLMC GOLD A93010 4 5%	312941KX4			7/19/2010		3/15/2011	328	341				-13
1,180	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		5/15/2011	1,401	1,365				36
1,181	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		6/15/2011	1,981	1,932				49
1,182	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		7/15/2011	2,052	2,001				51
1,183	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		8/2/2011	221,797	211,532				10,265
1,184	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		8/15/2011	2,252	2,197				55
1,185	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		9/15/2011	622	607				15
1,186	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		2/15/2011	1,670	1,702				-32
1,187	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		3/15/2011	1,713	1,746				-33
1,188	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/15/2011	1,023	1,042				-19
1,189	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		5/15/2011	2,268	2,310				-42
1,190	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		6/15/2011	1,309	1,334				-25
1,191	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		7/15/2011	3,166	3,226				-60
1,192	X	CAPITAL ONE FINANCIAL COF	14040H105			9/30/2010		5/6/2011	186,027	136,566				49,441
1,193	X	CARDINAL HEALTH INC	14149Y108			5/6/2011		6/24/2011	6,171	6,355				-184
1,194	X	CARDINAL HEALTH INC	14149Y108			5/6/2011		7/26/2011	2,689	2,724				-35
1,195	X	CARNIVAL CORP	143658300			8/16/2010		11/17/2010	417	326				91
1,196	X	CARNIVAL CORP	143658300			7/1/2010		11/17/2010	64,666	48,406				16,260
1,197	X	CARNIVAL CORP	143658300			7/1/2010		12/1/2010	1,694	1,249				445
1,198	X	CARNIVAL CORP	143658300			7/1/2010		2/18/2011	3,674	2,498				1,176
1,199	X	CARNIVAL CORP	143658300			7/1/2010		3/25/2011	2,331	1,874				457
1,200	X	CARNIVAL CORP	143658300			5/6/2011		4/25/2011	2,224	1,874				350
1,201	X	CARNIVAL CORP	143658300			5/6/2011		6/24/2011	6,334	7,089				-755
1,202	X	CARNIVAL CORP	143658300			5/6/2011		7/26/2011	2,528	2,919				-391
1,203	X	CATERPILLAR INC	149123101			8/16/2010		11/17/2010	1,626	1,379				247
1,204	X	CATERPILLAR INC	149123101			6/16/2010		11/17/2010	84,551	66,922				17,629
1,205	X	CATERPILLAR INC	149123101			6/16/2010		12/1/2010	3,502	2,574				928
1,206	X	CATERPILLAR INC	149123101			6/16/2010		2/18/2011	5,665	3,475				2,190
1,207	X	CATERPILLAR INC	149123101			6/16/2010		3/25/2011	4,812	2,831				1,981
1,208	X	CATERPILLAR INC	149123101			5/6/2011		4/25/2011	4,229	2,510				1,719
1,209	X	CATERPILLAR INC	149123101			5/6/2011		6/24/2011	9,065	10,163				-1,098
1,210	X	CATERPILLAR INC	149123101			5/6/2011		7/26/2011	4,099	4,355				-256
1,211	X	CATERPILLAR INC	149123101			5/6/2011		9/29/2011	34,522	51,372				-16,850
1,212	X	CELANESE CORP -SER A	150870103			5/6/2011		6/24/2011	6,600	6,465				135
1,213	X	CELANESE CORP -SER A	150870103			5/6/2011		7/26/2011	2,836	2,486				350
1,214	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		12/15/2010	260	270				-10
1,215	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		1/15/2011	1,046	1,083				-37
1,216	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		2/15/2011	235	243				-8
1,217	X	GNMA POOL # 782105 5 0%	31403DDX4			1/5/2007		12/25/2010	132	132				0
1,218	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		5/15/2011	2,404	2,383				21
1,219	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		6/15/2011	1,121	1,111				10
1,220	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		7/15/2011	2,056	2,039				17
1,221	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		8/15/2011	1,963	1,947				16
1,222	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		9/15/2011	2,124	2,107				17
1,223	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		10/15/2010	5,171	5,454				-283
1,224	X	GNMA POOL # 782368 6 0%	36241KTZ1			9/17/2009		10/27/2010	127,807	123,001				4,806
Totals									51,791,258	48,527,612				3,263,646
Securities									0	0				0
Other sales									0	0				0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses		Net Gain or Loss
											Valuation Method	Expense of Sale and Cost of Improvements	
									Totals				
									Long Term CG Distributions		38,814		
									Short Term CG Distributions		0		
1,276	X	CAMERON INTERNATIONAL C	13342B105			5/9/2011		7/26/2011	3,661	3,469		192	
1,277	X	CAMERON INTERNATIONAL C	13342B105			5/9/2011		9/28/2011	61,145	67,404		-6,259	
1,278	X	CAMERON INTERNATIONAL C	13342B105			5/6/2011		9/28/2011	32,371	34,991		-2,620	
1,279	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		11/17/2010	107,907	120,532		-12,625	
1,280	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		11/17/2010	383	423		-40	
1,281	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		12/1/2010	3,430	3,807		-377	
1,282	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		2/18/2011	8,915	7,191		1,724	
1,283	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		3/25/2011	6,286	5,076		1,210	
1,284	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		4/25/2011	6,497	5,076		1,421	
1,285	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		5/6/2011	60,931	47,798		13,133	
1,286	X	CAPITAL ONE FINANCIAL CO	14040H105			7/7/2010		5/6/2011	72,793	55,267		17,526	
1,287	X	CAPITAL ONE FINANCIAL CO	14040H105			8/16/2010		5/6/2011	3,774	2,726		1,048	
1,288	X	MICROSOFT CORPORATION	594918104			11/6/1996		3/2/2011	61,852	21,172		40,680	
1,289	X	MICROSOFT CORPORATION	594918104			11/6/1996		3/25/2011	256	89		167	
1,290	X	MICROSOFT CORPORATION	594918104			11/6/1996		4/25/2011	3,295	1,159		2,136	
1,291	X	MICROSOFT CORPORATION	594918104			11/6/1996		5/2/2011	171,200	59,789		111,411	
1,292	X	MICROSOFT CORP 5.3%	594918AM6			2/3/2011		5/17/2011	57,851	54,535		3,316	
1,293	X	MORGAN STANLEY	617446448			5/21/2009		11/17/2010	16,614	18,563		-1,949	
1,294	X	MORGAN STANLEY	617446448			5/7/2009		11/17/2010	50,344	53,875		-3,531	
1,295	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		4/15/2011	5,383	5,468		-85	
1,296	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		5/15/2011	391	397		-6	
1,297	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		6/15/2011	373	379		-6	
1,298	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		7/15/2011	369	375		-6	
1,299	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		8/15/2011	370	376		-6	
1,300	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		9/15/2011	4,215	4,340		-125	
1,301	X	WBCMT 2007-C32 A1 5.686%	92978YAA8			1/13/2010		10/15/2010	13,300	6,053		7,247	
1,302	X	MERCK & CO INC	58933Y105			12/26/2008		5/6/2011	4,785	4,749		36	
1,303	X	MLMT 2005-CK1A2FL 0.39401	59022HMT6			10/20/2010		11/12/2010	5,174	5,135		39	
1,304	X	MLMT 2005-CK11 A2F 0.3784%	59022HMT6			10/20/2010		12/12/2010	18,285	18,148		137	
1,305	X	MLMT 2005-CK11 A2F 0.4001%	59022HMT6			10/20/2010		1/12/2011	51,368	50,962		386	
1,306	X	MLMT 2005-CK11 A2F 0.39922%	59022HMT6			10/20/2010		2/12/2011	59	58		1	
1,307	X	MLMT 2005-CK11 A2F 0.36321%	59022HMT6			10/20/2010		3/12/2011	71,144	70,611		533	
1,308	X	MLMT 2005-CK11 A2F 0.39309%	59022HMT6			10/20/2010		4/12/2011	155,443	182,282		-26,839	
1,309	X	MICROSOFT CORPORATION	594918104			12/12/2010		11/17/2010	4,703	5,432		-729	
1,310	X	MICROSOFT CORPORATION	594918104			12/12/2010		12/1/2010	4,880	5,432		-552	
1,311	X	MICROSOFT CORPORATION	594918104			12/12/2010		2/18/2011	1,898	624		1,274	
1,312	X	MICROSOFT CORPORATION	594918104			11/6/1996		2/18/2011	85,453	29,128		56,325	
1,313	X	MICROSOFT CORPORATION	594918104			11/6/1996		3/2/2011	957	972		-15	
1,314	X	WELLS FARGO & COMPANY	949746101			3/3/2011		3/25/2011	7,720	8,744		-1,024	
1,315	X	WELLS FARGO & COMPANY	949746101			3/3/2011		4/25/2011	3,119	2,840		279	
1,316	X	WELLS FARGO & COMPANY	949746101			8/16/2010		5/6/2011	3,119	2,840		279	
1,317	X	WELLS FARGO & COMPANY	949746101			9/2/2010		5/6/2011	44,229	38,715		5,514	
1,318	X	WELLS FARGO & COMPANY	949746101			9/2/2010		5/6/2011	284	249		35	
1,319	X	WELLS FARGO & COMPANY	949746101			9/2/2010		5/6/2011	20,697	18,194		2,503	
1,320	X	WELLS FARGO & COMPANY	949746101			9/2/2010		5/6/2011	26,934	23,725		3,209	
1,321	X	WELLS FARGO & COMPANY	949746101			9/2/2010		5/6/2011	22,114	19,424		2,690	
1,322	X	WELLS FARGO & COMPANY	949746101			3/3/2011		5/6/2011	28,352	32,384		-4,032	
1,323	X	WELLS FARGO & COMPANY	949746101			11/22/1999		5/6/2011	18,712	15,757		2,955	
1,324	X	WELLS FARGO & COMPANY	949746101			11/22/1999		6/24/2011	6,510	5,730		780	
1,325	X	WELLS FARGO & COMPANY	949746101			11/22/1999		7/26/2011	3,208	2,626		582	
1,326	X	WHIRLPOOL CORP	963320106			8/29/2009		11/17/2010	28,632	25,317		3,315	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis						
Long Term CG Distributions Short Term CG Distributions									51,791,258	0	48,527,612			3,263,646		
Amount 38,814 0															0	0
1,327	X	WHIRLPOOL CORP	963320106			8/28/2009		11/17/2010	6,487	5,720				767		
1,328	X	WHIRLPOOL CORP	963320106			8/31/2009		11/17/2010	22,295	19,508				2,787		
1,329	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	49,980	42,789				7,191		
1,330	X	AT & T INC	00206R102			1/18/2007		11/17/2010	130,804	163,595				-32,791		
1,331	X	AT & T INC	00206R102			1/18/2007		12/1/2010	3,941	4,904				-963		
1,332	X	AT & T INC	00206R102			1/18/2007		2/18/2011	6,260	7,707				-1,447		
1,333	X	AT&T INC	00206R102			1/18/2007		3/25/2011	5,480	6,656				-1,176		
1,334	X	AT&T INC	00206R102			1/18/2007		4/25/2011	5,489	6,306				-817		
1,335	X	WELLS FARGO & COMPANY	949746101			8/16/2010		2/18/2011	3,268	2,582				686		
1,336	X	AT&T INC	00206R102			1/18/2007		5/6/2011	91,611	101,940				-10,329		
1,337	X	AT&T INC	00206R102			1/18/2007		6/24/2011	6,096	7,006				-910		
1,338	X	AT&T INC	00206R102			1/18/2007		7/26/2011	2,399	2,802				-403		
1,339	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		11/15/2010	3,739	3,849				-110		
1,340	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		12/15/2010	4,255	4,381				-126		
1,341	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		1/15/2011	3,780	3,892				-112		
1,342	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		1/15/2011	3,800	3,912				-112		
1,343	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		3/17/2011	85,861	88,400				-2,539		
1,344	X	WALGREEN CO	931422109			5/6/2011		6/24/2011	6,636	6,865				-229		
1,345	X	WALGREEN CO	931422109			5/6/2011		7/26/2011	2,772	3,003				-231		
1,346	X	WASHINGTON ST	93974CGV5			5/6/2011		1/12/2011	85,751	85,000				751		
1,347	X	WATSON PHARMACEUTICALS	942683103			5/6/2011		5/20/2011	51,622	52,305				-683		
1,348	X	WATSON PHARMACEUTICALS	942683103			5/6/2011		6/24/2011	1,959	1,959				68		
1,349	X	WATSON PHARMACEUTICALS	942683103			5/6/2011		7/26/2011	2,735	2,521				214		
1,350	X	WATSON PHARMACEUTICALS	942683103			5/6/2011		9/30/2011	33,645	30,249				3,396		
1,351	X	WELLS FARGO & COMPANY	949746101			8/10/2010		11/17/2010	102,579	106,803				-4,224		
1,352	X	WELLS FARGO & COMPANY	949746101			9/13/2010		11/17/2010	53,169	52,190				979		
1,353	X	WELLS FARGO & COMPANY	949746101			9/13/2010		12/1/2010	5,187	5,008				179		
1,354	X	WELLS FARGO & COMPANY	949746101			9/13/2010		2/18/2011	4,902	3,954				948		
1,355	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		12/25/2010	2,559	2,559				-192		
1,356	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		12/25/2010	345	377				-32		
1,357	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		12/25/2010	512	565				-53		
1,358	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		1/25/2011	2,787	2,995				-208		
1,359	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		1/25/2011	375	410				-35		
1,360	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		1/25/2011	557	615				-58		
1,361	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		2/25/2011	2,773	2,980				-207		
1,362	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		2/25/2011	373	408				-35		
1,363	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		2/25/2011	555	612				-57		
1,364	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		3/25/2011	2,260	2,429				-169		
1,365	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		3/25/2011	304	333				-29		
1,366	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		3/25/2011	452	498				-46		
1,367	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		4/25/2011	2,727	2,931				-204		
1,368	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		4/25/2011	367	402				-35		
1,369	X	GOOGLE INC - CL A	38259P508			6/5/2009		6/27/2011	136,183	125,681				10,502		
1,370	X	HSBC FINANCE CORP 5 0%	40429CCS9			5/31/2007		11/12/2010	149,749	128,903				20,846		
1,371	X	HALLIBURTON CO	406216101			1/18/2007		11/17/2010	71,129	57,420				13,709		
1,372	X	HALLIBURTON CO	406216101			1/18/2007		12/1/2010	2,351	1,723				628		
1,373	X	HALLIBURTON CO	406216101			1/18/2007		2/18/2011	4,845	2,871				1,974		
1,374	X	HALLIBURTON CO	406216101			1/18/2007		3/25/2011	4,152	2,584				1,568		
1,375	X	HALLIBURTON CO	406216101			1/18/2007		4/25/2011	3,521	2,010				1,511		
1,376	X	HALLIBURTON CO	406216101			1/18/2007		5/6/2011	8,072	4,881				3,191		
1,377	X	HALLIBURTON CO	406216101			1/18/2007		6/24/2011	5,539	3,445				2,094		

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis			
1,378	X	HALLIBURTON CO	406216101			1/18/2007		7/26/2011	2,833	1,436		1,397	
1,379	X	HDMOT 2009-2 A3 2.62%	41283HAC8			1/20/2010		1/15/2011	8,992	9,183		-191	
1,380	X	HDMOT 2009-2 A3 2.62%	41283HAC8			1/20/2010		2/15/2011	11,969	12,222		-253	
1,381	X	HDMOT 2009-2 A3 2.62%	41283HAC8			1/26/2011		2/15/2011	11,024	11,155		-131	
1,382	X	QUALCOMM INC	747525103			3/3/2010		5/6/2011	171,022	117,697		53,325	
1,383	X	QUALCOMM INC	747525103			8/11/2010		5/6/2011	566	392		174	
1,384	X	QUALCOMM INC	747525103			8/11/2010		5/6/2011	61,726	42,886		18,840	
1,385	X	QUALCOMM INC	747525103			8/11/2010		5/6/2011	62,859	43,573		19,286	
1,386	X	QUALCOMM INC	747525103			8/11/2010		5/6/2011	566	392		174	
1,387	X	QUALCOMM INC	747525103			8/16/2010		5/6/2011	7,928	5,421		2,507	
1,388	X	RAYTHEON CO	75511507			10/7/2008		11/17/2010	43,570	48,878		-5,308	
1,389	X	RAYTHEON CO	75511507			10/7/2008		12/1/2010	1,414	1,560		-146	
1,390	X	RAYTHEON CO	75511507			10/7/2008		1/28/2011	48,795	51,218		-2,423	
1,391	X	RAYTHEON CO	75511507			10/7/2008		1/28/2011	39,375	41,338		-1,963	
1,392	X	RAYTHEON CO	75511507			12/26/2008		1/28/2011	9,410	9,344		66	
1,393	X	RIVERBED TECHNOLOGY INC	768573107			5/6/2011		6/24/2011	4,853	4,900		-47	
1,394	X	RIVERBED TECHNOLOGY INC	768573107			5/6/2011		7/26/2011	1,559	1,750		-191	
1,395	X	RIVERBED TECHNOLOGY INC	768573107			5/6/2011		8/11/2011	102,214	146,646		-44,432	
1,396	X	ROVI CORP	779376102			5/6/2011		6/24/2011	5,499	4,862		637	
1,397	X	ROVI CORP	779376102			7/19/2011		7/26/2011	1,726	1,709		17	
1,398	X	UNION PAC CORP	907818108			5/6/2011		9/28/2011	61,490	75,356		-13,866	
1,399	X	U.S. TREASURY NOTE 6.25%	912810EQ7			3/29/2006		10/7/2010	34,142	28,627		5,515	
1,400	X	U.S. TREASURY NOTE 6.25%	912810EQ7			3/29/2006		8/5/2011	13,480	11,451		2,029	
1,401	X	U.S. TREASURY NOTE 6.25%	912810EQ7			3/29/2006		8/5/2011	94,254	80,155		14,099	
1,402	X	U.S. TREAS-CPI INFLAT 2.375%	912810F51			5/7/2007		11/16/2010	68,330	59,672		8,658	
1,403	X	UNITED STATES TREAS 4.62%	912810QE1			5/10/2010		10/7/2010	98,915	88,082		10,833	
1,404	X	UNITED STATES TREAS 4.62%	912810QE1			8/4/2010		10/7/2010	29,093	27,567		1,526	
1,405	X	U.S. TREASURY NOTE 4.375%	912810QH4			10/14/2010		11/9/2010	46,141	48,723		-2,582	
1,406	X	U.S. TREASURY NOTE 4.375%	912810QH4			10/14/2010		11/9/2010	46,141	48,723		-2,582	
1,407	X	U.S. TREASURY NOTE 4.375%	912810QH4			10/29/2010		11/9/2010	41,014	42,313		-1,299	
1,408	X	U.S. TREASURY NOTE 4.375%	912810QH4			11/4/2010		11/9/2010	15,380	15,862		-482	
1,409	X	U.S. TREASURY NOTE 4.375%	912810QH4			10/28/2010		11/18/2010	30,252	31,597		-1,345	
1,410	X	U.S. TREASURY NOTE 4.375%	912810QH4			11/3/2010		11/18/2010	20,168	20,990		-822	
1,411	X	U.S. TREASURY NOTE 4.375%	912810QH4			11/3/2010		11/18/2010	10,084	10,477		-393	
1,412	X	U.S. TREASURY NOTE 4.375%	912810QH4			11/4/2010		11/18/2010	5,042	5,287		-245	
1,413	X	U.S. TREASURY NOTE 4.375%	912810QH4			11/12/2010		11/18/2010	50,420	51,281		-861	
1,414	X	U.S. TREASURY NOTE 4.375%	912810QH4			11/10/2010		11/18/2010	30,252	30,491		-239	
1,415	X	U.S. TREASURY NOTE 4.375%	912810QH4			11/10/2010		2/3/2011	57,178	60,982		-3,804	
1,416	X	U.S. TREASURY NOTE 3.875%	912810QK7			9/8/2010		10/7/2010	87,487	87,374		113	
1,417	X	U.S. TREASURY NOTE 3.875%	912810QK7			2/11/2011		3/8/2011	17,464	17,339		125	
1,418	X	U.S. TREASURY NOTE 3.875%	912810QK7			2/9/2011		3/8/2011	13,098	12,897		201	
1,419	X	U.S. TREASURY NOTE 3.875%	912810QK7			2/9/2011		5/17/2011	28,168	25,742		2,426	
1,420	X	U.S. TREASURY NOTE 3.875%	912810QK7			2/9/2011		5/17/2011	18,779	17,195		1,584	
1,421	X	U.S. TREASURY NOTE 4.25%	912828BH2			2/9/2011		5/17/2011	4,695	4,301		394	
1,422	X	U.S. TREASURY NOTE 4.25%	912828BH2			12/11/2008		11/16/2010	21,937	22,663		-726	
1,423	X	U.S. TREASURY NOTE 4.25%	912828BH2			1/22/2009		11/16/2010	142,593	146,784		-4,191	
1,424	X	U.S. TREASURY NOTE 4.25%	912828BH2			4/23/2009		11/16/2010	54,844	55,403		-559	
1,425	X	U.S. TREASURY NOTE 4.25%	912828BH2			9/1/2009		8/24/2011	16,165	16,376		-191	
1,426	X	U.S. TREASURY NOTE 4.25%	912828BH2			12/11/2009		8/24/2011	129,482	131,321		-1,839	
1,427	X	U.S. TREASURY NOTE 4.25%	912828BH2			4/23/2009		8/24/2011	59,346	60,943		-1,597	
1,428	X	U.S. TREASURY NOTE 4.25%	912828BH2			6/5/2008		8/24/2011	231,989	224,524		7,465	
Totals									51,791,258	48,527,612		3,263,646	
Long Term CG Distributions									38,814	0		38,814	
Short Term CG Distributions									0	0		0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
															Long Term CG Distributions	Short Term CG Distributions
1,429	X	U.S. TREASURY NOTE 4 259	912828BH2			1/18/2011		8/24/2011	26,976	27,213				-237		
1,430	X	U.S. TREASURY NOTE 5 125	912828FF2			7/14/2009		11/12/2010	5,959	5,682				277		
1,431	X	U.S. TREASURY NOTE 5 125	912828FF2			6/5/2008		11/12/2010	17,878	16,332				1,546		
1,432	X	U.S. TREASURY NOTE 5 125	912828FF2			6/5/2008		1/11/2011	17,313	16,332				981		
1,433	X	U.S. TREASURY NOTE 5 125	912828FF2			6/5/2008		2/15/2011	62,274	59,886				2,388		
1,434	X	U.S. TREASURY NOTE 5 125	912828FF2			6/5/2008		2/16/2011	96,222	92,550				3,672		
1,435	X	U.S. TREASURY NOTE 5 125	912828FF2			6/5/2008		3/4/2011	11,424	10,888				536		
1,436	X	ALLIANCE DATA SYS CORP	018581108			12/26/2008		5/6/2011	15,297	7,694				7,603		
1,437	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/16/2010		11/17/2010	1,613	1,570				43		
1,438	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		11/17/2010	47,667	45,964				1,703		
1,439	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		12/1/2010	1,598	1,555				43		
1,440	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		2/18/2011	2,046	1,728				318		
1,441	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		3/25/2011	2,766	2,246				520		
1,442	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		4/25/2011	2,294	1,901				393		
1,443	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		5/6/2011	5,194	4,279				915		
1,444	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		5/6/2011	42,813	35,303				7,510		
1,445	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		5/6/2011	8,898	7,222				1,676		
1,446	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		5/6/2011	36,357	29,576				6,781		
1,447	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/12/2010		5/6/2011	12,684	10,401				2,283		
1,448	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		5/6/2011	14,899	12,441				2,458		
1,449	X	COMMIT TO PUR FNMA SFM	01F040C8			1/19/2010		12/13/2010	185,091	188,339				-3,248		
1,450	X	COMMIT TO PUR FNMA SF M	01F040610			12/9/2010		1/10/2011	214,160	214,328				-168		
1,451	X	COMMIT TO PUR FNMA SF M	01F040610			12/9/2010		1/10/2011	458,275	458,419				-144		
1,452	X	COMMIT TO PUR FNMA SF M	01F040628			1/10/2011		2/4/2011	238,980	243,392				-4,412		
1,453	X	COMMIT TO PUR FNMA SF M	01F040628			1/10/2011		2/4/2011	199,963	203,687				-3,724		
1,454	X	COMMIT TO PUR FNMA SF M	01F040628			1/25/2011		2/4/2011	239,095	243,009				-3,914		
1,455	X	CONOCOPHILLIPS	20825C104			10/24/2003		2/18/2011	5,358	2,005				3,353		
1,456	X	CONOCOPHILLIPS	20825C104			9/4/2003		2/18/2011	765	285				480		
1,457	X	CONOCOPHILLIPS	20825C104			9/4/2003		3/25/2011	7,247	2,567				4,680		
1,458	X	CONOCOPHILLIPS	20825C104			9/4/2003		4/25/2011	5,588	1,996				3,592		
1,459	X	CONOCOPHILLIPS	20825C104			9/4/2003		5/6/2011	302,869	118,362				184,507		
1,460	X	COSTCO WHSL CORP NEW	22160K105			5/6/2011		6/24/2011	4,768	4,823				-55		
1,461	X	COSTCO WHSL CORP NEW	22160K105			5/6/2011		7/26/2011	2,422	2,411				11		
1,462	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		10/15/2010	626	630				-4		
1,463	X	CSFB 2005-C4 A2 5 017%	225458N20			4/12/2010		10/15/2010	1,564	1,567				-3		
1,464	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		11/18/2010	123	124				-1		
1,465	X	CSFB 2005-C4 A2 5 017%	225458N20			4/12/2010		11/18/2010	308	309				-1		
1,466	X	CUMMINS INC	231021106			5/1/2009		11/17/2010	114,689	42,324				72,365		
1,467	X	CUMMINS INC	231021106			5/1/2009		12/1/2010	3,022	1,024				1,998		
1,468	X	CUMMINS INC	231021106			5/1/2009		2/18/2011	6,439	1,980				4,459		
1,469	X	CUMMINS INC	231021106			5/1/2009		3/25/2011	5,765	1,877				3,888		
1,470	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		10/15/2010	5,572	5,794				-222		
1,471	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		11/15/2010	467	488				-21		
1,472	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		11/15/2010	4,619	4,803				-184		
1,473	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		12/15/2010	474	495				-21		
1,474	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		12/15/2010	4,678	4,865				-187		
1,475	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		1/15/2011	465	486				-21		
1,476	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		1/15/2011	4,597	4,781				-184		
1,477	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		2/15/2011	424	443				-19		
1,478	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		2/15/2011	4,187	4,354				-167		
1,479	X	FHLMC GOLD G05509 6 0%	3128M7N28			8/6/2009		3/15/2011	397	414				-17		
Totals													51,791,258	0	48,527,612	3,263,646
Securities													51,791,258	0	48,527,612	3,263,646
Other sales													0	0	0	0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Expense of Sale and Cost of Improvements	Valuation Method	Cost, Other Basis and Expenses	Net Gain or Loss	
									Gross Sales	Cost or Other Basis					
		Long Term CG Distributions	Amount												
		Short Term CG Distributions	38,814												
1,480	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		3/15/2011	3,919	4,076			48,527,612	3,263,646	0
1,481	X	FHLMC GOLD G05509 6.0%	3128M7N28			8/6/2009		4/15/2011	415	433				-18	
1,482	X	FNMA POOL 888890 6.5%	31410GRK1			7/16/2010		4/25/2011	545	602				-57	
1,483	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		5/25/2011	2,089	2,245				-156	
1,484	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		5/25/2011	281	308				-27	
1,485	X	FNMA POOL 888890 6.5%	31410GRK1			7/16/2010		5/25/2011	418	461				-43	
1,486	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		6/25/2011	2,759	2,965				-206	
1,487	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		6/25/2011	371	406				-35	
1,488	X	FNMA POOL 888890 6.5%	31410GRK1			7/16/2010		7/25/2011	552	609				-57	
1,489	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		7/25/2011	2,080	2,236				-156	
1,490	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		7/25/2011	280	306				-26	
1,491	X	FNMA POOL 888890 6.5%	31410GRK1			7/16/2010		7/25/2011	416	459				-43	
1,492	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		8/25/2011	2,092	2,248				-156	
1,493	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		8/25/2011	282	308				-26	
1,494	X	FNMA POOL 888890 6.5%	31410GRK1			7/16/2010		8/25/2011	418	461				-43	
1,495	X	FNMA POOL 888890 6.5%	31410GRK1			7/16/2010		9/21/2011	17,379	17,218				161	
1,496	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		9/25/2011	1,994	2,143				-149	
1,497	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		9/25/2011	269	294				-26	
1,498	X	FNMA POOL 888890 6.5%	31410GRK1			7/16/2010		9/25/2011	388	440				-41	
1,499	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		10/25/2010	3,206	3,254				-48	
1,500	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		11/25/2010	4,013	4,073				-60	
1,501	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		12/25/2010	3,466	3,518				-52	
1,502	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		1/25/2011	3,045	3,090				-45	
1,503	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		2/25/2011	2,989	3,033				-44	
1,504	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		3/25/2011	2,724	2,765				-41	
1,505	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		4/25/2011	2,656	2,695				-39	
1,506	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		5/25/2011	2,524	2,561				-37	
1,507	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		6/25/2011	2,065	2,096				-31	
1,508	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		7/25/2011	2,735	2,775				-40	
1,509	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		8/25/2011	2,098	2,130				-32	
1,510	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		9/25/2011	2,309	2,343				-34	
1,511	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		10/25/2010	985	1,085				-100	
1,512	X	FNMA POOL # 889072 6.5%	31410GW90			7/16/2010		10/27/2010	44,243	44,205				38	
1,513	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		10/25/2010	1,550	1,609				-59	
1,514	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		11/25/2010	1,557	1,617				-60	
1,515	X	HDMOT 2009-2 A3 2.62%	41283HAC8			1/20/2010		3/15/2011	12,299	12,559				-260	
1,516	X	HDMOT 2009-2 A3 2.62%	41283HAC8			1/26/2011		3/15/2011	11,328	11,463				-135	
1,517	X	HDMOT 2009-2 A3 2.62%	41283HAC8			1/20/2011		4/15/2011	15,188	15,509				-321	
1,518	X	HDMOT 2009-2 A3 2.62%	41283HAC8			1/26/2011		4/15/2011	13,989	14,155				-166	
1,519	X	HDMOT 2009-2 A3 2.62%	41283HAC8			1/20/2010		5/15/2011	13,967	14,263				-296	
1,520	X	HDMOT 2009-2 A3 2.62%	41283HAC8			1/26/2011		5/15/2011	12,865	13,017				-152	
1,521	X	HDMOT 2009-2 A3 2.62%	41283HAC8			1/20/2010		6/15/2011	13,283	13,564				-281	
1,522	X	ST JUDE MEDICAL INC	790849103			3/22/2011		3/25/2011	508	518				-10	
1,523	X	ST JUDE MEDICAL INC	790849103			3/22/2011		3/25/2011	2,032	2,059				-27	
1,524	X	ST JUDE MEDICAL INC	790849103			3/22/2011		4/25/2011	2,058	2,059				-1	
1,525	X	ST JUDE MEDICAL INC	790849103			3/22/2011		5/6/2011	126,705	124,044				2,661	
1,526	X	ST JUDE MEDICAL INC	790849103			4/26/2011		5/6/2011	21,240	21,240				199	
1,527	X	ST JUDE MEDICAL INC	790849103			4/27/2011		5/6/2011	89,167	89,726				-559	
1,528	X	SALESFORCE COM INC	794661302			5/6/2011		6/24/2011	7,955	7,482				473	
1,529	X	SALESFORCE COM INC	794661302			5/6/2011		7/26/2011	3,479	3,073				406	
1,530	X	SCHLUMBERGER LTD	806857108			5/6/2011		6/24/2011	4,058	4,208				-150	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
															Long Term CG Distributions
1,531	X	SCHLUMBERGER LTD	806857108			5/6/2011		7/26/2011	2,830	2,525				305	
1,532	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		11/17/2010	35,510	35,770				-260	
1,533	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		12/1/2010	1,092	1,065				27	
1,534	X	U.S. TREASURY NOTE 5.125%	912828FF2			6/5/2008		3/31/2011	5,708	5,444				264	
1,535	X	U.S. TREASURY NOTE 5.125%	912828FF2			6/5/2008		6/22/2011	23,487	21,777				1,710	
1,536	X	U.S. INFL IX BD 2.375% 1/1	912828GD6			5/1/2007		11/12/2010	68,471	60,524				7,947	
1,537	X	U.S. TSY INFL IDX BD 0.625%	912828HW3			1/6/2009		8/5/2011	137,035	127,628				9,407	
1,538	X	U.S. TREASURY NOTE 3.75%	912828JR2			4/26/2011		5/24/2011	43,184	42,474				710	
1,539	X	U.S. TREASURY NOTE 3.75%	912828JR2			8/5/2011		8/5/2011	11,301	10,618				683	
1,540	X	U.S. TREASURY NOTE 2.375%	912828LQ1			9/30/2010		10/8/2010	26,542	26,371				171	
1,541	X	U.S. TREASURY NOTE 2.375%	912828LQ1			9/30/2010		10/19/2010	31,819	31,645				174	
1,542	X	U.S. TREASURY NOTE 2.375%	912828LQ1			9/30/2010		11/10/2010	47,522	47,468				54	
1,543	X	U.S. TREASURY NOTE 1.125%	912828MB3			11/19/2010		8/24/2011	207,522	207,394				128	
1,544	X	U.S. TREASURY NOTE 3.625%	912828MP2			1/24/2011		8/24/2011	15,185	15,142				43	
1,545	X	U.S. TREASURY NOTE 3.625%	912828MP2			5/10/2010		11/5/2010	93,706	85,618				8,088	
1,546	X	U.S. TREASURY NOTE 3.625%	912828MP2			5/10/2010		11/16/2010	43,062	40,291				2,771	
1,547	X	U.S. TREASURY NOTE 3.625%	912828MP2			3/26/2010		11/16/2010	199,163	181,525				17,638	
1,548	X	U.S. TREASURY NOTE 3.625%	912828MP2			3/26/2010		11/19/2010	96,679	88,095				8,584	
1,549	X	U.S. TREASURY NOTE 3.625%	912828MP2			3/26/2010		11/19/2010	96,679	88,309				8,370	
1,550	X	U.S. TREASURY NOTE 3.625%	912828MP2			4/6/2010		11/19/2010	21,484	19,499				1,985	
1,551	X	U.S. TREASURY NOTE 1% 3/3	912828MU1			4/6/2010		1/10/2011	31,152	29,257				1,895	
1,552	X	U.S. TREASURY NOTE 1% 3/3	912828MU1			1/20/2011		1/26/2011	130,964	130,981				-17	
1,553	X	UNITED STATES TREAS 1.75%	912828MX5			4/16/2010		11/1/2010	56,779	55,335				1,444	
1,554	X	UNITED STATES TREAS 1.75%	912828MX5			4/23/2010		11/1/2010	72,264	70,164				2,100	
1,555	X	UNITED STATES TREAS 1.75%	912828MX5			4/26/2010		11/1/2010	72,264	70,192				2,072	
1,556	X	U.S. TSY INFL IDX NT 0.5%	912828MY3			5/24/2010		8/5/2011	12	11				1	
1,557	X	U.S. TSY INFL IDX NT 0.5%	912828MY3			5/24/2010		8/5/2011	137,134	130,960				6,174	
1,558	X	U.S. TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		11/10/2010	95,816	96,013				-197	
1,559	X	U.S. TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		11/16/2010	126,064	126,333				-269	
1,560	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		3/15/2011	472	489				-17	
1,561	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		4/15/2011	372	385				-13	
1,562	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		5/15/2011	367	380				-13	
1,563	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		6/15/2011	389	403				-14	
1,564	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		7/15/2011	288	299				-11	
1,565	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		8/15/2011	61	63				-2	
1,566	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		9/15/2011	605	626				-21	
1,567	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		9/21/2011	14,611	13,776				835	
1,568	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		4/15/2011	681	729				-48	
1,569	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		5/15/2011	524	560				-36	
1,570	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		12/25/2010	1,782	1,772				10	
1,571	X	FNMA POOL # 745418 5.5%	31403DDX4			10/6/2010		12/25/2010	858	920				-62	
1,572	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		12/25/2010	924	1,000				-76	
1,573	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		1/25/2011	1,350	1,343				7	
1,574	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		1/25/2011	321	331				-10	
1,575	X	FNMA POOL # 745418 5.5%	31403DDX4			10/3/2009		1/25/2011	591	590				1	
1,576	X	FNMA POOL # 745418 5.5%	31403DDX4			1/5/2007		1/25/2011	129	128				1	
1,577	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		1/25/2011	1,736	1,726				10	
1,578	X	FNMA POOL # 745418 5.5%	31403DDX4			10/6/2010		1/25/2011	836	896				-60	
1,579	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		1/25/2011	900	974				-74	
1,580	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		2/25/2011	1,199	1,193				6	
1,581	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		2/25/2011	285	294				-9	
Totals															
Securities										51,791,258					
Other sales										0					
Totals										51,791,258	48,527,612	0		3,263,646	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss																																																								
															Totals																																																							
<table border="0" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:10%;"></td> </tr> <tr> <td colspan="10"></td> <td style="text-align: right;">Gross Sales</td> <td style="text-align: right;">48,527,612</td> <td style="text-align: right;">Net Gain or Loss</td> <td style="text-align: right;">3,263,646</td> </tr> <tr> <td colspan="10"></td> <td style="text-align: right;">Securities</td> <td style="text-align: right;">51,791,258</td> <td style="text-align: right;">0</td> <td style="text-align: right;">0</td> </tr> <tr> <td colspan="10"></td> <td style="text-align: right;">Other sales</td> <td style="text-align: right;">0</td> <td style="text-align: right;">0</td> <td style="text-align: right;">0</td> </tr> </table>																																							Gross Sales	48,527,612	Net Gain or Loss	3,263,646											Securities	51,791,258	0	0											Other sales	0	0	0
										Gross Sales	48,527,612	Net Gain or Loss	3,263,646																																																									
										Securities	51,791,258	0	0																																																									
										Other sales	0	0	0																																																									
1,582	X	FNMA POOL # 745418 5.5%	31403DDX4			10/3/2006		2/25/2011	525	524				1																																																								
1,583	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		2/25/2011	114	114				0																																																								
1,584	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		2/25/2011	1,541	1,533				8																																																								
1,585	X	FNMA POOL # 745418 5.5%	31403DDX4			10/6/2010		2/25/2011	742	796				-54																																																								
1,586	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		2/25/2011	799	865				-66																																																								
1,587	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		2/25/2011	910	906				4																																																								
1,588	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		3/25/2011	217	223				-6																																																								
1,589	X	FNMA POOL # 745418 5.5%	31403DDX4			10/3/2006		3/25/2011	399	398				1																																																								
1,590	X	FNMA POOL # 745418 5.5%	31403DDX4			1/5/2007		3/25/2011	87	86				1																																																								
1,591	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		3/25/2011	1,170	1,164				6																																																								
1,592	X	FNMA POOL # 745418 5.5%	31403DDX4			10/6/2010		3/25/2011	563	604				-41																																																								
1,593	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		3/25/2011	607	656				-49																																																								
1,594	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		4/20/2011	39,760	36,811				2,949																																																								
1,595	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		4/20/2011	10,594	10,153				441																																																								
1,596	X	FNMA POOL # 745418 5.5%	31403DDX4			10/3/2006		4/20/2011	18,943	17,600				1,343																																																								
1,597	X	FNMA POOL # 745418 5.5%	31403DDX4			1/5/2007		4/20/2011	4,190	3,886				304																																																								
1,598	X	FNMA POOL # 745418 5.5%	31403DDX4			10/6/2010		4/20/2011	26,155	26,094				61																																																								
1,599	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		4/20/2011	28,167	28,355				-188																																																								
1,600	X	FNMA POOL # 745418 5.5%	31403DDX4			3/30/2011		4/20/2011	36,215	36,178				37																																																								
1,601	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		4/20/2011	51,116	47,321				3,795																																																								
1,602	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		4/25/2011	1,065	1,059				6																																																								
1,603	X	FNMA POOL # 745418 5.5%	31403DDX4			2/13/2009		4/25/2011	253	261				-8																																																								
1,604	X	FNMA POOL # 745418 5.5%	31403DDX4			10/3/2006		4/25/2011	466	466				0																																																								
1,605	X	FNMA POOL # 745418 5.5%	31403DDX4			1/5/2007		4/25/2011	101	101				0																																																								
1,606	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		4/25/2011	1,369	1,361				8																																																								
1,607	X	FNMA POOL # 745418 5.5%	31403DDX4			10/6/2010		4/25/2011	659	707				-48																																																								
1,608	X	GECMC 2004-C3 A3 4.865%	36828QHV1			2/1/2010		5/10/2011	7,401	7,599				-198																																																								
1,609	X	GECMC 2004-C3 A3 4.865%	36828QHV1			2/2/2010		5/10/2011	8,986	9,236				-250																																																								
1,610	X	GECMC 2004-C3 A3 4.865%	36828QHV1			2/1/2010		6/10/2011	10,091	10,362				-271																																																								
1,611	X	GECMC 2004-C3 A3 4.8225%	36828QHV1			2/2/2010		6/10/2011	12,254	12,593				-339																																																								
1,612	X	GECMC 2004-C3 A3 4.865%	36828QHV1			2/1/2010		7/10/2011	4,776	4,904				-128																																																								
1,613	X	GECMC 2004-C3 A3 4.8225%	36828QHV1			2/2/2010		7/10/2011	5,799	5,960				-161																																																								
1,614	X	GECMC 2004-C3 A3 4.865%	36828QHV1			2/1/2010		8/10/2011	2,846	2,922				-76																																																								
1,615	X	GECMC 2004-C3 A3 4.8651%	36828QHV1			2/2/2010		8/10/2011	3,455	3,551				-96																																																								
1,616	X	GECMC 2004-C3 A3 4.865%	36828QHV1			2/1/2010		9/10/2011	2,733	2,806				-73																																																								
1,617	X	GECMC 2004-C3 A3 4.865%	36828QHV1			2/2/2010		9/10/2011	3,318	3,410				-92																																																								
1,618	X	GENERAL ELECTRIC COMP	369604103			1/16/1996		11/7/2010	117,711	124,042				-6,331																																																								
1,619	X	OMNICOM GROUP INC	681919106			1/18/2007		2/18/2011	1,015	1,038				-23																																																								
1,620	X	OMNICOM GROUP INC	681919106			1/18/2007		3/25/2011	5,269	5,708				-439																																																								
1,621	X	OMNICOM GROUP INC	681919106			1/18/2007		4/25/2011	4,837	5,189				-352																																																								
1,622	X	OMNICOM GROUP INC	681919106			1/18/2007		5/6/2011	185,849	166,555				-10,706																																																								
1,623	X	OMNICOM GROUP INC	681919106			12/26/2008		5/6/2011	15,536	8,262				7,274																																																								
1,624	X	OMNICOM GROUP INC	681919106			1/6/2011		5/6/2011	486	474				12																																																								
1,625	X	OMNICOM GROUP INC	681919106			1/7/2011		5/6/2011	10,002	9,772				230																																																								
1,626	X	OMNICOM GROUP INC	681919106			1/7/2011		5/6/2011	74,963	72,558				2,405																																																								
1,627	X	ORACLE CORP	68389X105			9/30/2010		11/17/2010	134,485	130,136				4,349																																																								
1,628	X	ORACLE CORP	68389X105			1/18/2007		11/17/2010	34,111	21,045				13,066																																																								
1,629	X	ORACLE CORP	68389X105			1/18/2007		12/1/2010	5,252	3,278				1,974																																																								
1,630	X	ORACLE CORP	68389X105			1/18/2007		2/18/2011	8,339	4,312				4,027																																																								
1,631	X	ORACLE CORP	68389X105			1/18/2007		3/25/2011	8,854	4,658				4,196																																																								
1,632	X	ORACLE CORP	68389X105			1/18/2007		4/25/2011	8,677	4,312				4,365																																																								

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis				
									Long Term CG Distributions	38,814				
									Short Term CG Distributions	0				
										51,791,258	48,527,612		3,263,646	
1.633	X	ORACLE CORP	68389X105			1/18/2007		5/6/2011	448,220	220,628			227,592	
1.634	X	PNC FINANCIAL SERVICES G	693475105			5/6/2011		6/24/2011	2,827	3,166			-339	
1.635	X	PNC FINANCIAL SERVICES G	693475105			5/6/2011		7/26/2011	2,798	3,166			-368	
1.636	X	PPL CORP	69351T106			4/4/2011		4/25/2011	270	259			11	
1.637	X	PPL CORP	69351T106			4/4/2011		5/6/2011	113,763	105,522			8,241	
1.638	X	PPL CORP	69351T106			4/5/2011		5/6/2011	32,623	30,155			2,468	
1.639	X	PEPSICO INC	713448108			4/6/1999		11/17/2010	131,572	56,480			75,092	
1.640	X	PEPSICO INC	713448108			4/6/1999		12/1/2010	3,920	1,645			2,275	
1.641	X	PEPSICO INC	713448108			4/6/1999		2/18/2011	5,710	2,468			3,242	
1.642	X	PEPSICO INC	713448108			4/6/1999		3/25/2011	5,132	2,193			2,939	
1.643	X	PEPSICO INC	713448108			4/6/1999		4/25/2011	5,364	2,193			3,171	
1.644	X	PEPSICO INC	713448108			4/6/1999		5/6/2011	103,290	40,578			62,712	
1.645	X	PEPSICO INC	713448108			4/6/1999		6/24/2011	5,460	2,193			3,267	
1.646	X	PEPSICO INC	713448108			4/6/1999		7/26/2011	1,922	823			1,099	
1.647	X	PFIZER INC	717081103			8/30/1999		11/17/2010	13,151	19,592			-6,441	
1.648	X	PFIZER INC	717081103			3/8/1999		11/17/2010	28,338	43,117			-14,779	
1.649	X	PFIZER INC	717081103			12/26/2008		11/17/2010	13,522	14,055			-533	
1.650	X	PFIZER INC	717081103			7/17/2009		11/17/2010	64,359	57,383			6,976	
1.651	X	PFIZER INC	717081103			7/8/2009		11/17/2010	3,479	3,114			365	
1.652	X	PFIZER INC	717081103			7/8/2009		11/17/2010	12,450	11,131			1,319	
1.653	X	PFIZER INC	717081103			7/8/2009		11/17/2010	46,880	41,881			4,999	
1.654	X	PFIZER INC	717081103			11/6/1996		11/17/2010	6,134	5,467			667	
1.655	X	PFIZER INC	717081103			11/6/1996		12/1/2010	5,634	4,997			637	
1.656	X	CHEVRON CORPORATION	166764100			5/6/2011		6/24/2011	6,879	7,225			-346	
1.657	X	CHEVRON CORPORATION	166764100			5/6/2011		7/26/2011	2,916	2,787			129	
1.658	X	CHUBB CORP	171232101			1/19/2007		11/17/2010	69,980	64,370			5,610	
1.659	X	CHUBB CORP	171232101			11/21/2007		11/17/2010	12,046	10,943			1,103	
1.660	X	CHUBB CORP	171232101			11/21/2007		12/1/2010	2,314	2,084			230	
1.661	X	CHUBB CORP	171232101			11/21/2007		2/18/2011	3,656	3,127			529	
1.662	X	CHUBB CORP	171232101			11/21/2007		3/25/2011	3,615	3,127			488	
1.663	X	CHUBB CORP	171232101			11/21/2007		4/25/2011	3,749	3,127			622	
1.664	X	CHUBB CORP	171232101			11/21/2007		5/6/2011	66,301	53,109			13,192	
1.665	X	CHUBB CORP	171232101			11/21/2007		5/6/2011	83,201	66,700			16,501	
1.666	X	CHUBB CORP	171232101			12/26/2008		5/6/2011	35,100	25,839			9,261	
1.667	X	CISCO SYSTEMS INC	17275R102			7/23/2008		11/17/2010	10,072	10,788			-716	
1.668	X	CISCO SYSTEMS INC	17275R102			7/18/2008		11/12/2010	57,348	60,396			-3,048	
1.669	X	CISCO SYSTEMS INC	17275R102			7/18/2008		11/12/2010	89,025	94,382			-5,357	
1.670	X	CISCO SYSTEMS INC	17275R102			7/18/2008		11/17/2010	69,297	76,848			-7,551	
1.671	X	CISCO SYSTEMS INC	17275R102			7/18/2008		12/1/2010	2,316	2,598			-282	
1.672	X	CISCO SYSTEMS INC	17275R102			11/7/2005		2/10/2011	1,509	1,410			99	
1.673	X	CISCO SYSTEMS INC	17275R102			7/18/2008		2/10/2011	5,508	6,278			-770	
1.674	X	FHLMC GOLD G04719 5.5%	3128M6SS4			3/9/2011		6/15/2011	421	451			-30	
1.675	X	FHLMC GOLD G04719 5.5%	3128M6SS4			3/9/2011		7/15/2011	461	493			-32	
1.676	X	FHLMC GOLD G04719 5.5%	3128M6SS4			3/9/2011		8/15/2011	450	482			-32	
1.677	X	FHLMC GOLD G04719 5.5%	3128M6SS4			3/9/2011		9/15/2011	612	655			-43	
1.678	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		10/15/2010	7,840	8,319			-479	
1.679	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		11/15/2010	9,289	9,857			-568	
1.680	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		12/15/2010	7,170	7,170			0	
1.681	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		1/15/2011	7,407	7,860			-453	
1.682	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		2/15/2011	5,911	6,272			-361	
1.683	X	FHLMC GOLD G05938 5.0%	3128M74X1			7/19/2010		3/15/2011	6,340	6,727			-387	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales	Cost, Other Basis and Expenses				
									38,814	0				
									51,791,258	48,527,612				
									0	0				
									710	768				
1,684	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		4/25/2011						-58
1,685	X	FNMA POOL # 745418 5.5%	31403DDX4			3/30/2011		4/25/2011						-68
1,686	X	FNMA POOL # 745418 5.5%	31403DDX4			6/29/2007		5/25/2011						22
1,687	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		10/25/2010						-202
1,688	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		10/25/2010						-42
1,689	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		10/25/2010						-73
1,690	X	FNMA POOL # 745948 6.5%	31403DWH8			7/16/2010		10/25/2010						-20
1,691	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		11/25/2010						-178
1,692	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		11/25/2010						-37
1,693	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		11/25/2010						-65
1,694	X	FNMA POOL # 745948 6.5%	31403DWH8			7/16/2010		11/25/2010						-17
1,695	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		12/25/2010						-165
1,696	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		12/25/2010						-34
1,697	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		12/25/2010						-59
1,698	X	FNMA POOL # 745948 6.5%	31403DWH8			7/16/2010		12/25/2010						-16
1,699	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		1/25/2011						-39
1,700	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		1/25/2011						-66
1,701	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		1/25/2011						-16
1,702	X	FNMA POOL # 745948 6.5%	31403DWH8			7/16/2010		1/25/2011						-66
1,703	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		2/25/2011						-166
1,704	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		2/25/2011						-35
1,705	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		2/25/2011						-16
1,706	X	FNMA POOL # 745948 6.5%	31403DWH8			7/16/2010		2/25/2011						-148
1,707	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		3/25/2011						-31
1,708	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		3/25/2011						-54
1,709	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		3/25/2011						-14
1,710	X	FNMA POOL # 745948 6.5%	31403DWH8			7/16/2010		4/25/2011						-172
1,711	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		4/25/2011						-36
1,712	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		4/25/2011						-62
1,713	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		4/25/2011						-17
1,714	X	FNMA POOL # 745948 6.5%	31403DWH8			7/16/2010		5/25/2011						-150
1,715	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		5/25/2011						-31
1,716	X	FNMA POOL # 745948 6.5%	31403DWH8			4/12/2010		5/25/2011						-1970
1,717	X	PFIZER INC	717081103			11/6/1996		2/18/2011						2,729
1,718	X	PFIZER INC	717081103			11/6/1996		3/25/2011						2,261
1,719	X	PFIZER INC	717081103			11/6/1996		4/25/2011						37,977
1,720	X	PFIZER INC	717081103			11/6/1996		5/6/2011						2,703
1,721	X	PFIZER INC	717081103			11/6/1996		6/24/2011						1,031
1,722	X	PFIZER INC	717081103			11/6/1996		7/26/2011						-148
1,723	X	PLAINS EXPLORATION & PR-	726505100			5/6/2011		6/24/2011						219
1,724	X	PLAINS EXPLORATION & PR-	726505100			2/8/2005		7/26/2011						27,949
1,725	X	PRAXAIR INC	74005P104			2/4/2005		11/17/2010						9,290
1,726	X	PRAXAIR INC	74005P104			2/4/2005		11/17/2010						1,474
1,727	X	PRAXAIR INC	74005P104			2/4/2005		12/1/2010						1,633
1,728	X	PRAXAIR INC	74005P104			2/4/2005		11/17/2010						1,862
1,729	X	PRAXAIR INC	74005P104			2/4/2005		12/1/2010						1,932
1,730	X	PRAXAIR INC	74005P104			2/4/2005		3/25/2011						97,548
1,731	X	PRAXAIR INC	74005P104			2/4/2005		4/25/2011						3,555
1,732	X	PROCTER & GAMBLE CO	742718109			2/1/2002		5/6/2011						33,240
1,733	X	PROCTER & GAMBLE CO	742718109			2/1/2002		11/17/2010						1,051
1,734	X	PROCTER & GAMBLE CO	742718109			2/1/2002		12/1/2010						2,053

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss																																																											
															Totals																																																										
<table border="0" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:100%; border-bottom: 1px solid black;">Long Term CG Distributions</td> <td style="width:10%; text-align: right;">38,814</td> <td colspan="13"></td> </tr> <tr> <td style="border-bottom: 1px solid black;">Short Term CG Distributions</td> <td style="border-bottom: 1px solid black;">0</td> <td colspan="13"></td> </tr> <tr> <td colspan="10"></td> <td style="text-align: right;">51,791,258</td> <td colspan="2"></td> <td style="text-align: right;">48,527,612</td> <td style="text-align: right;">3,263,646</td> </tr> <tr> <td colspan="10"></td> <td style="text-align: right;">0</td> <td colspan="2"></td> <td style="text-align: right;">0</td> <td style="text-align: right;">0</td> </tr> </table>														Long Term CG Distributions	38,814														Short Term CG Distributions	0																								51,791,258			48,527,612	3,263,646											0			0	0
Long Term CG Distributions	38,814																																																																								
Short Term CG Distributions	0																																																																								
										51,791,258			48,527,612	3,263,646																																																											
										0			0	0																																																											
1,735	X	PROCTER & GAMBLE CO	742718109			2/12/2002		2/18/2011	3,213	2,053				1,160																																																											
1,736	X	PROCTER & GAMBLE CO	742718109			2/12/2002		3/25/2011	4,260	2,875				1,385																																																											
1,737	X	PROCTER & GAMBLE CO	742718109			2/12/2002		4/25/2011	3,774	2,464				1,310																																																											
1,738	X	PROCTER & GAMBLE CO	742718109			2/12/2002		5/6/2011	62,294	38,602				23,692																																																											
1,739	X	PROCTER & GAMBLE CO	742718109			6/24/2011		7/26/2011	3,172	3,130				42																																																											
1,740	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		10/10/2010	16,204	16,830				-626																																																											
1,741	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		10/10/2010	3,066	3,123				-57																																																											
1,742	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		11/10/2010	21,185	22,003				-818																																																											
1,743	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		11/10/2010	4,008	4,082				-74																																																											
1,744	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		12/10/2010	27,027	28,071				-1,044																																																											
1,745	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		1/10/2011	17,455	18,129				-674																																																											
1,747	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		1/10/2011	3,302	3,364				-62																																																											
1,748	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		2/10/2011	11,880	12,339				-459																																																											
1,749	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		3/10/2011	2,248	2,289				-41																																																											
1,750	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		3/10/2011	6,365	6,611				-246																																																											
1,751	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/27/2010		3/10/2011	1,204	1,227				-23																																																											
1,752	X	CISCO SYSTEMS INC	17275R102			4/7/2006		2/10/2011	99,138	109,745				-10,607																																																											
1,753	X	CISCO SYSTEMS INC	17275R102			4/7/2006		2/10/2011	2,859	3,154				-295																																																											
1,754	X	CISCO SYSTEMS INC	17275R102			1/17/2005		2/10/2011	3,431	3,213				218																																																											
1,755	X	CISCO SYSTEMS INC	17275R102			12/26/2008		2/10/2011	13,052	11,133				1,919																																																											
1,756	X	CISCO SYSTEMS INC	17275R102			1/17/2005		2/10/2011	191	179				12																																																											
1,758	X	CISCO SYSTEMS INC	17275R102			11/7/2005		2/10/2011	10,144	9,480				664																																																											
1,759	X	CISCO SYSTEMS INC	17275R102			12/26/2008		2/10/2011	14,117	12,046				2,071																																																											
1,760	X	CITIGROUP INC	172967101			1/31/2011		2/18/2011	3,021	2,575				446																																																											
1,761	X	CITIGROUP INC	172967101			1/31/2011		3/25/2011	2,499	2,722				-223																																																											
1,762	X	CITIGROUP INC	172967101			1/31/2011		4/25/2011	1,043	1,118				-75																																																											
1,763	X	CITIGROUP INC	172967101			1/31/2011		4/25/2011	1,269	1,360				-91																																																											
1,764	X	CITIGROUP INC	172967424			1/31/2011		6/24/2011	3,181	3,935				-754																																																											
1,765	X	CITIGROUP INC	172967424			1/31/2011		6/24/2011	7,030	8,675				-1,645																																																											
1,766	X	CITIGROUP INC	172967424			5/6/2011		7/26/2011	4,384	5,331				-947																																																											
1,767	X	COCA - COLA CO	191216100			7/14/2010		6/24/2011	9,075	9,437				-362																																																											
1,768	X	FNMA POOL # 745948 6 5%	31403DWH8			7/16/2010		5/25/2011	535	590				-55																																																											
1,769	X	FNMA POOL # 745948 6 5%	31403DWH8			7/16/2010		5/25/2011	143	157				-14																																																											
1,770	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		7/25/2011	2,188	2,336				-148																																																											
1,771	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		7/25/2011	353	384				-31																																																											
1,772	X	FNMA POOL # 745948 6 5%	31403DWH8			7/16/2010		7/25/2011	529	583				-54																																																											
1,773	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		7/25/2011	141	156				-15																																																											
1,774	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		8/25/2011	529	602				-73																																																											
1,775	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		8/25/2011	1,876	2,004				-128																																																											
1,776	X	FNMA POOL # 745948 6 5%	31403DWH8			7/16/2010		8/25/2011	303	329				-26																																																											
1,777	X	FNMA POOL # 745948 6 5%	31403DWH8			7/16/2010		8/25/2011	454	500				-46																																																											
1,778	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		8/25/2011	121	133				-12																																																											
1,779	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		9/25/2011	454	516				-62																																																											
1,780	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		9/25/2011	2,093	2,234				-141																																																											
1,781	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		9/25/2011	338	367				-29																																																											
1,782	X	FNMA POOL # 745948 6 5%	31403DWH8			7/16/2010		9/25/2011	506	558				-52																																																											
1,783	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		9/25/2011	135	149				-14																																																											
1,784	X	FNMA POOL # 745948 6 5%	31403DWH8			11/13/2007		10/25/2010	506	576				-70																																																											
1,785	X	FNMA POOL # 831812 6% 9/1	31407JDR0						2,040	2,057				-17																																																											

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
Totals														
Securities														
Other sales														
									51,791,258	0			0	3,263,646
1,786	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/3/2007		10/27/2010	76,714	71,206				5,508
1,787	X	FNMA POOL # 888279 4.5%	31410F2L8			6/6/2007		10/25/2010	1,552	1,493				59
1,788	X	FNMA POOL # 888279 4.5%	31410F2L8			6/6/2007		11/25/2010	1,622	1,562				60
1,789	X	FNMA POOL # 888279 4.5%	31410F2L8			6/6/2007		12/25/2010	2,055	1,980				75
1,790	X	FNMA POOL # 888279 4.5%	31410F2L8			6/6/2007		1/25/2011	1,548	1,493				55
1,791	X	FNMA POOL # 888279 4.5%	31410F2L8			6/6/2007		2/16/2011	40,087	38,059				2,028
1,792	X	FNMA POOL # 888214 5.0%	31410F2L8			6/6/2007		2/25/2011	856	826				30
1,793	X	FNMA POOL # 888214 5.0%	31410FYK5			1/15/2008		10/25/2010	1,879	1,908				-29
1,794	X	FNMA POOL # 888214 5.0%	31410FYK5			1/15/2008		11/25/2010	2,105	2,139				-34
1,795	X	FNMA POOL # 888214 5.0%	31410FYK5			1/15/2008		12/25/2010	2,078	2,111				-33
1,796	X	FNMA POOL # 888214 5.0%	31410FYK5			1/15/2008		1/25/2011	2,534	2,574				-40
1,797	X	FNMA POOL # 888214 5.0%	31410FYK5			1/15/2008		2/25/2011	1,724	1,751				-27
1,798	X	FNMA POOL # 888214 5.0%	31410FYK5			1/15/2008		3/25/2011	1,428	1,450				-22
1,799	X	FNMA POOL # 888214 5.0%	31410FYK5			1/15/2008		4/18/2011	48,246	45,802				2,444
1,800	X	FNMA POOL # 888214 5.0%	31410FYK5			1/15/2008		4/25/2011	1,757	1,785				-28
1,801	X	GENERAL ELECTRIC COMPAN	369604103			11/6/1996		12/1/2010	3,391	3,501				-110
1,802	X	GENERAL ELECTRIC COMPAN	369604103			1/28/2011		2/18/2011	427	405				22
1,803	X	GENERAL ELECTRIC COMPAN	369604103			1/28/2011		3/25/2011	8,103	8,310				-207
1,804	X	GENERAL ELECTRIC COMPAN	369604103			1/28/2011		4/25/2011	7,409	7,500				-91
1,805	X	GENERAL ELECTRIC COMPAN	369604103			1/28/2011		5/6/2011	75,376	75,806				-430
1,806	X	GENERAL ELECTRIC COMPAN	369604103			11/6/1996		5/6/2011	87,872	72,691				15,181
1,807	X	GENERAL ELECTRIC COMPAN	369604103			11/6/1996		6/24/2011	6,318	5,835				483
1,808	X	GENERAL ELECTRIC COMPAN	369604103			11/6/1996		7/26/2011	2,777	2,501				276
1,809	X	GENERAL ELECTRIC COMPAN	369604103			11/6/1996		9/29/2011	34,719	36,679				-1,960
1,810	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/14/2011	20,714	20,503				213
1,811	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/18/2011	20,706	20,503				201
1,812	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/24/2011	15,527	15,377				150
1,813	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/28/2011	36,270	35,880				390
1,814	X	GOOGLE INC - CL A	38259P508			8/21/2009		11/17/2010	73,118	58,035				15,083
1,815	X	GOOGLE INC - CL A	38259P508			6/5/2009		11/17/2010	107,045	80,985				26,060
1,816	X	GOOGLE INC - CL A	38259P508			6/5/2009		12/1/2010	5,106	3,983				1,123
1,817	X	GOOGLE INC - CL A	38259P508			6/5/2009		2/18/2011	10,077	7,081				2,996
1,818	X	GOOGLE INC - CL A	38259P508			6/5/2009		3/25/2011	6,962	5,310				1,652
1,819	X	GOOGLE INC - CL A	38259P508			6/5/2009		4/25/2011	6,280	5,310				970
1,820	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	25,906	21,242				4,664
1,821	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	59,887	49,122				10,765
1,822	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/6/2011	31,749	26,110				5,639
1,823	X	GOOGLE INC - CL A	38259P508			6/5/2009		6/23/2011	49,232	45,582				3,650
1,824	X	GOOGLE INC - CL A	38259P508			6/5/2009		6/24/2011	1,423	1,328				95
1,825	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			8/2/2010		4/10/2011	25,081	25,970				-889
1,826	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		11/17/2010	145,014	155,708				-10,694
1,827	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		1/17/2010	5,011	5,370				-359
1,828	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		12/1/2010	4,379	4,698				-319
1,829	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		2/18/2011	6,064	6,376				-312
1,830	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		3/25/2011	6,239	6,712				-473
1,831	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/1/2011	20,469	20,436				33
1,832	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/1/2011	308	335				-27
1,833	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/1/2011	69,519	75,586				-6,067
1,834	X	PUBLIC SVC ENTERPRISE GR	744573106			8/16/2010		4/1/2011	1,541	1,584				-43
1,835	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/1/2011	26,205	26,200				5
1,836	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/1/2011	14,533	15,773				-1,240

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	Totals		
															Gross Sales	Cost, Other Basis and Expenses	
														38,814	0		
														51,791,258	48,527,612	0	3,263,646
														0	0	0	0
1,837	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/4/2011	7,266	7,877				-611			
1,838	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/5/2011	38,524	38,437				87			
1,839	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/5/2011	79,872	79,772				100			
1,840	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/6/2011	41,398	41,057				341			
1,841	X	QEP RESOURCES INC	74733V100			5/6/2011		6/24/2011	4,859	4,950				-91			
1,842	X	QEP RESOURCES INC	74733V100			5/6/2011		7/26/2011	2,690	2,475				215			
1,843	X	QUALCOMM INC	747525103			1/6/2010		11/17/2010	137,259	136,961				298			
1,844	X	QUALCOMM INC	747525103			1/6/2010		12/11/2010	4,318	4,325				-7			
1,845	X	QUALCOMM INC	747525103			1/6/2010		2/18/2011	7,098	5,767				1,331			
1,846	X	QUALCOMM INC	747525103			1/6/2010		3/25/2011	6,386	5,767				619			
1,847	X	QUALCOMM INC	747525103			1/6/2010		4/25/2011	5,701	4,806				895			
1,848	X	QUALCOMM INC	747525103			1/6/2010		5/6/2011	17,555	14,898				2,657			
1,849	X	TEXTRON INC	883203101			3/17/2006		11/17/2010	15,026	33,521				-18,495			
1,850	X	TEXTRON INC	883203101			3/21/2006		11/17/2010	25,461	56,783				-31,322			
1,851	X	TEXTRON INC	883203101			3/21/2006		11/17/2010	32,557	72,568				-40,011			
1,852	X	TEXTRON INC	883203101			3/21/2006		12/11/2010	2,543	5,117				-2,574			
1,853	X	TEXTRON INC	883203101			3/21/2006		2/18/2011	3,988	6,512				-2,524			
1,854	X	TEXTRON INC	883203101			3/21/2006		3/25/2011	814	1,396				-582			
1,855	X	TEXTRON INC	883203101			9/2/2009		3/25/2011	3,255	2,107				1,148			
1,856	X	TEXTRON INC	883203101			9/2/2009		4/25/2011	3,299	2,283				1,016			
1,857	X	TEXTRON INC	883203101			12/26/2008		5/6/2011	4,998	2,566				2,432			
1,858	X	TEXTRON INC	883203101			9/2/2009		5/6/2011	35,984	25,288				10,696			
1,859	X	TEXTRON INC	883203101			9/2/2009		5/6/2011	132,692	92,716				39,976			
1,860	X	THERMO FISHER SCIENTIFIC	883556102			3/7/2007		11/17/2010	106,216	95,294				10,922			
1,861	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		11/17/2010	10,116	8,973				1,143			
1,862	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		12/11/2010	3,604	3,141				463			
1,863	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		2/18/2011	6,929	5,384				1,545			
1,864	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		3/25/2011	4,895	4,038				857			
1,865	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		4/25/2011	5,083	4,038				1,045			
1,866	X	THERMO FISHER SCIENTIFIC	883556102			12/26/2008		5/6/2011	27,322	14,854				12,468			
1,867	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		5/6/2011	178,504	131,902				46,602			
1,868	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		5/6/2011	69,823	51,250				18,573			
1,869	X	TIME WARNER INC	887317303			8/16/2010		11/17/2010	1,527	1,546				-19			
1,870	X	TIME WARNER INC	887317303			12/4/2008		11/17/2010	47,341	30,898				16,443			
1,871	X	TIME WARNER INC	887317303			12/4/2008		12/11/2010	1,504	997				507			
1,872	X	TIME WARNER INC	887317303			12/4/2008		2/18/2011	2,277	1,196				1,081			
1,873	X	TIME WARNER INC	887317303			12/4/2008		3/25/2011	2,484	1,395				1,089			
1,874	X	TIME WARNER INC	887317303			12/4/2008		4/25/2011	2,188	1,196				992			
1,875	X	TIME WARNER INC	887317303			12/4/2008		5/6/2011	115,265	63,192				52,073			
1,876	X	US BANCORP	902973304			5/6/2011		6/24/2011	5,283	5,606				-323			
1,877	X	US BANCORP	902973304			5/6/2011		7/26/2011	2,415	2,293				122			
1,878	X	UNILEVER PLC ADR	904767704			12/14/2009		11/17/2010	116,721	122,394				-5,673			
1,879	X	UNILEVER PLC ADR	904767704			12/14/2009		12/11/2010	3,406	3,709				-303			
1,880	X	UNILEVER PLC ADR	904767704			12/14/2009		2/18/2011	5,027	5,254				-227			
1,881	X	UNILEVER PLC ADR	904767704			12/14/2009		3/25/2011	4,834	4,945				-111			
1,882	X	UNILEVER PLC ADR	904767704			12/11/2009		4/25/2011	323	307				16			
1,883	X	UNILEVER PLC ADR	904767704			12/14/2009		4/25/2011	3,233	3,091				142			
1,884	X	UNILEVER PLC ADR	904767704			12/11/2009		4/25/2011	1,293	1,227				66			
1,885	X	UNILEVER PLC ADR	904767704			12/11/2009		5/6/2011	66,782	62,871				3,911			
1,886	X	UNILEVER PLC ADR	904767704			5/27/2010		5/6/2011	93,820	78,287				15,533			
1,887	X	UNILEVER PLC ADR	904767704			5/27/2010		5/6/2011	92,517	77,079				15,438			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis				
1,888	X	UNILEVER PLC ADR	904767704			8/16/2010		5/6/2011	2,932	2,419			513	
1,889	X	UNION PAC CORP	907818108			5/6/2011		6/24/2011	7,307	7,536			-229	
1,890	X	UNION PAC CORP	907818108			5/6/2011		7/26/2011	3,217	3,200			17	
1,891	X	COCA - COLA CO	191216100			5/6/2011		7/26/2011	4,154	4,045			109	
1,892	X	COMERICA INC	200340107			9/9/2010		11/17/2010	36,721	37,210			-489	
1,893	X	COMERICA INC	200340107			9/9/2010		11/17/2010	36,425	36,320			105	
1,894	X	COMERICA INC	200340107			9/9/2010		12/1/2010	2,228	2,210			18	
1,895	X	COMERICA INC	200340107			9/9/2010		2/18/2011	2,167	2,026			141	
1,896	X	COMERICA INC	200340107			9/9/2010		2/18/2011	1,379	1,288			91	
1,897	X	COMERICA INC	200340107			9/9/2010		3/25/2011	3,309	3,313			-4	
1,898	X	COMERICA INC	200340107			9/9/2010		4/25/2011	2,536	2,577			-41	
1,899	X	COMERICA INC	200340107			9/7/2010		5/6/2011	35,022	33,487			1,535	
1,900	X	COMERICA INC	200340107			9/7/2010		5/6/2011	9,153	8,767			386	
1,901	X	COMERICA INC	200340107			9/7/2010		5/6/2011	4,955	4,733			222	
1,902	X	COMERICA INC	200340107			9/8/2010		5/6/2011	16,755	16,215			540	
1,903	X	COMERICA INC	200340107			9/8/2010		5/6/2011	83,396	80,826			2,570	
1,904	X	COMERICA INC	200340107			9/9/2010		5/6/2011	4,652	4,527			125	
1,905	X	CONOCOPHILLIPS	20825C104			5/17/2001		11/17/2010	82,986	44,557			38,429	
1,906	X	CONOCOPHILLIPS	20825C104			10/24/2003		11/17/2010	43,934	20,621			23,313	
1,907	X	CONOCOPHILLIPS	20825C104			10/24/2003		12/1/2010	4,332	2,005			2,327	
1,908	X	FNMA POOL # 888214	31410FYK5			1/15/2008		5/25/2011	1,634	1,660			-26	
1,909	X	FNMA POOL # 889291	31410G7C1			5/20/2009		10/25/2010	6,750	7,002			-252	
1,910	X	FNMA POOL # 889291	31410G7C1			8/2/2010		10/25/2010	2,680	2,862			-182	
1,911	X	FNMA POOL # 889291	31410G7C1			8/2/2010		11/17/2010	64,112	64,253			-141	
1,912	X	FNMA POOL # 889291	31410G7C1			5/20/2009		11/17/2010	28,817	28,056			761	
1,913	X	FNMA POOL # 889291	31410G7C1			5/20/2009		11/25/2010	9,626	9,986			-360	
1,914	X	FNMA POOL # 889291	31410G7C1			5/20/2009		12/25/2010	5,195	5,390			-195	
1,915	X	FNMA POOL # 889291	31410G7C1			5/20/2009		1/25/2011	6,402	6,642			-240	
1,916	X	FNMA POOL # 889291	31410G7C1			5/20/2009		2/25/2011	4,608	4,781			-172	
1,917	X	FNMA POOL # 889291	31410G7C1			5/20/2009		3/25/2011	3,980	4,129			-149	
1,918	X	FNMA POOL # 889291	31410G7C1			5/20/2009		4/18/2011	95,029	92,643			2,386	
1,919	X	FNMA POOL # 889291	31410G7C1			5/20/2009		4/25/2011	2,865	2,972			-107	
1,920	X	FNMA POOL # 889291	31410G7C1			5/20/2009		5/25/2011	2,513	2,607			-94	
1,921	X	FNMA POOL # 888890	31410GRK1			3/8/2010		10/25/2010	2,708	2,910			-202	
1,922	X	FNMA POOL # 888890	31410GRK1			6/17/2010		10/25/2010	365	399			-34	
1,923	X	FNMA POOL # 888890	31410GRK1			7/16/2010		10/25/2010	542	597			-55	
1,924	X	FNMA POOL # 888890	31410GRK1			3/8/2010		11/25/2010	2,513	2,700			-187	
1,925	X	FNMA POOL # 888890	31410GRK1			6/17/2010		11/25/2010	338	370			-32	
1,926	X	FNMA POOL # 888890	31410GRK1			7/16/2010		11/25/2010	503	554			-51	
1,927	X	U.S. TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		11/18/2010	65,569	65,693			-124	
1,928	X	U.S. TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		11/19/2010	5,044	5,053			-9	
1,929	X	U.S. TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		12/8/2010	95,697	96,013			-316	
1,930	X	U.S. TREASURY NOTE 1% 4/3	912828NB2			12/1/2010		12/8/2010	130,954	131,092			-138	
1,931	X	UNITED STATES T-NOTE 1.37	912828NC0			5/14/2010		11/1/2010	87,025	85,233			1,792	
1,932	X	U.S. TREASURY NOTE 1 3/5%	912828NC0			2/10/2011		6/29/2011	25,433	25,212			221	
1,933	X	U.S. TREASURY NOTE 3 5%	912828ND8			8/12/2010		11/9/2010	32,286	32,077			209	
1,934	X	U.S. TREASURY NOTE 3 5%	912828ND8			8/12/2010		1/10/2011	92,165	96,230			-4,065	
1,935	X	U.S. TREASURY NOTE 3 5%	912828ND8			8/12/2010		1/25/2011	81,887	81,594			293	
1,936	X	U.S. TREASURY NOTE 3 5%	912828ND8			8/12/2010		1/25/2011	122,831	128,307			-5,476	
1,937	X	U.S. TREASURY NOTE 0 75%	912828NE6			11/3/2010		11/16/2010	100,507	100,668			-161	
1,938	X	U.S. TREASURY NOTE 0 75%	912828NE6			11/3/2010		12/8/2010	85,318	85,568			-250	
Totals									51,791,258	0		48,527,612	0	3,263,646
Securities														
Other sales														

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Net Gain or Loss					
									Gross Sales Price	Cost or Other Basis						
									<table border="1"> <tr> <td>Long Term CG Distributions</td> <td>38,814</td> </tr> <tr> <td>Short Term CG Distributions</td> <td>0</td> </tr> <tr> <td>Amount</td> <td>38,814</td> </tr> </table>		Long Term CG Distributions	38,814	Short Term CG Distributions	0	Amount	38,814
Long Term CG Distributions	38,814															
Short Term CG Distributions	0															
Amount	38,814															
									<table border="1"> <tr> <td>Securities</td> <td>0</td> </tr> <tr> <td>Other sales</td> <td>48,527,612</td> </tr> <tr> <td>Totals</td> <td>48,527,612</td> </tr> </table>		Securities	0	Other sales	48,527,612	Totals	48,527,612
Securities	0															
Other sales	48,527,612															
Totals	48,527,612															
1,939	X	CUMMINS INC	231021106			5/1/2009		4/25/2011	5,316	1,672	3,644					
1,940	X	CUMMINS INC	231021106			5/1/2009		5/6/2011	173,238	50,106	123,132					
1,941	X	CUMMINS INC	231021106			5/1/2009		5/6/2011	133,351	38,471	94,880					
1,942	X	DANAHER CORP	235851102			3/14/2005		11/17/2010	30,174	19,384	10,790					
1,943	X	DANAHER CORP	235851102			12/26/2008		11/17/2010	12,786	8,188	4,598					
1,944	X	DANAHER CORP	235851102			8/16/2010		11/17/2010	426	370	56					
1,945	X	DANAHER CORP	235851102			3/11/2005		11/17/2010	13,723	8,785	4,938					
1,946	X	DANAHER CORP	235851102			3/11/2005		12/11/2010	1,764	1,091	673					
1,947	X	DANAHER CORP	235851102			3/11/2005		2/18/2011	2,066	1,091	975					
1,948	X	DANAHER CORP	235851102			3/11/2005		3/25/2011	2,592	1,364	1,228					
1,949	X	DANAHER CORP	235851102			3/11/2005		4/25/2011	3,153	1,637	1,516					
1,950	X	DANAHER CORP	235851102			3/11/2005		5/6/2011	138,224	68,664	69,560					
1,951	X	DANAHER CORP	235851102			3/11/2005		5/6/2011	8,776	4,365	4,411					
1,952	X	DEERE & CO	244199105			5/6/2011		6/24/2011	5,585	6,546	-961					
1,953	X	DEERE & CO	244199105			5/6/2011		7/26/2011	2,427	2,806	-379					
1,954	X	DEERE JOHN CAP CORP NT 7	244217BG9			8/27/2007		12/11/2010	26,991	26,470	521					
1,955	X	DEERE JOHN CAP CORP NT 7	244217BG9			4/12/2006		12/11/2010	113,363	112,143	1,220					
1,956	X	DIAGEO FINANCE BV 5.5%	25244SAD3			11/15/2007		8/30/2011	16,101	15,291	810					
1,957	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		4/15/2011	4,099	4,262	-163					
1,958	X	FHLMC GOLD G05509 6.0%	3128M7N28			8/6/2009		5/15/2011	305	319	-14					
1,959	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		5/15/2011	3,013	3,133	-120					
1,960	X	FHLMC GOLD G05509 6.0%	3128M7N28			8/6/2009		6/15/2011	366	382	-16					
1,961	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		6/15/2011	3,612	3,756	-144					
1,962	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		7/15/2011	334	349	-15					
1,963	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		7/15/2011	3,301	3,433	-132					
1,964	X	FHLMC GOLD G05509 6.0%	3128M7N28			8/6/2009		8/15/2011	281	294	-13					
1,965	X	FHLMC GOLD G05509 6.0%	3128M7N28			6/8/2009		8/15/2011	2,778	2,889	-111					
1,966	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		11/25/2010	2,350	2,350	0					
1,967	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		12/25/2010	4,418	4,418	0					
1,968	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		1/25/2011	4,207	4,207	0					
1,969	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		2/25/2011	2,336	2,336	0					
1,970	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		3/25/2011	3,052	3,051	1					
1,971	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		4/25/2011	2,553	2,553	0					
1,972	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		5/25/2011	3,841	3,841	0					
1,973	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		6/25/2011	3,905	3,904	1					
1,974	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		7/25/2011	2,972	2,972	0					
1,975	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		8/25/2011	3,194	3,193	1					
1,976	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		9/25/2011	1,354	1,354	0					
1,977	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		10/25/2010	281	295	-14					
1,978	X	FNMA POOL # 889651 6.5%	31410WQC5			8/24/2007		10/25/2010	609	620	-11					
1,979	X	FNMA POOL # 889651 6.5%	31410WQC5			3/10/2009		10/27/2010	27,405	26,043	1,362					
1,980	X	FNMA POOL # 889651 6.5%	31410WQC5			8/24/2007		10/27/2010	59,378	54,737	4,641					
1,981	X	FNMA POOL # 918044 5.88% 5	31411X5D3			5/23/2007		10/25/2010	8,456	8,525	-69					
1,982	X	FNMA POOL # 918044 5.867%	31411X5D3			5/23/2007		11/25/2010	8,020	8,085	-65					
1,983	X	FNMA POOL # 918044 5.856%	31411X5D3			5/23/2007		12/15/2010	91,072	86,208	4,864					
1,984	X	FNMA POOL # 918044 5.856%	31411X5D3			5/23/2007		12/25/2010	25	26	-1					
1,985	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		1/14/2011	98,855	99,578	-723					
1,986	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		1/20/2011	60,528	61,644	-1,116					
1,987	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		1/21/2011	23,321	23,709	-388					
1,988	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		1/25/2011	37,684	37,935	-251					
1,989	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		2/2/2011	46,449	47,418	-969					

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method	
									Amount		38,814	0
									Long Term CG Distributions		51,791,258	0
									Short Term CG Distributions		48,527,612	0
1,990	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		3/1/2011	205,467	208,640		
1,991	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		3/23/2011	514,874	516,858		-3,173
1,992	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		8/5/2011	55,999	53,384		2,615
1,993	X	U S TREASURY NOTE 2 625	912828PC8			1/6/2011		8/5/2011	25,454	23,529		1,925
1,994	X	U S TREASURY NOTE 0 375	912828PH7			9/29/2010		10/20/2010	25,015	24,977		38
1,995	X	U S TREASURY NOTE 0 375	912828PH7			9/29/2010		11/8/2010	74,968	74,930		38
1,996	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		10/25/2010	43	44		-1
1,997	X	FNMA POOL # 925797 6 5%	31412HRS0			1/17/2008		10/27/2010	30,693	28,886		1,807
1,998	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		10/25/2010	6,922	7,050		-128
1,999	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		11/9/2010	127,597	124,205		3,392
2,000	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		11/25/2010	6,502	6,622		-120
2,001	X	FNMA POOL # 930824 4 5%	31412PG96			9/1/2009		10/25/2010	7,370	7,421		-51
2,002	X	HDMOT 2009-2 A3 2 62%	41283HAC8			1/26/2011		6/15/2011	12,234	12,379		-145
2,003	X	HDMOT 2009-2 A3 2 62%	41283HAC8			1/20/2010		7/15/2011	12,985	13,260		-275
2,004	X	HDMOT 2009-2 A3 2 62%	41283HAC8			1/26/2011		7/15/2011	11,960	12,102		-142
2,005	X	HDMOT 2009-2 A3 2 62%	41283HAC8			1/26/2011		8/15/2011	12,270	12,529		-259
2,006	X	HDMOT 2009-2 A3 2 62%	41283HAC8			1/26/2011		8/15/2011	11,301	11,435		-134
2,007	X	HDMOT 2009-2 A3 2 62%	41283HAC8			1/20/2010		9/15/2011	12,705	12,974		-269
2,008	X	HDMOT 2009-2 A3 2 62%	41283HAC8			1/26/2011		9/15/2011	11,702	11,841		-139
2,009	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		10/15/2010	5,021	5,021		0
2,010	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		11/15/2010	4,755	4,754		1
2,011	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		12/15/2010	4,683	4,682		1
2,012	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		1/15/2011	4,294	4,293		1
2,013	X	HDMOT 2007-1 A4 5 21%	41283UAD7			1/23/2007		2/15/2011	4,166	4,166		0
2,014	X	SCHWAB CHARLES CORP NE	808513105			1/5/2011		2/18/2011	580	538		42
2,015	X	SCHWAB CHARLES CORP NE	808513105			3/25/2011		3/25/2011	3,246	3,228		18
2,016	X	SCHWAB CHARLES CORP NE	808513105			1/5/2011		4/25/2011	2,955	2,869		86
2,017	X	SCHWAB CHARLES CORP NE	808513105			1/12/2008		5/6/2011	89,328	75,345		13,983
2,018	X	SCHWAB CHARLES CORP NE	808513105			1/5/2011		5/6/2011	64,605	64,195		410
2,019	X	SEMPRA ENERGY	816851109			5/6/2011		6/24/2011	5,717	6,039		-322
2,020	X	SEMPRA ENERGY	816851109			5/6/2011		7/26/2011	2,074	2,196		-122
2,021	X	SHIRE PLC	82481R106			5/6/2011		6/24/2011	5,384	5,513		-129
2,022	X	SHIRE PLC	82481R106			5/6/2011		7/26/2011	2,847	2,573		274
2,023	X	SOUTHWESTERN ENERGY C	845467109			5/6/2011		6/24/2011	6,173	6,404		-231
2,024	X	SOUTHWESTERN ENERGY C	845467109			5/6/2011		7/20/2011	80,341	72,148		8,193
2,025	X	SOUTHWESTERN ENERGY C	845467109			5/6/2011		7/26/2011	489	427		62
2,026	X	SOUTHWESTERN ENERGY C	845467109			5/6/2011		9/28/2011	115,367	139,601		-24,214
2,027	X	U S TREASURY NOTE 0 75%	912828NE6			11/5/2010		12/8/2010	95,356	95,601		-245
2,028	X	UNITED STATES T-NOTE 1 12	912828NH9			7/16/2010		11/17/2010	117,053	115,746		1,307
2,029	X	UNITED STATES T-NOTE 1 12	912828NH9			8/2/2010		11/1/2010	76,339	75,662		677
2,030	X	U S TREASURY NOTE 1 75%	912828NP1			9/29/2010		4/8/2011	34,623	35,844		-1,221
2,031	X	U S TREASURY NOTE 2 375	912828NR7			11/1/2010		11/16/2010	91,947	93,038		-1,091
2,032	X	U S TREASURY NOTE 2 375	912828NR7			8/4/2010		11/16/2010	112,380	110,628		1,752
2,033	X	U S TREASURY NOTE 2 375	912828NR7			8/4/2010		1/18/2011	98,691	100,571		-1,880
2,034	X	U S TREASURY NOTE 2 375	912828NR7			8/4/2010		3/30/2011	14,722	15,086		-364
2,035	X	U S TREASURY NOTE 2 625	912828NT3			8/24/2010		11/9/2010	94,677	96,151		-1,474
2,036	X	U S TREASURY NOTE 2 625	912828NT3			9/29/2010		11/9/2010	54,813	55,595		-782
2,037	X	UNITED STATES TREAS 0 75	912828NU0			10/12/2010		10/8/2010	5,037	4,990		47
2,038	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		8/24/2011	232,344	231,187		1,157
2,039	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		9/16/2011	106,119	105,542		577
2,040	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		9/19/2011	25,287	25,129		158

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses		Net Gain or Loss
											Valuation Method	Expense of Sale and Cost of Improvements	
Totals													
Securities													
Other sales													
									51,791,258	0	48,527,612	0	3,263,646
Amount									38,814	0			0
Long Term CG Distributions													
Short Term CG Distributions													
2,041	X	U.S. TREASURY NOTE 0.375	912828NX4			9/28/2010		12/8/2010	209,146	209,787			-641
2,042	X	U.S. TREASURY NOTE 0.375	912828NX4			9/28/2010		1/10/2011	74,833	74,924			-91
2,043	X	U.S. TREASURY NOTE 0.375	912828NX4			9/28/2010		1/26/2011	39,901	39,959			-58
2,044	X	U.S. TREASURY NOTE 0.375	912828NX4			9/28/2010		2/4/2011	9,957	9,990			-33
2,045	X	U.S. TREASURY NOTE 0.375	912828NX4			9/28/2010		3/2/2011	9,980	9,990			-10
2,046	X	U.S. TREASURY NOTE 0.375	912828NX4			9/28/2010		8/24/2011	125,336	124,873			463
2,047	X	U.S. TREASURY NOTE 0.375	912828NX4			10/6/2010		8/24/2011	20,054	19,976			78
2,048	X	U.S. TREASURY NOTE 0.75%	912828NY2			9/30/2010		11/10/2010	15,062	15,040			22
2,049	X	U.S. TREASURY NOTE 0.75%	912828NY2			9/30/2010		11/16/2010	120,089	120,319			-230
2,050	X	U.S. TREASURY NOTE 2.625	912828PC8			11/12/2010		12/17/2010	28,023	28,023			0
2,051	X	U.S. TREASURY NOTE 2.625	912828PC8			12/8/2010		12/17/2010	126,103	127,886			-1,783
2,052	X	U.S. TREASURY NOTE 2.625	912828PC8			1/4/2011		1/14/2011	9,415	9,543			-128
2,053	X	U.S. TREASURY NOTE 2.625	912828PC8			12/9/2010		1/14/2011	28,244	29,864			-1,620
2,054	X	FHLMC GOLD G05509 6.0%	3128M7N28			8/6/2009		9/15/2011	304	318			-14
2,055	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		12/25/2010	1,564	1,624			-60
2,056	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		1/25/2011	1,493	1,550			-57
2,057	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		2/25/2011	1,321	1,372			-51
2,058	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		3/25/2011	1,055	1,096			-41
2,059	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		4/20/2011	38,327	37,121			1,206
2,060	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		4/25/2011	1,033	1,072			-39
2,061	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		5/25/2011	913	948			-35
2,062	X	FNMA POOL # 889668 6.0%	31410KMR2			6/13/2008		10/25/2010	3,048	3,048			0
2,063	X	MELLON OPTIMA	000000000			1/1/2010		12/31/2010	0	53,026			-53,026
2,064	X	MELLON OPTIMA	000000000			1/1/2009		12/31/2010	137,487	0			137,487
2,065	X	MELLON OPTIMA	000000000			1/1/2009		12/31/2010	0	12,619			-12,619

Line 11 (990-PF) - Other Income

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	MELLON OPTIMA ORDINARY BUSINES	-43,826	-43,016	
2	MELLON OPTIMA OTHER INCOME	-5,878	-5,878	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	
		-49,704	-48,894	0

Line 18 (990-PF) - Taxes

		50,800	38,633	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES WITHHELD	35,494	35,494		
2	ESTIMATED EXCISE PAYMENTS	12,167			
3	MELLON OPTIMA FOREIGN TAXES WIT	3,139	3,139		
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		92,647	92,647	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Amortization See attached statement	0	0	0	0
2	ADR FEES	392	392		
3	MELLON OPTIMA PORTFOLIO DEDUCTION	92,255	92,255		
4					
5					
6					
7					
8					
9					
10					

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

	Description	Beginning Balance	Ending Balance	Fair Market Value
1	MELLON OPTIMA L/S STRATEGY FUND	4,734,586	4,734,586	4,986,172
2				
3				
4				
5				
6				
7				
8				
9				
10				

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

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

1	GAIN ON PY SALES SETTLED IN CY	1	57,080
2	PURCHASE OF ACCRUED INTEREST C/O FROM PY	2	7,410
3	COST BASIS ADJUSTMENT	3	16,130
4	MELLON OPTIMA ADJUSTMENT	4	56,108
5	Total	5	136,728

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

	Kind(s) of Property Sold	Amount		Totals	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
		38,814	0	48,527,612	3,224,832	0	0	0	0	0	0	0	0	3,224,832
59	TARGET CORP	87612E106		84,543	6/25/2009	1/21/2011	62,058	0	22,485	22,485	0	0	0	22,485
60	TARGET CORP	87612E106		550	6/25/2009	1/21/2011	403	0	147	147	0	0	0	147
61	TARGET CORP	87612E106		67,027	6/25/2009	1/31/2011	49,566	0	17,461	17,461	0	0	0	17,461
62	TARGET CORP	87612E106		206,366	5/6/2011	6/1/2011	213,727	0	-7,361	-7,361	0	0	0	-7,361
63	TERADATA CORPORATION	88076W103		3,210	3/3/2011	3/25/2011	3,001	0	209	209	0	0	0	209
64	TERADATA CORPORATION	88076W103		8,052	5/6/2011	6/24/2011	7,530	0	522	522	0	0	0	522
65	TERADATA CORPORATION	88076W103		2,834	5/6/2011	7/26/2011	2,689	0	145	145	0	0	0	145
66	TERADATA CORPORATION	88076W103		2,968	6/1/2011	7/26/2011	2,744	0	224	224	0	0	0	224
67	AMAZON COM INC	023135106		97,807	6/21/2010	11/17/2010	99,830	0	-2,023	-2,023	0	0	0	-2,023
68	AMERICAN EXPRESS CO	025816109		3,085	6/21/2010	12/1/2010	2,974	0	111	111	0	0	0	111
69	AMERICAN EXPRESS CO	025816109		6,749	9/29/2004	2/19/2011	2,349	0	4,400	4,400	0	0	0	4,400
70	HESS CORP	42809H107		4,546	6/21/2010	2/19/2011	4,248	0	298	298	0	0	0	298
71	AMERICAN EXPRESS CO	025816109		4,555	6/21/2010	3/25/2011	4,248	0	307	307	0	0	0	307
72	AMERICAN EXPRESS CO	025816109		4,555	6/21/2010	4/25/2011	3,823	0	427	427	0	0	0	427
73	AMERICAN EXPRESS CO	025816109		2,494	6/21/2010	5/6/2011	2,124	0	370	370	0	0	0	370
74	AMERICAN EXPRESS CO	025816109		6,778	6/21/2010	6/24/2011	5,948	0	830	830	0	0	0	830
75	AMERICAN EXPRESS CO	025816109		3,093	6/21/2010	7/26/2011	2,549	0	544	544	0	0	0	544
76	AMERICAN EXPRESS CO	025816109		453	6/21/2010	8/12/2011	423	0	30	30	0	0	0	30
77	AMERICAN EXPRESS CO	025816109		159,784	6/21/2010	8/12/2011	149,960	0	9,824	9,824	0	0	0	9,824
78	AMERICAN EXPRESS CO	025816109		2,957	9/10/2009	11/15/2010	3,149	0	-192	-192	0	0	0	-192
79	FHLMC GOLD G05669	3128M7T22	6.5%	3,798	9/10/2009	12/15/2010	4,045	0	-247	-247	0	0	0	-247
80	FHLMC GOLD G05669	3128M7T22	6.5%	2,958	9/10/2009	1/15/2011	3,151	0	-193	-193	0	0	0	-193
81	FHLMC GOLD G05669	3128M7T22	6.5%	2,213	9/10/2009	2/15/2011	2,357	0	-144	-144	0	0	0	-144
82	FHLMC GOLD G05669	3128M7T22	6.5%	126,469	9/29/2004	3/23/2011	46,095	0	80,374	80,374	0	0	0	80,374
83	HESS CORP	42809H107		843	9/29/2004	3/25/2011	294	0	549	549	0	0	0	549
84	HESS CORP	42809H107		4,007	9/29/2004	4/25/2011	1,468	0	2,539	2,539	0	0	0	2,539
85	HESS CORP	42809H107		213,609	9/29/2004	5/6/2011	79,801	0	133,808	133,808	0	0	0	133,808
86	HESS CORP	42809H107		1,545	8/16/2010	11/17/2010	1,388	0	157	157	0	0	0	157
87	HOME DEPOT INC	437076102		57,791	11/20/2008	11/17/2010	35,900	0	21,891	21,891	0	0	0	21,891
88	HOME DEPOT INC	437076102		1,895	11/20/2008	12/1/2010	1,152	0	743	743	0	0	0	743
89	HOME DEPOT INC	437076102		3,051	11/20/2008	2/18/2011	1,556	0	1,515	1,515	0	0	0	1,515
90	HOME DEPOT INC	437076102		238,990	1/10/2011	2/4/2011	243,430	0	-4,440	-4,440	0	0	0	-4,440
91	COMMIT TO PUR FNMA SF MTG	2/01/401F040628		39,202	2/4/2011	3/8/2011	38,885	0	317	317	0	0	0	317
92	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		200,908	2/4/2011	3/8/2011	199,298	0	1,610	1,610	0	0	0	1,610
93	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		240,138	2/4/2011	3/8/2011	238,186	0	1,952	1,952	0	0	0	1,952
94	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		240,253	2/4/2011	3/8/2011	238,301	0	1,952	1,952	0	0	0	1,952
95	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		201,028	2/4/2011	3/8/2011	199,306	0	1,722	1,722	0	0	0	1,722
96	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		190,201	3/8/2011	4/8/2011	190,544	0	-343	-343	0	0	0	-343
97	COMMIT TO PUR FNMA SF	4/01/41		238,971	3/8/2011	4/8/2011	239,287	0	-316	-316	0	0	0	-316
98	COMMIT TO PUR FNMA SF	4/01/41		9,754	3/8/2011	4/8/2011	9,766	0	-12	-12	0	0	0	-12
99	COMMIT TO PUR FNMA SF	4/01/41		239,028	3/8/2011	4/8/2011	239,258	0	-230	-230	0	0	0	-230
100	COMMIT TO PUR FNMA SF	4/01/41		248,745	3/8/2011	4/8/2011	249,173	0	-428	-428	0	0	0	-428
101	COMMIT TO PUR FNMA SF	4/01/41		214,966	11/19/2010	12/9/2010	218,355	0	-3,389	-3,389	0	0	0	-3,389
102	COMMIT TO PUR FNMA SF	12/01/401F0406C6		459,784	11/19/2010	12/9/2010	470,961	0	-11,177	-11,177	0	0	0	-11,177
103	COMMIT TO PUR FNMA SF	12/01/401F0406C6		7,061	5/6/2011	6/24/2011	8,088	0	-1,027	-1,027	0	0	0	-1,027
104	ALLSTATE CORP	020002101		2,827	5/6/2011	7/26/2011	3,370	0	-543	-543	0	0	0	-543
105	ALLSTATE CORP	020002101		35,569	5/6/2011	8/12/2011	47,177	0	-11,608	-11,608	0	0	0	-11,608
106	ALLSTATE CORP	020002101		178,975	5/2/2011	5/6/2011	180,719	0	-1,744	-1,744	0	0	0	-1,744
107	AMAZON COM INC	023135106		2,494	6/1/2011	6/24/2011	2,548	0	-54	-54	0	0	0	-54
108	AMAZON COM INC	023135106		96,607	3/2/2006	8/30/2011	89,881	0	6,726	6,726	0	0	0	6,726
109	DIAGEO FINANCE BV	25244SAD3	5.5%	8,266	5/6/2011	6/24/2011	9,562	0	-1,296	-1,296	0	0	0	-1,296
110	WALT DISNEY CO/THE	254687106		3,647	5/6/2011	7/26/2011	3,912	0	-265	-265	0	0	0	-265
111	WALT DISNEY CO/THE	254687106		14,186	4/14/2009	11/17/2010	8,310	0	5,876	5,876	0	0	0	5,876
112	DU PONT (E I) DE NEMOURS	263534109		39,356	4/14/2009	11/17/2010	22,924	0	16,432	16,432	0	0	0	16,432
113	DU PONT (E I) DE NEMOURS	263534109		1,447	4/14/2009	12/1/2010	800	0	647	647	0	0	0	647
114	DU PONT (E I) DE NEMOURS	263534109		2,237	4/14/2009	2/18/2011	1,066	0	1,171	1,171	0	0	0	1,171
115	DU PONT (E I) DE NEMOURS	263534109		2,715	4/14/2009	3/25/2011	1,333	0	1,382	1,382	0	0	0	1,382
116	DU PONT (E I) DE NEMOURS	263534109						0			0	0	0	

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

		Amount		Totals											3,224,832		3,224,832	
		Long Term CG Distributions		Short Term CG Distributions		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
		38,814	0															
117	DU PONT (E I) DE NEMOURS	263534109	263534109	4/14/2009	4/25/2011		2,196		0	1,066	1,130					1,130		
118	DU PONT (E I) DE NEMOURS	263534109	263534109	4/14/2009	5/6/2011		121,582		0	59,320	62,262					62,262		
119	DU PONT (E I) DE NEMOURS	263534109	263534109	4/14/2009	5/6/2011		5,452		0	2,666	2,786					2,786		
120	E M C CORP MASS	268648102	268648102	7/16/2009	11/17/2010		22,048		0	14,300	7,748					7,748		
121	E M C CORP MASS	268648102	268648102	7/16/2009	11/17/2010		36,887		0	23,919	12,968					12,968		
122	E M C CORP MASS	268648102	268648102	7/16/2009	12/11/2010		1,976		0	1,237	739					739		
123	FHLMC GOLD G05580	3128M7N28	3128M7N28	6/8/2009	9/15/2011		3,007		0	3,127	-120					-120		
124	FHLMC GOLD G05580	3128M7N28	3128M7N28	6/8/2009	9/21/2011		11,501		0	10,940	561					561		
125	FHLMC GOLD G05580	3128M7N28	3128M7N28	6/8/2009	9/21/2011		113,626		0	107,604	6,022					6,022		
126	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/1/2009	10/15/2010		5,948		0	6,343	-395					-395		
127	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/1/2009	11/15/2010		6,145		0	6,552	-407					-407		
128	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/1/2009	12/15/2010		4,799		0	5,117	-318					-318		
129	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/1/2009	1/15/2011		3,953		0	4,215	-262					-262		
130	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/1/2009	2/15/2011		4,541		0	4,842	-301					-301		
131	AMERICAN EXPRESS CO	025816109	025816109	7/7/2010	8/12/2011		35,759		0	31,545	4,214					4,214		
132	AMERICAN EXPRESS CO	025816109	025816109	8/16/2010	8/12/2011		68,255		0	25,685	43,570					43,570		
133	AMERIPRISE FINANCIAL INC	03076C106	03076C106	1/21/2009	11/17/2010		2,112		0	767	1,345					1,345		
134	AMERIPRISE FINANCIAL INC	03076C106	03076C106	1/21/2009	12/17/2010		1,221		0	1,291	-70					-70		
135	AMERIPRISE FINANCIAL INC	03076C106	03076C106	2/18/2011	3/25/2011		3,663		0	3,607	56					56		
136	AMERIPRISE FINANCIAL INC	03076C106	03076C106	1/6/2011	4/25/2011		4,379		0	4,208	171					171		
137	AMERIPRISE FINANCIAL INC	03076C106	03076C106	7/16/2009	2/18/2011		2,437		0	1,237	1,200					1,200		
138	E M C CORP MASS	268648102	268648102	7/16/2009	3/25/2011		3,267		0	1,650	1,617					1,617		
139	E M C CORP MASS	268648102	268648102	7/16/2009	4/25/2011		1,409		0	687	722					722		
140	E M C CORP MASS	268648102	268648102	7/17/2009	4/25/2011		1,972		0	960	1,012					1,012		
141	E M C CORP MASS	268648102	268648102	5/2/2011	6/24/2011		7,677		0	8,518	-841					-841		
142	E M C CORP MASS	268648102	268648102	5/2/2011	7/26/2011		1,373		0	1,420	-47					-47		
143	E M C CORP MASS	268648102	268648102	5/2/2011	7/26/2011		5,297		0	5,764	-467					-467		
144	EATON CORP	278058102	278058102	5/6/2011	7/26/2011		2,553		0	2,620	-67					-67		
145	EATON CORP	278058102	278058102	5/6/2011	7/26/2011		6,960		0	7,316	-356					-356		
146	EMERSON ELECTRIC CO	291011104	291011104	5/6/2011	6/24/2011		2,814		0	2,814	-90					-90		
147	EMERSON ELECTRIC CO	291011104	291011104	5/6/2011	7/26/2011		200,413		0	223,978	-23,565					-23,565		
148	EMERSON ELECTRIC CO	291011104	291011104	5/6/2011	7/27/2011		54,920		0	56,752	-1,832					-1,832		
149	ENERGIZER HLDGS INC	29266R108	29266R108	11/15/2010	11/17/2010		1,430		0	1,419	11					11		
150	ENERGIZER HLDGS INC	29266R108	29266R108	11/15/2010	12/11/2010		2,099		0	2,128	-29					-29		
151	ENERGIZER HLDGS INC	29266R108	29266R108	11/15/2010	2/18/2011		2,025		0	2,128	-103					-103		
152	ENERGIZER HLDGS INC	29266R108	29266R108	11/15/2010	3/25/2011		2,128		0	2,128	0					0		
153	ENERGIZER HLDGS INC	29266R108	29266R108	11/15/2010	4/25/2011		1,946		0	2,074	-128					-128		
154	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/1/2009	5/15/2011		3,035		0	3,236	-201					-201		
155	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/1/2009	6/15/2011		3,725		0	3,972	-247					-247		
156	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/1/2009	7/15/2011		3,706		0	3,952	-246					-246		
157	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/1/2009	8/15/2011		3,164		0	3,374	-210					-210		
158	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/1/2009	9/15/2011		142,782		0	136,865	5,917					5,917		
159	FHLMC GOLD G05580	3128M7Q90	3128M7Q90	9/10/2009	9/21/2011		3,363		0	3,582	-219					-219		
160	FHLMC GOLD G05580	3128M7T22	3128M7T22	9/25/2007	6/25/2011		5,010		0	5,023	-13					-13		
161	FNMA POOL # 949294	31413MC70	31413MC70	9/25/2007	7/25/2011		121		0	121	0					0		
162	FNMA POOL # 949294	31413MC70	31413MC70	9/25/2007	8/25/2011		121		0	121	0					0		
163	FNMA POOL # 949294	31413MC70	31413MC70	9/25/2007	9/25/2011		2,032		0	2,038	-6					-6		
164	FNMA POOL # 949294	31413MC70	31413MC70	9/25/2007	10/25/2010		3,839		0	3,830	9					9		
165	FNMA POOL # 962003	31414CGL6	31414CGL6	2/25/2008	11/25/2010		6,228		0	6,214	14					14		
166	FNMA POOL # 962003	31414CGL6	31414CGL6	2/25/2008	12/25/2010		4,196		0	4,187	9					9		
167	FNMA POOL # 962003	31414CGL6	31414CGL6	2/25/2008	1/25/2011		3,657		0	3,649	8					8		
168	FNMA POOL # 962003	31414CGL6	31414CGL6	2/25/2008	2/25/2011		4,252		0	4,242	10					10		
169	FNMA POOL # 962003	31414CGL6	31414CGL6	2/25/2008	3/25/2011		3,575		0	3,567	8					8		
170	FNMA POOL # 962003	31414CGL6	31414CGL6	2/25/2008	4/25/2011		1,983		0	1,979	4					4		
171	FNMA POOL # 962003	31414CGL6	31414CGL6	2/25/2008	5/25/2011		1,819		0	1,815	4					4		
172	FNMA POOL # 962003	31414CGL6	31414CGL6	2/25/2008	6/25/2011		1,393		0	1,389	4					4		
173	FNMA POOL # 962003	31414CGL6	31414CGL6	2/25/2008	7/25/2011		1,273		0	1,271	2					2		
174	FNMA POOL # 962003	31414CGL6	31414CGL6	2/25/2008	7/25/2011		1,273		0	1,271	2					2		

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

		Amount		Totals		51,752,444		48,527,612		3,224,832		0		0		0		0		3,224,832			
		38,814		0																			
		Long Term CG Distributions		Short Term CG Distributions		Date Sold		Gross Sales Price		Depreciation Allowed		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Excess of FMV Over Adj. Basis		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses											
FNMA POOL # 962003 5.5% 3/01/38	314144CGL6		2/25/2008	8/25/2011	1,277	0	1,274	3			0	3											
FNMA POOL # 962003 5.5% 3/01/38	314144CGL6		2/25/2008	9/25/2011	1,915	0	1,911	4			0	4											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	10/25/2010	9,788	0	10,074	-286			0	-286											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	11/25/2010	15,588	0	16,044	-456			0	-456											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	12/25/2010	7,375	0	7,590	-215			0	-215											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	1/25/2011	3,785	0	3,896	-111			0	-111											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	2/25/2011	4,900	0	5,043	-143			0	-143											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	3/25/2011	8,209	0	8,449	-240			0	-240											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	4/25/2011	4,484	0	4,615	-131			0	-131											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	5/25/2011	5,700	0	5,866	-166			0	-166											
EXXON MOBIL CORP	30231G102		9/14/2000	3/25/2011	1,676	0	854	822			0	822											
EXXON MOBIL CORP	30231G102		9/14/2000	4/25/2011	8,595	0	4,268	4,327			0	4,327											
EXXON MOBIL CORP	30231G102		5/6/2011	5/9/2011	105,541	0	105,839	-298			0	-298											
FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	3/15/2011	2,788	0	2,970	-182			0	-182											
FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	4/15/2011	2,165	0	2,306	-141			0	-141											
FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	5/15/2011	3,588	0	3,822	-234			0	-234											
FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	6/15/2011	1,006	0	1,072	-66			0	-66											
FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	7/15/2011	1,705	0	1,816	-111			0	-111											
FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	8/15/2011	753	0	802	-49			0	-49											
FHLMC GOLD G05669 6.5% 4/01/39	3128M7T22		9/10/2009	9/15/2011	1,037	0	1,105	-68			0	-68											
FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	5/15/2011	560	0	546	14			0	14											
FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	6/15/2011	838	0	816	22			0	22											
FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	7/15/2011	1,735	0	1,692	43			0	43											
FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	8/15/2011	569	0	555	14			0	14											
FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	9/15/2011	2,372	0	2,315	57			0	57											
FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		7/28/2011	9/15/2011	144	0	145	-1			0	-1											
FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	10/15/2010	6,853	0	7,264	-411			0	-411											
FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/26/2010	10/15/2010	312	0	329	-17			0	-17											
FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	11/11/2010	167,242	0	166,701	541			0	541											
FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/26/2010	11/11/2010	7,602	0	7,546	56			0	56											
FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	3/25/2011	127	0	128	-1			0	-1											
FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	4/25/2011	2,728	0	2,736	-8			0	-8											
FNMA POOL # 949294 6.0% 10/01/37	31413MC70		9/25/2007	5/25/2011	984	0	987	-3			0	-3											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	6/25/2011	4,701	0	4,838	-137			0	-137											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	7/25/2011	2,429	0	2,500	-71			0	-71											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	8/25/2011	5,551	0	5,714	-163			0	-163											
FNMA POOL # 962301 4.5% 3/01/23	314144CRW0		5/20/2009	9/25/2011	1,609	0	1,656	-47			0	-47											
FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	10/25/2010	1,968	0	2,041	-73			0	-73											
FNMA POOL # 967186 6.5% 12/01/37	31414H6X0		1/17/2008	10/27/2010	38,251	0	36,021	2,230			0	2,230											
HOME DEPOT INC	437076102		11/20/2008	4/25/2011	2,624	0	1,344	1,280			0	1,280											
HOME DEPOT INC	437076102		11/20/2008	5/5/2011	132,979	0	68,729	64,250			0	64,250											
HOME DEPOT INC	437076102		5/6/2011	6/24/2011	6,672	0	4,380	4,906			0	4,906											
HOME DEPOT INC	437076102		5/6/2011	7/5/2011	33,290	0	7,113	441			0	441											
HOME DEPOT INC	437076102		5/6/2011	7/26/2011	364	0	374	-10			0	-10											
HONEYWELL INTL INC	438516106		1/14/2004	11/17/2010	99,052	0	72,704	26,348			0	26,348											
AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	5/6/2011	171,331	0	54,245	117,086			0	117,086											
AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	5/6/2011	9,142	0	9,018	124			0	124											
AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	5/6/2011	605	0	598	7			0	7											
AMERIPRISE FINANCIAL INC	03076C106		6/18/2010	11/17/2010	33,842	0	33,604	238			0	238											
AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	11/17/2010	33,357	0	48,987	-15,630			0	-15,630											
AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	11/17/2010	15,416	0	22,834	-7,418			0	-7,418											
AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	11/17/2010	1,728	0	2,596	-868			0	-868											
AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	11/17/2010	5,449	0	7,992	-2,543			0	-2,543											
AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	12/11/2010	1,683	0	2,534	-851			0	-851											
AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	2/18/2011	2,434	0	490	490			0	490											
AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/3/2011	12,792	0	20,683	-7,891			0	-7,891											
AMYLIN PHARMACEUTICALS INC	032346108		6/18/2010	3/3/2011	14,712	0	24,749	-10,037			0	-10,037											

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

	Kind(s) of Property Sold	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions									
		38,814	0	48,527,612	3,224,832	0	0	0	0	0	0	3,224,832
349	FRANKLIN RES INC	354613101		1/21/2009	12/11/2010	0	818	1,059			0	1,059
350	FRANKLIN RES INC	354613101		1/21/2009	1/5/2011	0	10,888	12,636			0	12,636
351	FRANKLIN RES INC	354613101		1/21/2009	1/5/2011	0	26,378	30,605			0	30,605
352	FRANKLIN RES INC	354613101		1/21/2009	1/6/2011	0	20,601	23,714			0	23,714
353	FREEPORT MCMORAN COPPER & GOL	35671D857		5/6/2011	6/24/2011	0	5,152	-328			0	-328
354	FREEPORT MCMORAN COPPER & GOL	35671D857		5/6/2011	7/26/2011	0	2,061	183			0	183
355	GMACC 2007-C1 D	3518490H8		3/11/2010	6/29/2011	0	130,210	-5,679			0	-5,679
356	FNMA POOL # 987214	5.0% 7/01/23		2/11/2010	11/25/2010	0	4,336	-231			0	-231
357	FNMA POOL # 995230	6.5% 1/01/39		4/26/2010	10/25/2010	0	2,953	-221			0	-221
358	FNMA POOL # 995230	6.5% 1/01/39		4/26/2010	10/27/2010	0	59,712	1,110			0	1,110
359	FNMA POOL # 995230	6.5% 1/01/39		4/26/2010	11/25/2010	0	655	708			0	708
360	HAT 2007-1 A4	5.33% 11/17/13		2/28/2008	1/17/2010	0	1,654	-49			0	-49
361	HAT 2007-1 A4	5.33% 11/17/13		1/23/2007	1/17/2010	0	3,781	1			0	1
362	HAT 2007-1 A4	5.33% 11/17/13		2/28/2008	12/17/2010	0	1,503	-44			0	-44
363	HAT 2007-1 A4	5.33% 11/17/13		1/23/2007	12/17/2010	0	3,435	1			0	1
364	HAT 2007-1 A4	5.33% 11/17/13		2/28/2008	1/17/2011	0	1,518	-44			0	-44
365	HAT 2007-1 A4	5.33% 11/17/13		1/23/2007	1/17/2011	0	3,470	3,469			0	3,469
366	HAT 2007-1 A4	5.33% 11/17/13		2/28/2008	2/17/2011	0	1,508	-44			0	-44
367	HAT 2007-1 A4	5.33% 11/17/13		1/23/2007	2/17/2011	0	3,447	1			0	1
368	HAT 2007-1 A4	5.33% 11/17/13		2/28/2008	3/17/2011	0	1,544	-45			0	-45
369	HAT 2007-1 A4	5.33% 11/17/13		1/23/2007	3/17/2011	0	3,530	3,529			0	3,529
370	HAT 2007-1 A4	5.33% 11/17/13		2/28/2008	4/18/2011	0	22,529	-655			0	-655
371	HAT 2007-1 A4	5.33% 11/17/13		1/23/2007	4/18/2011	0	51,494	14			0	14
372	HUMAN GENOME SCIENCES INC	444903108		2/12/2010	11/17/2010	0	77,253	-12,375			0	-12,375
373	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	1/17/2010	0	1,500	-231			0	-231
374	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	2/18/2011	0	2,221	-376			0	-376
375	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	3/25/2011	0	3,610	4,040			0	4,040
376	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	4/25/2011	0	3,517	-234			0	-234
377	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	4/25/2011	0	3,414	-49			0	-49
378	HUMAN GENOME SCIENCES INC	444903108		12/2/2009	5/6/2011	0	17,072	487			0	487
379	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	5/6/2011	0	107,661	-3,164			0	-3,164
380	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	5/6/2011	0	49,346	-2,261			0	-2,261
381	HART 2006-B A4	5.15% 5/15/13		10/27/2006	10/15/2010	0	5,003	1			0	1
382	HART 2006-B A4	5.15% 5/15/13		10/27/2006	11/15/2010	0	4,768	1			0	1
383	HART 2006-B A4	5.15% 5/15/13		10/27/2006	12/15/2010	0	57,626	12			0	12
384	INFORMATICA CORP	45666Q102		8/16/2010	11/17/2010	0	53,068	10,243			0	10,243
385	INFORMATICA CORP	45666Q102		8/16/2010	12/1/2010	0	1,260	422			0	422
386	INFORMATICA CORP	45666Q102		8/16/2010	2/18/2011	0	1,955	695			0	695
387	INFORMATICA CORP	45666Q102		8/16/2010	3/25/2011	0	2,575	1,001			0	1,001
388	INFORMATICA CORP	45666Q102		8/16/2010	4/25/2011	0	312	221			0	221
389	INFORMATICA CORP	45666Q102		8/16/2010	4/25/2011	0	31	22			0	22
390	INFORMATICA CORP	45666Q102		8/16/2010	4/25/2011	0	157	109			0	109
391	INFORMATICA CORP	45666Q102		8/16/2010	4/25/2011	0	1,345	1,000			0	1,000
392	INFORMATICA CORP	45666Q102		8/11/2010	5/6/2011	0	22,443	17,131			0	17,131
393	INFORMATICA CORP	45666Q102		8/11/2010	5/6/2011	0	3,261	2,496			0	2,496
394	INFORMATICA CORP	45666Q102		8/12/2010	5/6/2011	0	22,597	16,977			0	16,977
395	INFORMATICA CORP	45666Q102		8/12/2010	5/6/2011	0	29	23			0	23
396	INFORMATICA CORP	45666Q102		8/12/2010	5/6/2011	0	3,222	2,431			0	2,431
397	INFORMATICA CORP	45666Q102		8/13/2010	5/6/2011	0	2,954	2,077			0	2,077
398	INFORMATICA CORP	45666Q102		8/13/2010	5/6/2011	0	30	22			0	22
399	INFORMATICA CORP	45666Q102		8/13/2010	5/6/2011	0	15,213	10,668			0	10,668
400	APPLE INC	037833100		7/8/2008	11/17/2010	0	103,168	72,936			0	72,936
401	APPLE INC	037833100		7/8/2008	12/1/2010	0	4,601	3,642			0	3,642
402	APPLE INC	037833100		7/8/2008	2/18/2011	0	12,751	6,380			0	6,380
403	APPLE INC	037833100		7/8/2008	3/25/2011	0	6,548	6,424			0	6,424
404	APPLE INC	037833100		7/8/2008	4/25/2011	0	6,017	5,955			0	5,955
405	APPLE INC	037833100		5/6/2011	6/24/2011	0	19,258	-1,384			0	-1,384
406	APPLE INC	037833100		5/6/2011	7/26/2011	0	10,098	8,747			0	8,747

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

		Amount		Totals		51,752,444		48,527,612		3,224,832		0		3,224,832	
		38,814		0											
		Long Term CG Distributions		Short Term CG Distributions											
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
523	FHLMC	GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	4/15/2011	1,015	0	1,005	10			0	10	
524	FHLMC	GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	5/15/2011	1,843	0	1,825	18			0	18	
525	FHLMC	GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	6/15/2011	579	0	574	5			0	5	
526	FHLMC	GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	7/15/2011	1,404	0	1,391	13			0	13	
527	FHLMC	GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	8/15/2011	1,090	0	1,080	10			0	10	
528	FHLMC	GOLD C91186	5 0% 6/01/28	3128P7J79	7/28/2011	8/15/2011	117	0	126	-9			0	-9	
529	FHLMC	GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	9/15/2011	1,758	0	1,743	15			0	15	
530	FHLMC	GOLD C91186	5 0% 6/01/28	3128P7J79	7/28/2011	9/15/2011	188	0	203	-15			0	-15	
531	FHLMC	GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	10/15/2010	3,794	0	3,750	44			0	44	
532	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	12/25/2010	733	0	792	-59			0	-59	
533	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	1/25/2011	858	0	927	-69			0	-69	
534	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	2/25/2011	586	0	634	-48			0	-48	
535	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	3/25/2011	615	0	665	-50			0	-50	
536	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	4/25/2011	841	0	909	-68			0	-68	
537	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	5/25/2011	598	0	647	-49			0	-49	
538	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	6/25/2011	469	0	506	-37			0	-37	
539	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	7/25/2011	566	0	612	-46			0	-46	
540	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	8/25/2011	448	0	484	-36			0	-36	
541	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	9/21/2011	21145	0	20,597	548			0	548	
542	FNMA	POOL # 995230	6 5% 1/01/39	31416BST6	4/26/2010	9/25/2011	507	0	548	-41			0	-41	
543	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	10/25/2010	4,131	0	4,296	-165			0	-165	
544	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	11/25/2010	8,377	0	8,711	-334			0	-334	
545	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	12/25/2010	9,997	0	10,395	-398			0	-398	
546	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	1/25/2011	6,115	0	6,359	-244			0	-244	
547	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	2/25/2011	9,016	0	9,376	-360			0	-360	
548	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	3/25/2011	4,094	0	4,257	-163			0	-163	
549	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	4/25/2011	3,605	0	3,748	-143			0	-143	
550	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	5/25/2011	1,961	0	2,039	-78			0	-78	
551	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	6/25/2011	2,818	0	2,931	-113			0	-113	
552	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	7/25/2011	1,393	0	1,448	-55			0	-55	
553	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	8/25/2011	6,662	0	6,927	-265			0	-265	
554	FNMA	POOL # AA7694	4 5% 7/01/24	31416RRQ8	11/10/2009	9/25/2011	5,640	0	5,865	-225			0	-225	
555	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	10/25/2010	1,219	0	1,197	22			0	22	
556	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	11/25/2010	2,140	0	2,103	37			0	37	
557	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	12/25/2010	1,388	0	1,364	24			0	24	
558	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	1/25/2011	3,414	0	3,356	58			0	58	
559	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	2/25/2011	1,242	0	1,222	20			0	20	
560	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	3/25/2011	381	0	374	7			0	7	
561	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	4/25/2011	1,305	0	1,284	21			0	21	
562	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	5/25/2011	2,217	0	2,181	36			0	36	
563	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	6/25/2011	2,095	0	2,062	33			0	33	
564	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	7/25/2011	4,172	0	4,107	65			0	65	
565	FNMA	POOL # AA8389	4 5% 6/01/39	31416SKB6	6/11/2009	8/25/2011	5,629	0	5,544	85			0	85	
566	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	11/8/2007	12/15/2010	869	0	860	9			0	9	
567	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	5/10/2007	1/15/2011	552	0	546	6			0	6	
568	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	11/8/2007	1/15/2011	1,065	0	1,054	11			0	11	
569	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	5/10/2007	2/15/2011	436	0	432	4			0	4	
570	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	11/8/2007	2/15/2011	842	0	834	8			0	8	
571	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	5/10/2007	3/15/2011	471	0	467	4			0	4	
572	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	11/8/2007	3/15/2011	909	0	900	9			0	9	
573	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	5/10/2007	4/15/2011	262	0	260	2			0	2	
574	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	11/8/2007	4/15/2011	505	0	500	5			0	5	
575	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	5/10/2007	5/15/2011	359	0	356	3			0	3	
576	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	11/8/2007	5/15/2011	692	0	686	6			0	6	
577	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	5/10/2007	6/15/2011	283	0	281	2			0	2	
578	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	11/8/2007	6/15/2011	546	0	541	5			0	5	
579	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	5/10/2007	7/15/2011	409	0	406	3			0	3	
580	GNMA	POOL # 782011	5 0% 12/15/35	36241KGU6	11/8/2007	7/15/2011	790	0	783	7			0	7	

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

		Amount		Totals		51,752,444		48,527,612		3,224,832		0		0		0		3,224,832	
		38,814		0															
		Long Term CG Distributions		Short Term CG Distributions															
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
581	GNMA POOL # 782011	5 0% 12/15/35	36241KKGU6		5/10/2007	8/15/2011	269	0	267	2				2					
582	GNMA POOL # 782011	5 0% 12/15/35	36241KKGU6		11/8/2007	8/15/2011	519	0	514	5				5					
583	GNMA POOL # 782011	5 0% 12/15/35	36241KKGU6		5/10/2007	9/15/2011	394	0	391	3				3					
584	GNMA POOL # 782011	5 0% 12/15/35	36241KKGU6		11/8/2007	9/15/2011	760	0	754	6				6					
585	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6		5/10/2007	10/15/2010	3,520	0	3,483	37				37					
586	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6		5/10/2007	11/15/2010	4,048	0	4,005	41				41					
587	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6		5/10/2007	12/15/2010	3,366	0	3,333	33				33					
588	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6		5/10/2007	1/15/2011	3,847	0	3,810	37				37					
589	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6		5/10/2007	2/15/2011	3,437	0	3,404	33				33					
590	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6		5/10/2007	3/15/2011	2,019	0	2,001	18				18					
591	GNMA POOL # 782105	5 0% 3/15/36	36241KKS6		5/10/2007	4/15/2011	2,126	0	2,107	19				19					
592	NEW YORK N Y	5 817% 10/01/31	64966H4L1		10/7/2010	10/28/2010	29,625	0	30,000	-375				-375					
593	NEW YORK N Y	5 817% 10/01/31	64966H4L1		10/7/2010	10/29/2010	39,580	0	40,000	-420				-420					
594	NEW YORK N Y	5 817% 10/01/31	64966H4L1		10/7/2010	11/3/2010	9,875	0	10,000	-125				-125					
595	NEW YORK N Y	5 817% 10/01/31	64966H4L1		10/7/2010	11/3/2010	19,750	0	20,000	-250				-250					
596	NEW YORK N Y	5 817% 10/01/31	64966H4L1		10/7/2010	11/4/2010	19,825	0	20,000	-175				-175					
597	NEW YORK N Y	5 817% 10/01/31	64966H4L1		10/7/2010	2/9/2011	18,527	0	20,000	-1,473				-1,473					
598	NEW YORK N Y	5 817% 10/01/31	64966H4L1		10/7/2010	2/9/2011	18,516	0	20,000	-1,484				-1,484					
599	NEW YORK N Y	5 817% 10/01/31	64966H4L1		10/7/2010	2/9/2011	27,762	0	30,000	-2,238				-2,238					
600	NEW YORK N Y	5 817% 10/01/31	64966H4L1		10/7/2010	2/11/2011	18,710	0	20,000	-1,290				-1,290					
601	NEW YORK N Y	5 817% 10/01/31	64966H4L1		10/7/2010	2/23/2011	23,952	0	25,000	-1,048				-1,048					
602	NEW YORK N Y	5 817% 10/01/31	64966H4L1		11/10/2010	11/12/2010	50,293	0	50,000	293				293					
603	NEW YORK N Y CITY TR 6.828% 7/15/40	64972FY26	64972HR80		11/19/2010	12/8/2010	145,770	0	145,000	770				770					
604	NEWELL RUBBERMAID INC		651229106		9/20/2010	11/17/2010	62,499	0	63,861	-1,362				-1,362					
605	NEWELL RUBBERMAID INC		651229106		9/20/2010	12/1/2010	2,053	0	2,105	-52				-52					
606	NEWELL RUBBERMAID INC		651229106		2/18/2011	3/25/2011	196	0	203	-7				-7					
607	NEWELL RUBBERMAID INC		651229106		1/27/2011	3/25/2011	4,894	0	4,842	52				52					
608	NEWELL RUBBERMAID INC		651229106		1/27/2011	4/25/2011	4,361	0	4,455	-94				-94					
609	NEWELL RUBBERMAID INC		651229106		9/20/2010	5/6/2011	2,516	0	2,271	245				245					
610	NEWELL RUBBERMAID INC		651229106		9/20/2010	5/6/2011	152,392	0	141,354	11,038				11,038					
611	NEWELL RUBBERMAID INC		651229106		1/27/2011	5/6/2011	20,617	0	21,112	-495				-495					
612	NEWELL RUBBERMAID INC		651229106		1/27/2011	5/6/2011	56,743	0	57,561	-818				-818					
613	NEWFIELD EXPL CO		651290108		6/21/2011	6/24/2011	1,954	0	1,968	-14				-14					
614	NEWFIELD EXPL CO		651290108		7/20/2011	7/26/2011	2,178	0	2,154	24				24					
615	NEWS CORP INC		65248E203		10/29/2003	11/17/2010	21,420	0	24,276	-2,856				-2,856					
616	NEWS CORP INC		65248E203		10/29/2003	12/1/2010	4,066	0	4,641	-575				-575					
617	NEWS CORP INC		65248E203		10/29/2003	2/18/2011	6,917	0	6,604	313				313					
618	NEWS CORP INC		65248E203		10/29/2003	3/25/2011	6,709	0	6,604	105				105					
619	NEWS CORP INC		65248E203		10/29/2003	4/25/2011	6,163	0	5,890	273				273					
620	NEWS CORP INC		65248E203		10/29/2003	5/6/2011	58,909	0	57,298	1,611				1,611					
621	NEWS CORP INC		65248E203		6/23/2004	5/6/2011	238,207	0	231,087	7,120				7,120					
622	NEWS CORP INC		65248E203		12/26/2008	5/6/2011	19,453	0	9,636	9,817				9,817					
623	NEXTERA ENERGY INC		65339F101		8/24/2010	11/17/2010	66,272	0	69,488	-3,216				-3,216					
624	NEXTERA ENERGY INC		65339F101		8/24/2010	12/1/2010	1,525	0	1,641	-116				-116					
625	NEXTERA ENERGY INC		65339F101		8/24/2010	2/18/2011	2,718	0	2,736	-18				-18					
626	WHIRLPOOL CORP		963320106		8/31/2009	11/22/2010	58,840	0	50,695	8,145				8,145					
627	WHIRLPOOL CORP		963320106		5/6/2011	6/24/2011	15,023	0	12,853	2,170				2,170					
628	YUMI BRANDS INC		988498101		5/6/2011	7/26/2011	2,142	0	2,152	-10				-10					
629	YUMI BRANDS INC		988498101		5/6/2011	7/26/2011	6,165	0	6,723	-558				-558					
630	ZIMMER HOLDINGS INC		98956P102		5/6/2011	6/24/2011	3,084	0	3,361	-277				-277					
631	ZIMMER HOLDINGS INC		98956P102		5/6/2011	9/30/2011	181,232	0	224,542	-43,310				-43,310					
632	ZIMMER HOLDINGS INC		98956P102		5/6/2011	6/24/2011	5,680	0	5,518	162				162					
633	ACCENTURE PLC-CL A		G1151C101		5/6/2011	6/28/2011	48,524	0	44,697	3,827				3,827					
634	ACCENTURE PLC-CL A		G1151C101		5/6/2011	7/26/2011	1,227	0	1,104	123				123					
635	ACCENTURE PLC-CL A		G2554F105		1/4/2011	2/18/2011	510	0	476	34				34					
636	COVIDIEN PLC		G2554F113		1/4/2011	3/29/2011	4,684	0	4,282	402				402					
637	COVIDIEN PLC		G2554F113		1/4/2011	4/25/2011	3,826	0	3,331	495				495					
638	COVIDIEN PLC		G2554F113		1/4/2011	4/25/2011	3,826	0	3,331	495				495					

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

		Amount	Totals												
		38,814	51,752,444										3,224,832		
		0											0		
Long Term CG Distributions	Short Term CG Distributions		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
697	GNMA POOL # 781830 5.0% 11/15/34		GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	1/15/2011	4,756	0	4,699	57			0	57
698	GNMA POOL # 781830 5.0% 11/15/34		GNMA POOL # 781830 5.0% 11/15/34	36241KA73		8/30/2007	2/15/2010	3,218	0	3,179	39			0	39
699	MORGAN STANLEY		MORGAN STANLEY	617446448		5/7/2009	12/15/2010	1,739	0	1,886	-147			0	-147
700	MORGAN STANLEY		MORGAN STANLEY	617446448		5/7/2009	2/18/2011	4,025	0	3,502	523			0	523
701	MORGAN STANLEY		MORGAN STANLEY	617446448		5/7/2009	3/25/2011	2,981	0	2,963	18			0	18
702	MORGAN STANLEY		MORGAN STANLEY	617446448		5/7/2009	4/25/2011	2,596	0	2,694	-98			0	-98
703	MORGAN STANLEY		MORGAN STANLEY	617446448		5/7/2009	6/20/2011	26,434	0	31,786	-5,352			0	-5,352
704	MORGAN STANLEY		MORGAN STANLEY	617446448		5/7/2009	6/20/2011	53,763	0	64,343	-10,580			0	-10,580
705	MORGAN STANLEY		MORGAN STANLEY	617446448		5/8/2009	6/20/2011	11,940	0	13,345	-1,405			0	-1,405
706	MORGAN STANLEY		MORGAN STANLEY	617446448		5/8/2009	6/20/2011	3,607	0	4,065	-458			0	-458
707	MORGAN STANLEY		MORGAN STANLEY	617446448		5/8/2009	6/20/2011	21,864	0	25,680	-3,816			0	-3,816
708	MORGAN STANLEY		MORGAN STANLEY	617446448		5/6/2011	6/20/2011	46,371	0	52,698	-6,327			0	-6,327
709	MSC 2007-IQ14 A1 5.38% 4/15/49		MSC 2007-IQ14 A1 5.38% 4/15/49	61754KAA3		1/18/2010	12/15/2010	6,652	0	6,810	-158			0	-158
710	MSC 2007-IQ14 A1 5.38% 4/15/49		MSC 2007-IQ14 A1 5.38% 4/15/49	61754KAA3		1/18/2010	1/15/2011	13,307	0	13,623	-316			0	-316
711	MSC 2007-IQ14 A1 5.38% 4/15/49		MSC 2007-IQ14 A1 5.38% 4/15/49	61754KAA3		1/18/2010	2/15/2011	1,739	0	1,780	-41			0	-41
712	MSC 2007-IQ14 A1 5.38% 4/15/49		MSC 2007-IQ14 A1 5.38% 4/15/49	61754KAA3		1/18/2010	3/15/2011	49,273	0	50,443	-1,170			0	-1,170
713	MOTOROLA INC		MOTOROLA INC	620076109		8/12/2010	11/17/2010	45,838	0	46,534	-696			0	-696
714	MOTOROLA INC		MOTOROLA INC	620076109		8/12/2010	12/1/2010	1,357	0	1,369	-12			0	-12
715	MOTOROLA INC		MOTOROLA INC	620076307		8/12/2010	2/7/2011	6	0	5	1			0	1
716	MOTOROLA INC		MOTOROLA INC	620076307		2/18/2011	3/25/2011	1,760	0	1,562	198			0	198
717	MOTOROLA INC		MOTOROLA INC	620076307		2/18/2011	4/25/2011	1,324	0	1,172	152			0	152
718	MOTOROLA INC		MOTOROLA INC	620076307		2/18/2011	4/26/2011	1,305	0	1,172	133			0	133
719	MOTOROLA INC		MOTOROLA INC	620076307		8/12/2010	4/26/2011	19,614	0	14,664	4,950			0	4,950
720	MOTOROLA INC		MOTOROLA INC	620076307		8/12/2010	4/27/2011	8,094	0	5,887	2,207			0	2,207
721	MOTOROLA INC		MOTOROLA INC	620076307		8/12/2010	4/27/2011	62	0	45	17			0	17
722	MOTOROLA INC		MOTOROLA INC	620076307		8/12/2010	4/27/2011	13,531	0	10,001	3,530			0	3,530
723	MOTOROLA INC		MOTOROLA INC	620076307		8/12/2010	4/27/2011	22,317	0	16,777	5,540			0	5,540
724	MOTOROLA INC		MOTOROLA INC	620076307		8/16/2010	4/27/2011	927	0	679	248			0	248
725	MOTOROLA INC		MOTOROLA INC	620076307		8/12/2010	4/27/2011	12,419	0	9,244	3,175			0	3,175
726	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	2/18/2011	1,499	0	1,362	137			0	137
727	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	3/25/2011	773	0	817	-44			0	-44
728	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/25/2011	717	0	817	-100			0	-100
729	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/26/2011	9,685	0	11,308	-1,623			0	-1,623
730	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	3,788	0	4,317	-529			0	-529
731	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	29	0	33	-4			0	-4
732	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	6,333	0	7,334	-1,001			0	-1,001
733	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	4,008	0	4,721	-713			0	-713
734	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/16/2010	4/27/2011	434	0	498	-64			0	-64
735	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	5,812	0	6,778	-966			0	-966
736	MOTOROLA MOBILITY HOLDINGS-W		MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	3,385	0	4,033	-648			0	-648
737	NYSE EURONEXT 4.8% 6/28/13		NYSE EURONEXT 4.8% 6/28/13	629491AA9		8/2/2010	1/18/2011	26,949	0	27,232	-283			0	-283
738	NEW YORK NY 5.817% 10/01/31		NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	10/14/2010	44,438	0	45,000	-562			0	-562
739	NEW YORK NY 5.817% 10/01/31		NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	10/14/2010	44,325	0	45,000	-675			0	-675
740	AGILENT TECHNOLOGIES INC		AGILENT TECHNOLOGIES INC	00846U101		5/6/2011	6/24/2011	5,343	0	5,502	-159			0	-159
741	AGILENT TECHNOLOGIES INC		AGILENT TECHNOLOGIES INC	00846U101		5/6/2011	7/26/2011	2,250	0	2,501	-251			0	-251
742	AIR PRODS & CHEMS INC		AIR PRODS & CHEMS INC	009158106		5/6/2011	6/24/2011	6,507	0	6,543	-36			0	-36
743	AIR PRODS & CHEMS INC		AIR PRODS & CHEMS INC	009158106		5/6/2011	7/26/2011	2,746	0	2,804	-58			0	-58
744	ALLIANCE DATA SYS CORP		ALLIANCE DATA SYS CORP	018581108		7/23/2008	11/17/2010	36,195	0	37,221	-1,026			0	-1,026
745	ALLIANCE DATA SYS CORP		ALLIANCE DATA SYS CORP	018581108		5/29/2008	11/17/2010	34,355	0	34,011	344			0	344
746	ALLIANCE DATA SYS CORP		ALLIANCE DATA SYS CORP	018581108		5/29/2008	11/17/2010	3,175	0	1,822	1,353			0	1,353
747	ALLIANCE DATA SYS CORP		ALLIANCE DATA SYS CORP	018581108		5/29/2008	3/25/2011	4,252	0	3,037	1,215			0	1,215
748	ALLIANCE DATA SYS CORP		ALLIANCE DATA SYS CORP	018581108		5/29/2008	4/25/2011	3,617	0	2,429	1,188			0	1,188
749	ALLIANCE DATA SYS CORP		ALLIANCE DATA SYS CORP	018581108		5/29/2008	3/25/2011	31,943	0	21,219	10,724			0	10,724
750	ALLIANCE DATA SYS CORP		ALLIANCE DATA SYS CORP	018581108		5/28/2008	5/6/2011	107,976	0	71,230	36,746			0	36,746
751	ALLIANCE DATA SYS CORP		ALLIANCE DATA SYS CORP	018581108		5/29/2008	5/6/2011	50,839	0	34,315	16,524			0	16,524
752	ALLIANCE DATA SYS CORP		ALLIANCE DATA SYS CORP	018581108		6/15/2009	5/6/2011	23,049	0	25,176	-2,127			0	-2,127
753	BANK OF AMERICA CORP		BANK OF AMERICA CORP	060505104		8/16/2010	5/6/2011	4,461	0	4,784	-323			0	-323
754	BANK OF AMERICA CORP		BANK OF AMERICA CORP	060505104		8/16/2010	5/6/2011	4,461	0	4,784	-323			0	-323

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

		Amount		Totals		51,752,444		48,527,612		3,224,832		0		0		0		0		3,224,832	
		Long Term CG Distributions		Short Term CG Distributions																	
		38,814		0																	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
755	BAXTER INTERNATIONAL INC	071813109		5/6/2011	6/24/2011	7,032	0	6,947	85				85								
756	BAXTER INTERNATIONAL INC	071813109		5/6/2011	7/26/2011	3,026	0	2,895	131				131								
757	BSCMS 2004-PWR5 A3	4 5655 711/42		2/1/2010	6/11/2011	17,349	0	17,704	-355				-355								
758	BSCMS 2004-PWR5 A3	4 5655 711/42		2/1/2010	7/11/2011	12,521	0	12,778	-257				-257								
759	BSCMS 2004-PWR5 A3	4 5655 711/42		2/1/2010	8/11/2011	61,532	0	62,792	-1,260				-1,260								
760	BSCMS 2004-PWR5 A3	4 5655 711/42		2/1/2010	9/13/2011	48,597	0	49,592	-995				-995								
761	CBS CORP-GLASS B/WI	124857202		5/6/2011	5/6/2011	139,066	0	139,026	40				40								
762	CIGNA CORP	125509109		6/19/2009	11/17/2010	51,827	0	35,687	16,140				16,140								
763	CIGNA CORP	125509109		6/19/2009	12/1/2010	1,507	0	998	509				509								
764	FHLMC GOLD G04216	5 5% 12/01/37		7/21/2010	3/15/2011	2,370	0	2,552	-182				-182								
765	FHLMC GOLD G04216	5 5% 12/01/37		7/21/2010	4/15/2011	1,725	0	1,858	-133				-133								
766	FHLMC GOLD G04216	5 5% 12/01/37		7/21/2010	5/15/2011	1,473	0	1,586	-113				-113								
767	FHLMC GOLD G04216	5 5% 12/01/37		7/21/2010	6/15/2011	1,245	0	1,340	-95				-95								
768	FHLMC GOLD G04216	5 5% 12/01/37		7/21/2010	7/15/2011	1,217	0	1,311	-94				-94								
769	FHLMC GOLD G04216	5 5% 12/01/37		7/21/2010	8/15/2011	1,520	0	1,637	-117				-117								
770	FHLMC GOLD G04216	5 5% 12/01/37		6/10/2010	10/15/2010	7,960	0	8,513	-553				-553								
771	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	11/15/2010	7,660	0	8,193	-533				-533								
772	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	12/15/2010	7,692	0	8,227	-535				-535								
773	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	1/15/2011	6,697	0	7,162	-465				-465								
774	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	2/15/2011	5,498	0	5,881	-383				-383								
775	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	3/15/2011	4,077	0	4,360	-283				-283								
776	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	4/15/2011	3,783	0	4,046	-263				-263								
777	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	5/15/2011	3,375	0	3,610	-235				-235								
778	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	6/15/2011	2,873	0	3,072	-199				-199								
779	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	7/15/2011	2,557	0	2,734	-177				-177								
780	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	8/15/2011	3,286	0	3,515	-229				-229								
781	FHLMC GOLD G04219	5 5% 4/01/38		6/10/2010	9/15/2011	3,216	0	3,439	-223				-223								
782	FHLMC GOLD G04219	5 5% 4/01/38		2/9/2009	10/15/2010	765	0	793	-28				-28								
783	FHLMC GOLD G04425	6 0% 5/01/38		2/9/2009	11/15/2010	571	0	591	-20				-20								
784	FHLMC GOLD G04425	6 0% 5/01/38		6/10/2010	2/15/2011	4,683	0	5,029	-346				-346								
785	FHLMC GOLD G05337	5 5% 12/01/38		6/10/2010	3/15/2011	2,476	0	2,659	-183				-183								
786	FHLMC GOLD G05337	5 5% 12/01/38		6/10/2010	4/15/2011	1,229	0	1,320	-91				-91								
787	FHLMC GOLD G05337	5 5% 12/01/38		6/10/2010	5/15/2011	2,106	0	2,262	-156				-156								
788	FHLMC GOLD G05337	5 5% 12/01/38		6/10/2010	6/15/2011	3,085	0	3,313	-228				-228								
789	FHLMC GOLD G05337	5 5% 12/01/38		6/10/2010	7/15/2011	2,139	0	2,297	-158				-158								
790	FHLMC GOLD G05337	5 5% 12/01/38		6/10/2010	8/15/2011	1,287	0	1,382	-95				-95								
791	FHLMC GOLD G05337	5 5% 12/01/38		6/10/2010	9/15/2011	2,863	0	3,075	-212				-212								
792	FHLMC GOLD G05509	6 0% 6/01/39		8/6/2009	10/15/2010	564	0	589	-25				-25								
793	FHLMC GOLD G05509	6 0% 6/01/39		7/22/2010	12/15/2010	3,421	0	3,634	-213				-213								
794	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	1/15/2011	4,173	0	4,432	-259				-259								
795	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	2/15/2011	1,968	0	2,090	-122				-122								
796	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	3/15/2011	1,602	0	1,701	-99				-99								
797	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	4/15/2011	1,254	0	1,332	-78				-78								
798	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	5/15/2011	966	0	1,026	-60				-60								
799	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	6/15/2011	990	0	1,052	-62				-62								
800	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	7/15/2011	1,488	0	1,580	-92				-92								
801	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	8/15/2011	2,538	0	2,696	-158				-158								
802	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	9/15/2011	2,142	0	2,276	-134				-134								
803	FHLMC GOLD A92821	5 0% 7/01/40		8/2/2010	11/15/2010	306	0	326	-20				-20								
804	FHLMC GOLD A92888	5 0% 7/01/40		7/22/2010	1/15/2011	2,573	0	2,732	-159				-159								
805	FHLMC GOLD A92888	5 0% 7/01/40		4/20/2006	4/25/2011	23	0	22	1				1								
806	FNMA POOL # 555528	6 0% 4/01/33		12/17/2005	5/25/2011	1,929	0	1,945	-16				-16								
807	FNMA POOL # 555528	6 0% 4/01/33		4/20/2006	5/25/2011	18	0	18	0				0								
808	FNMA POOL # 555528	6 0% 4/01/33		12/17/2005	6/25/2011	1,832	0	1,846	-14				-14								
809	FNMA POOL # 555528	6 0% 4/01/33		4/20/2006	6/25/2011	17	0	17	0				0								
810	FNMA POOL # 555528	6 0% 4/01/33		12/17/2005	7/25/2011	1,669	0	1,683	-14				-14								
811	FNMA POOL # 555528	6 0% 4/01/33		4/20/2006	7/25/2011	16	0	16	0				0								
812	FNMA POOL # 555528	6 0% 4/01/33					0														

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

CUSIP #	Kind(s) of Property Sold	Amount		Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions										
871	INTERNATIONAL GAME TECHNOLOGY	38,814	0	5/6/2011	7/5/2011	73,369	0	74,465	-1,096	0	0	0	3,224,832
872	INTERNATIONAL GAME TECHNOLOGY	45,990	21,022	5/6/2011	7/6/2011	75,022	0	75,901	-879	0	0	0	-879
873	INTUIT INC	46,120	2,000	3/7/2007	1/20/2011	41,812	0	39,998	1,814	0	0	0	1,814
874	INTUIT INC	46,120	2,000	3/14/2007	1/20/2011	41,812	0	40,127	1,685	0	0	0	1,685
875	INTUIT INC	46,120	2,000	8/13/2007	1/20/2011	52,266	0	49,525	2,741	0	0	0	2,741
876	JPMORGAN CHASE & CO	46,625	1,100	11/18/2002	11/17/2010	38,239	0	21,414	16,825	0	0	0	16,825
877	JPMORGAN CHASE & CO	46,625	1,100	11/19/2002	11/17/2010	123,737	0	69,160	54,577	0	0	0	54,577
878	JPMORGAN CHASE & CO	46,625	1,100	11/19/2002	12/1/2010	4,567	0	2,631	1,936	0	0	0	1,936
879	JPMORGAN CHASE & CO	46,625	1,100	11/19/2002	2/18/2011	8,614	0	3,946	4,668	0	0	0	4,668
880	JPMORGAN CHASE & CO	46,625	1,100	11/19/2002	3/25/2011	7,815	0	3,727	4,088	0	0	0	4,088
881	JPMORGAN CHASE & CO	46,625	1,100	11/19/2002	4/25/2011	7,195	0	3,507	3,688	0	0	0	3,688
882	JPMORGAN CHASE & CO	46,625	1,100	5/6/2011	6/24/2011	11,458	0	13,200	-1,742	0	0	0	-1,742
883	JPMORGAN CHASE & CO	46,625	1,100	5/6/2011	7/26/2011	5,414	0	5,917	-503	0	0	0	-503
884	JPMCC 2001-CIB2 A3	46,625	1,100	6/29/2010	10/15/2010	11,262	0	11,613	-351	0	0	0	-351
885	JPMCC 2001-CIB2 A3	46,625	1,100	6/29/2010	11/15/2010	1,058	0	1,091	-33	0	0	0	-33
886	JPMCC 2001-CIB2 A3	46,625	1,100	6/29/2010	12/15/2010	16,876	0	17,402	-526	0	0	0	-526
887	JPMCC 2001-CIB2 A3	46,625	1,100	6/29/2010	1/15/2011	21,196	0	21,857	-661	0	0	0	-661
888	JPMCC 2001-CIB2 A3	46,625	1,100	6/29/2010	2/15/2011	19,406	0	20,011	-605	0	0	0	-605
889	JPMCC 2001-CIB2 A3	46,625	1,100	6/29/2010	3/15/2011	37,526	0	38,696	-1,170	0	0	0	-1,170
890	JPMCC 2001-CIB2 A3	46,625	1,100	6/29/2010	4/15/2011	20,992	0	20,719	273	0	0	0	273
891	JPMCC 2001-CIB2 A3	46,625	1,100	6/29/2010	5/15/2011	20,705	0	21,360	-655	0	0	0	-655
892	JPMCC 2001-CIB2 A3	46,625	1,100	6/29/2010	6/15/2011	41,893	0	43,199	-1,306	0	0	0	-1,306
893	JPMCC 2001-CIB2 A3	46,625	1,100	6/29/2010	7/15/2011	5,351	0	5,518	-167	0	0	0	-167
894	APPLE INC	03,783	31,000	5/6/2011	8/19/2011	25,487	0	24,491	996	0	0	0	996
895	APPLE INC	03,783	31,000	7/8/2008	8/19/2011	21,118	0	10,264	10,854	0	0	0	10,854
896	AUTOLIV INC	05,280	10,109	5/29/2009	11/17/2010	79,305	0	29,658	49,647	0	0	0	49,647
897	AUTOLIV INC	05,280	10,109	5/29/2009	12/1/2010	3,025	0	1,098	1,927	0	0	0	1,927
898	AUTOLIV INC	05,280	10,109	5/29/2009	1/31/2011	16,993	0	6,041	10,952	0	0	0	10,952
899	AUTOLIV INC	05,280	10,109	5/28/2009	3/25/2011	50,978	0	17,109	33,869	0	0	0	33,869
900	AUTOLIV INC	05,280	10,109	2/18/2011	3/25/2011	1,446	0	1,521	-75	0	0	0	-75
901	AUTOLIV INC	05,280	10,109	5/28/2009	5/6/2011	723	0	259	464	0	0	0	464
902	AUTOLIV INC	05,280	10,109	5/28/2009	4/25/2011	2,308	0	778	1,530	0	0	0	1,530
903	AUTOLIV INC	05,280	10,109	5/28/2009	5/6/2011	113,326	0	37,847	75,479	0	0	0	75,479
904	AVON PRODUCTS INC	05,430	3,102	5/6/2011	6/24/2011	2,470	0	2,609	-139	0	0	0	-139
905	AVON PRODUCTS INC	05,430	3,102	5/6/2011	7/26/2011	1,139	0	1,160	-21	0	0	0	-21
906	AVON PRODUCTS INC	05,430	3,102	5/6/2011	8/9/2011	59,435	0	82,326	-22,891	0	0	0	-22,891
907	B & T CORPORATION	05,493	1,107	5/6/2011	6/24/2011	2,548	0	2,701	-153	0	0	0	-153
908	FHLMC GOLD C91194	5.0%	7/01/28	8/20/2008	3/15/2011	2,067	0	2,047	20	0	0	0	20
909	FHLMC GOLD C91194	5.0%	7/01/28	8/20/2008	4/15/2011	1,843	0	1,825	18	0	0	0	18
910	FHLMC GOLD C91194	5.0%	7/01/28	8/20/2008	5/15/2011	2,637	0	2,612	25	0	0	0	25
911	FHLMC GOLD C91194	5.0%	7/01/28	8/20/2008	6/15/2011	748	0	741	7	0	0	0	7
912	FHLMC GOLD C91194	5.0%	7/01/28	8/20/2008	7/15/2011	1,295	0	1,283	12	0	0	0	12
913	FHLMC GOLD C91194	5.0%	7/01/28	8/20/2008	8/15/2011	1,382	0	1,370	12	0	0	0	12
914	FHLMC GOLD C91194	5.0%	7/01/28	8/20/2008	9/15/2011	1,360	0	1,368	-8	0	0	0	-8
915	FHLMC GOLD C91194	5.0%	7/01/28	5/14/2007	10/15/2010	2	0	2	0	0	0	0	0
916	FHLMC GOLD C91194	5.0%	7/01/28	5/14/2007	11/15/2010	1,900	0	1,909	-9	0	0	0	-9
917	FHLMC GOLD C91194	5.0%	7/01/28	5/14/2007	12/15/2010	38,386	0	36,944	1,442	0	0	0	1,442
918	FHLMC GOLD C91194	5.0%	7/01/28	5/14/2007	12/15/2010	3,598	0	3,617	-19	0	0	0	-19
919	FHLMC GOLD C91194	5.0%	7/01/28	5/14/2007	1/15/2011	2,896	0	2,121	775	0	0	0	775
920	FED HOME LN MTG CORP	2.0%	11/05/7	10/28/2009	11/5/2010	185,000	0	185,231	-231	0	0	0	-231
921	FHLMC GOLD A92988	5.0%	7/01/40	3/8/2010	10/15/2010	3,823	0	3,980	-157	0	0	0	-157
922	FHLMC GOLD A92988	5.0%	7/01/40	3/8/2010	11/15/2010	1,907	0	1,966	-79	0	0	0	-79
923	FHLMC GOLD A92988	5.0%	7/01/40	10/6/2010	12/15/2010	1,041	0	1,099	-58	0	0	0	-58
924	FHLMC GOLD A92988	5.0%	7/01/40	8/2/2010	12/15/2010	605	0	644	-39	0	0	0	-39
925	FHLMC GOLD A92988	5.0%	7/01/40	7/22/2010	12/15/2010	5,085	0	5,400	-315	0	0	0	-315
926	FHLMC GOLD A92988	5.0%	7/01/40	10/6/2010	12/15/2010	2,058	0	2,172	-114	0	0	0	-114
927	FHLMC GOLD A92988	5.0%	7/01/40	8/2/2010	1/15/2011	687	0	731	-44	0	0	0	-44
928	FHLMC GOLD A92988	5.0%	7/01/40	7/22/2010	1/15/2011	5,769	0	6,126	-357	0	0	0	-357

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

		Amount		Totals		51,752,444		48,527,612		3,224,832		0		0		0		3,224,832	
		38,814		0															
		Long Term CG Distributions		Short Term CG Distributions															
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
929	FHLMC GOLD A92998	5 0% 7/01/40	312941J99		10/6/2010	1/15/2011	2,335	0	2,465	-130			0	-130					
930	FHLMC GOLD A92998	5 0% 7/01/40	312941J99		8/2/2010	2/15/2011	623	0	663	-40			0	-40					
931	FHLMC GOLD A92998	5 0% 7/01/40	312941J99		7/22/2010	2/15/2011	5,235	0	5,559	-324			0	-324					
932	FHLMC GOLD A92998	5 0% 7/01/40	312941J99		10/6/2010	2/15/2011	2,119	0	2,236	-117			0	-117					
933	FHLMC GOLD A92998	5 0% 7/01/40	312941J99		8/2/2010	3/4/2011	23,164	0	23,593	-429			0	-429					
934	FHLMC GOLD A92998	5 0% 7/01/40	312941J99		7/22/2010	3/4/2011	194,576	0	197,748	-3,172			0	-3,172					
935	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	12/25/2010	761	0	772	-11			0	-11					
936	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	12/25/2011	1,453	0	1,475	-22			0	-22					
937	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	2/25/2011	1,601	0	1,625	-24			0	-24					
938	FHLMC GOLD A69290	6 0% 12/01/37	312811KB5		12/7/2007	2/15/2011	173	0	175	-2			0	-2					
939	FHLMC GOLD A69290	6 0% 12/01/37	312811KB5		12/7/2007	3/15/2011	205	0	208	-3			0	-3					
940	FHLMC GOLD A69290	6 0% 12/01/37	312811KB5		12/7/2007	4/15/2011	5,761	0	5,828	-67			0	-67					
941	FHLMC GOLD A69290	6 0% 12/01/37	312811KB5		12/7/2007	5/15/2011	195	0	198	-3			0	-3					
942	FHLMC GOLD A69290	6 0% 12/01/37	312811KB5		12/7/2007	6/15/2011	196	0	198	-2			0	-2					
943	FHLMC GOLD A69290	6 0% 12/01/37	312811KB5		12/7/2007	7/15/2011	2,442	0	2,470	-28			0	-28					
944	FHLMC GOLD A69290	6 0% 12/01/37	312811KB5		12/7/2007	8/15/2011	175	0	177	-2			0	-2					
945	FHLMC GOLD A69290	6 0% 12/01/37	312811KB5		12/7/2007	9/15/2011	4,984	0	5,042	-58			0	-58					
946	FHLMC GOLD A69290	6 0% 12/01/37	312811KB5		12/7/2007	9/21/2011	118,253	0	108,927	9,326			0	9,326					
947	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/14/2006	10/15/2010	804	0	802	2			0	2					
948	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		4/20/2006	10/15/2010	618	0	616	2			0	2					
949	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/14/2006	11/15/2010	915	0	913	2			0	2					
950	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		4/20/2006	11/15/2010	704	0	701	3			0	3					
951	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/14/2006	12/15/2010	882	0	880	2			0	2					
952	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		4/20/2006	12/15/2010	679	0	676	3			0	3					
953	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/14/2006	1/15/2011	879	0	878	1			0	1					
954	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		4/20/2006	1/15/2011	676	0	674	2			0	2					
955	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/14/2006	2/15/2011	587	0	586	1			0	1					
956	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9		8/20/2008	11/15/2010	1,729	0	1,710	19			0	19					
957	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9		8/20/2008	12/15/2010	4,994	0	4,941	53			0	53					
958	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9		8/20/2008	1/15/2011	4,892	0	4,841	51			0	51					
959	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9		8/20/2008	2/15/2011	4,719	0	4,671	48			0	48					
960	LBUS 2003-C7 A2	4 064% 9/15/27	52108HUK8		1/29/2010	7/15/2011	1,467	0	1,475	-8			0	-8					
961	LBUS 2003-C7 A2	4 064% 9/15/27	52108HUK8		1/29/2010	8/15/2011	278	0	280	-2			0	-2					
962	LBUS 2003-C7 A2	4 064% 9/15/27	52108HUK8		1/29/2010	9/15/2011	280	0	282	-2			0	-2					
963	LIMITED BRANDS INC		532716107		10/6/2009	11/17/2010	28,996	0	16,342	12,654			0	12,654					
964	LIMITED BRANDS INC		532716107		10/6/2009	11/17/2010	110,485	0	62,209	48,276			0	48,276					
965	LIMITED BRANDS INC		532716107		10/6/2009	11/22/2010	36,842	0	20,225	16,617			0	16,617					
966	LIMITED BRANDS INC		532716107		10/6/2009	1/6/2011	39,247	0	24,378	14,869			0	14,869					
967	LIMITED BRANDS INC		532716107		12/1/2010	1/6/2011	1,737	0	2,074	-337			0	-337					
968	LIMITED BRANDS INC		532716107		10/6/2009	3/25/2011	37,066	0	23,114	13,952			0	13,952					
969	LIMITED BRANDS INC		532716107		10/6/2009	4/25/2011	3,560	0	1,986	1,574			0	1,574					
970	LIMITED BRANDS INC		532716107		10/5/2009	5/6/2011	3,987	0	1,806	2,181			0	2,181					
971	LIMITED BRANDS INC		532716107		10/5/2009	5/6/2011	64,148	0	26,890	37,258			0	37,258					
972	LIMITED BRANDS INC		532716107		10/6/2009	5/6/2011	411	0	173	238			0	238					
973	LIMITED BRANDS INC		532716107		1/5/2010	11/17/2010	154,614	0	67,897	86,717			0	86,717					
974	MCKESSON CORPORATION		58155Q103		1/4/2010	11/17/2010	110,152	0	107,956	2,196			0	2,196					
975	MCKESSON CORPORATION		58155Q103		1/4/2010	11/17/2010	7,775	0	7,581	194			0	194					
976	MCKESSON CORPORATION		58155Q103		1/4/2010	12/1/2010	3,281	0	3,159	122			0	122					
977	MCKESSON CORPORATION		58155Q103		1/4/2010	2/18/2011	8,033	0	6,318	1,715			0	1,715					
978	MCKESSON CORPORATION		58155Q103		1/4/2010	3/25/2011	6,391	0	5,054	1,337			0	1,337					
979	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	3/25/2011	1,257	0	1,276	-19			0	-19					
980	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	4/25/2011	603	0	612	-9			0	-9					
981	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	5/25/2011	2,036	0	2,067	-31			0	-31					
982	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	6/25/2011	1,213	0	1,231	-18			0	-18					
983	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	7/25/2011	603	0	612	-9			0	-9					
984	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	8/25/2011	1,251	0	1,270	-19			0	-19					
985	FNMA POOL # AC1520	4 0% 9/01/24	31417KVN4		10/14/2009	9/25/2011	618	0	627	-9			0	-9					
986	FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4		2/11/2010	10/25/2010	3,141	0	3,201	-60			0	-60					

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

		Amount		Totals		51,752,444		48,527,612		3,224,832		0		0		0		3,224,832	
		38,814		0															
		Long Term CG Distributions		Short Term CG Distributions															
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
1,103	MERCK & CO INC		58933Y105		1/18/2007	12/1/2010	3,495	0	2,488	1,007			0	1,007					
1,104	MERCK & CO INC		58933Y105		1/18/2007	2/18/2011	4,294	0	3,235	1,059			0	1,059					
1,105	MERCK & CO INC		58933Y105		1/18/2007	3/25/2011	4,246	0	3,235	1,011			0	1,011					
1,106	MERCK & CO INC		58933Y105		1/18/2007	4/25/2011	4,103	0	2,986	1,117			0	1,117					
1,107	MERCK & CO INC		58933Y105		1/18/2007	5/6/2011	216,805	0	147,363	69,442			0	69,442					
1,108	BNY MELLON FOCUSED EQUITY OPP-M		05569M475		11/22/2010	12/1/2010	50,000	0	49,666	334			0	334					
1,109	BNY MELLON MID CAP STK FD CL M		05569M509		12/6/2007	12/1/2010	50,000	0	53,849	-3,849			0	-3,849					
1,110	BNY MELLON EMERGING MKTS-M		05569M855		12/29/2004	8/25/2011	300,000	0	660,600	-360,600			0	-360,600					
1,111	B M C SOFTWARE INC		055921100		2/14/2011	2/18/2011	2,037	0	2,028	9			0	9					
1,112	B M C SOFTWARE INC		055921100		2/14/2011	3/25/2011	989	0	1,014	-25			0	-25					
1,113	B M C SOFTWARE INC		055921100		2/14/2011	4/25/2011	3,462	0	3,549	-87			0	-87					
1,114	B M C SOFTWARE INC		055921100		2/10/2011	5/6/2011	33,019	0	31,627	1,392			0	1,392					
1,115	B M C SOFTWARE INC		055921100		2/11/2011	5/6/2011	58,299	0	56,139	2,160			0	2,160					
1,116	B M C SOFTWARE INC		055921100		2/11/2011	5/6/2011	32,503	0	31,374	1,129			0	1,129					
1,117	B M C SOFTWARE INC		055921100		2/14/2011	5/6/2011	36,630	0	36,001	629			0	629					
1,118	B M C SOFTWARE INC		055921100		3/3/2011	5/6/2011	516	0	501	15			0	15					
1,119	B M C SOFTWARE INC		055921100		3/3/2011	5/6/2011	5,933	0	5,723	210			0	210					
1,120	B M C SOFTWARE INC		055921100		3/4/2011	5/6/2011	43,079	0	41,894	1,185			0	1,185					
1,121	BAIDU INC		056752108		7/15/2011	7/26/2011	1,802	0	1,585	217			0	217					
1,122	BACM 2005-6 A2	5 165% 9/10/47	05947U4A3		2/1/2010	10/10/2010	14,429	0	14,718	-289			0	-289					
1,123	BACM 2005-6 A2	5 165% 9/10/47	05947U4A3		2/1/2010	11/10/2010	585	0	596	-11			0	-11					
1,124	BACM 2005-6 A2	5 165% 9/10/47	05947U4A3		2/1/2010	12/10/2010	655	0	668	-13			0	-13					
1,125	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		4/20/2006	2/15/2011	452	0	450	2			0	2					
1,126	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/14/2006	3/15/2011	734	0	733	1			0	1					
1,127	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		4/20/2006	3/15/2011	565	0	563	2			0	2					
1,128	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/14/2006	4/15/2011	582	0	581	1			0	1					
1,129	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		4/20/2006	4/15/2011	448	0	446	2			0	2					
1,130	UNITED STATES T-NOTE 2 125% 8/15/2		912828RC6		8/24/2011	8/30/2011	14,923	0	14,923	0			0	0					
1,131	UNITED TECHNOLOGIES CORP		913017109		5/6/2011	6/24/2011	7,588	0	8,070	-482			0	-482					
1,132	UNITED TECHNOLOGIES CORP		913017109		5/6/2011	7/26/2011	3,454	0	3,586	-132			0	-132					
1,133	UNIVERSITY CALIF REV 1 988% 5/15/50		91412GEV3		12/7/2010	2/9/2011	25,063	0	25,000	63			0	63					
1,134	UNIVERSITY CALIF REV 1 988% 5/15/50		91412GEV3		12/7/2010	9/8/2011	66,152	0	65,000	1,152			0	1,152					
1,135	VALE SA-SP ADR		91912E105		5/10/2006	11/17/2010	99,664	0	45,392	54,272			0	54,272					
1,136	VALE SA-SP ADR		91912E105		5/10/2006	12/1/2010	2,959	0	1,297	1,662			0	1,662					
1,137	VALE SA-SP ADR		91912E105		5/10/2006	2/18/2011	4,927	0	2,017	2,910			0	2,910					
1,138	VALE SA-SP ADR		91912E105		5/10/2006	3/25/2011	4,224	0	1,873	2,351			0	2,351					
1,139	VALE SA-SP ADR		91912E105		5/10/2006	4/25/2011	3,992	0	1,729	2,263			0	2,263					
1,140	VALE SA-SP ADR		91912E105		5/10/2006	5/6/2011	183,545	0	84,011	99,534			0	99,534					
1,141	VALE SA-SP ADR		91912E105		12/26/2008	5/6/2011	12,908	0	4,633	8,275			0	8,275					
1,142	VALERO ENERGY CORP NEW		91913Y100		5/6/2011	6/24/2011	6,491	0	7,556	-1,065			0	-1,065					
1,143	VALERO ENERGY CORP NEW		91913Y100		5/6/2011	7/26/2011	3,445	0	3,508	-63			0	-63					
1,144	VANGUARD INST DEV MKTS ID-IS		921909826		10/22/2007	11/11/2010	3,545,500	0	4,917,500	-1,372,000			0	-1,372,000					
1,145	VANGUARD INST DEV MKTS ID-IS		921909826		10/22/2007	12/1/2010	100,000	0	144,103	-44,103			0	-44,103					
1,146	VERIZON COMMUNICATIONS INC		92343V104		5/6/2011	6/24/2011	3,591	0	3,741	-150			0	-150					
1,147	VERIZON COMMUNICATIONS INC		92343V104		5/6/2011	7/26/2011	1,088	0	1,122	-34			0	-34					
1,148	WBCMT 2003-C3 A1 4 037% 2/15/05		929766CT8		7/20/2010	10/15/2010	374	0	380	-6			0	-6					
1,149	WBCMT 2003-C3 A1 4 037% 2/15/05		929766CT8		7/20/2010	11/15/2010	761	0	773	-12			0	-12					
1,150	WBCMT 2003-C3 A1 4 037% 2/15/05		929766CT8		7/20/2010	12/15/2010	679	0	690	-11			0	-11					
1,151	WBCMT 2003-C3 A1 4 037% 2/15/05		929766CT8		7/20/2010	1/15/2011	371	0	376	-5			0	-5					
1,152	WBCMT 2003-C3 A1 4 037% 2/15/05		929766CT8		7/20/2010	2/15/2011	1,804	0	1,833	-29			0	-29					
1,153	WBCMT 2003-C3 A1 4 037% 2/15/05		929766CT8		7/20/2010	3/15/2011	865	0	879	-14			0	-14					
1,154	WBCMT 2003-C3 A1 4 037% 2/15/05		929766CT8		7/20/2010	4/15/2011	3,154	0	3,241	-87			0	-87					
1,155	B B & T CORPORATION		054937107		5/6/2011	7/26/2011	386	0	385	1			0	1					
1,156	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/14/2006	5/15/2011	296	0	296	0			0	0					
1,157	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		4/20/2006	5/15/2011	327	0	326	1			0	1					
1,158	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/14/2006	6/15/2011	251	0	250	1			0	1					
1,159	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		4/20/2006	6/15/2011	380	0	380	0			0	0					
1,160	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/14/2006	7/15/2011	380	0	380	0			0	0					

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

		Amount		Totals												3,224,832	
		38,814		51,752,444												3,224,832	
		0		0												0	
		Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
1,161	FHLMC GOLD G11938	4.5%	3/01/21	3128M1BF5	4/20/2006	7/15/2011	292	0	292	0	0	0	0	0	3,224,832		
1,162	FHLMC GOLD G11938	4.5%	3/01/21	3128M1BF5	3/14/2006	8/15/2011	378	0	378	1	0	0	0	0	0		
1,163	FHLMC GOLD G11938	4.5%	3/01/21	3128M1BF5	4/20/2006	8/15/2011	291	0	291	0	0	0	0	0	0		
1,164	FHLMC GOLD G11938	4.5%	3/01/21	3128M1BF5	3/14/2006	9/15/2011	452	0	451	1	0	0	0	0	0		
1,165	FHLMC GOLD G11938	4.5%	3/01/21	3128M1BF5	4/20/2006	9/15/2011	347	0	346	1	0	0	0	0	0		
1,166	FHLMC GOLD G04216	5.5%	12/01/37	3128M6AR9	7/21/2010	10/15/2010	4,311	0	4,643	-332	0	0	0	0	-332		
1,167	FHLMC GOLD G04216	5.5%	12/01/37	3128M6AR9	7/21/2010	11/15/2010	2,913	0	3,137	-224	0	0	0	0	-224		
1,168	FHLMC GOLD G04216	5.5%	12/01/37	3128M6AR9	7/21/2010	12/15/2010	3,429	0	3,693	-264	0	0	0	0	-264		
1,169	FHLMC GOLD G04216	5.5%	12/01/37	3128M6AR9	7/21/2010	1/15/2011	3,199	0	3,445	-246	0	0	0	0	-246		
1,170	FHLMC GOLD G04216	5.5%	12/01/37	3128M6AR9	7/21/2010	2/15/2011	2,758	0	2,971	-213	0	0	0	0	-213		
1,171	FHLMC GOLD A92988	5.0%	7/01/40	312941J99	10/6/2010	3/4/2011	71,356	0	72,082	-726	0	0	0	0	-726		
1,172	FHLMC GOLD A92988	5.0%	7/01/40	312941J99	10/6/2010	3/15/2011	7,083	0	7,476	-393	0	0	0	0	-393		
1,173	FHLMC GOLD A93010	4.5%	7/01/40	312941KX4	7/19/2010	10/15/2010	486	0	504	-18	0	0	0	0	-18		
1,174	FHLMC GOLD A93010	4.5%	7/01/40	312941KX4	7/19/2010	11/15/2010	2,269	0	2,353	-84	0	0	0	0	-84		
1,175	FHLMC GOLD A93010	4.5%	7/01/40	312941KX4	7/19/2010	12/15/2010	5,178	0	5,370	-192	0	0	0	0	-192		
1,176	FHLMC GOLD A93010	4.5%	7/01/40	312941KX4	7/19/2010	1/15/2011	2,684	0	2,783	-99	0	0	0	0	-99		
1,177	FHLMC GOLD A93010	4.5%	7/01/40	312941KX4	7/19/2010	2/15/2011	2,843	0	2,932	-89	0	0	0	0	-89		
1,178	FHLMC GOLD A93010	4.5%	7/01/40	312941KX4	7/19/2010	2/16/2011	116,546	0	120,018	-3,472	0	0	0	0	-3,472		
1,179	FHLMC GOLD A93010	4.5%	7/01/40	312941KX4	7/19/2010	3/15/2011	328	0	341	-13	0	0	0	0	-13		
1,180	FHLMC GOLD A95160	4.0%	11/01/40	312943WV1	4/8/2011	5/15/2011	1,401	0	1,365	36	0	0	0	0	36		
1,181	FHLMC GOLD A95160	4.0%	11/01/40	312943WV1	4/8/2011	6/15/2011	1,981	0	1,932	49	0	0	0	0	49		
1,182	FHLMC GOLD A95160	4.0%	11/01/40	312943WV1	4/8/2011	7/15/2011	2,052	0	2,001	51	0	0	0	0	51		
1,183	FHLMC GOLD A95160	4.0%	11/01/40	312943WV1	4/8/2011	8/2/2011	221,797	0	211,532	10,265	0	0	0	0	10,265		
1,184	FHLMC GOLD A95160	4.0%	11/01/40	312943WV1	4/8/2011	8/15/2011	2,252	0	2,197	55	0	0	0	0	55		
1,185	FHLMC GOLD A95160	4.0%	11/01/40	312943WV1	4/8/2011	9/15/2011	622	0	607	15	0	0	0	0	15		
1,186	FHLMC GOLD A95828	4.5%	12/01/40	312944PM7	12/17/2010	2/15/2011	1,670	0	1,702	-32	0	0	0	0	-32		
1,187	FHLMC GOLD A95828	4.5%	12/01/40	312944PM7	12/17/2010	3/15/2011	1,713	0	1,746	-33	0	0	0	0	-33		
1,188	FHLMC GOLD A95828	4.5%	12/01/40	312944PM7	12/17/2010	4/15/2011	1,023	0	1,042	-19	0	0	0	0	-19		
1,189	FHLMC GOLD A95828	4.5%	12/01/40	312944PM7	12/17/2010	5/15/2011	2,268	0	2,310	-42	0	0	0	0	-42		
1,190	FHLMC GOLD A95828	4.5%	12/01/40	312944PM7	12/17/2010	6/15/2011	1,309	0	1,334	-25	0	0	0	0	-25		
1,191	FHLMC GOLD A95828	4.5%	12/01/40	312944PM7	12/17/2010	7/15/2011	3,166	0	3,226	-60	0	0	0	0	-60		
1,192	CAPITAL ONE FINANCIAL CORP			14040H105	9/30/2010	5/6/2011	186,027	0	136,586	49,441	0	0	0	0	49,441		
1,193	CARDINAL HEALTH INC			14149Y108	5/6/2011	6/24/2011	6,171	0	6,355	-184	0	0	0	0	-184		
1,194	CARDINAL HEALTH INC			14149Y108	5/6/2011	7/26/2011	2,889	0	2,724	-35	0	0	0	0	-35		
1,195	CARNIVAL CORP			143658300	8/16/2010	11/17/2010	417	0	326	91	0	0	0	0	91		
1,196	CARNIVAL CORP			143658300	7/1/2010	12/17/2010	64,666	0	48,406	16,260	0	0	0	0	16,260		
1,197	CARNIVAL CORP			143658300	7/1/2010	12/1/2010	1,694	0	1,249	445	0	0	0	0	445		
1,198	CARNIVAL CORP			143658300	7/1/2010	2/18/2011	3,674	0	2,498	1,176	0	0	0	0	1,176		
1,199	CARNIVAL CORP			143658300	7/1/2010	3/25/2011	2,331	0	1,874	457	0	0	0	0	457		
1,200	CARNIVAL CORP			143658300	7/1/2010	4/25/2011	2,224	0	1,874	457	0	0	0	0	457		
1,201	CARNIVAL CORP			143658300	5/6/2011	6/24/2011	6,334	0	7,089	-755	0	0	0	0	-755		
1,202	CARNIVAL CORP			143658300	5/6/2011	7/26/2011	2,528	0	2,919	-391	0	0	0	0	-391		
1,203	CATERPILLAR INC			149123101	8/16/2010	11/17/2010	1,626	0	1,379	247	0	0	0	0	247		
1,204	CATERPILLAR INC			149123101	6/16/2010	11/17/2010	84,551	0	66,922	17,629	0	0	0	0	17,629		
1,205	CATERPILLAR INC			149123101	6/16/2010	12/1/2010	3,502	0	2,574	928	0	0	0	0	928		
1,206	CATERPILLAR INC			149123101	6/16/2010	2/18/2011	5,665	0	3,475	2,190	0	0	0	0	2,190		
1,207	CATERPILLAR INC			149123101	6/16/2010	3/25/2011	4,812	0	2,831	1,981	0	0	0	0	1,981		
1,208	CATERPILLAR INC			149123101	6/16/2010	4/25/2011	4,229	0	2,510	1,719	0	0	0	0	1,719		
1,209	CATERPILLAR INC			149123101	5/6/2011	6/24/2011	9,065	0	10,163	-1,098	0	0	0	0	-1,098		
1,210	CATERPILLAR INC			149123101	5/6/2011	7/26/2011	4,099	0	4,355	-256	0	0	0	0	-256		
1,211	CATERPILLAR INC			149123101	5/6/2011	9/29/2011	34,322	0	51,372	-16,850	0	0	0	0	-16,850		
1,212	CATERPILLAR INC			149123101	5/6/2011	6/24/2011	6,600	0	6,465	135	0	0	0	0	135		
1,213	CATERPILLAR INC			149123101	5/6/2011	7/26/2011	2,836	0	2,486	350	0	0	0	0	350		
1,214	CATERPILLAR INC			149123101	2/9/2009	12/15/2010	260	0	270	-10	0	0	0	0	-10		
1,215	FHLMC GOLD G04425	6.0%	5/01/38	3128M6HA9	2/9/2009	1/15/2011	1,046	0	1,083	-37	0	0	0	0	-37		
1,216	FHLMC GOLD G04425	6.0%	5/01/38	3128M6HA9	2/9/2009	2/15/2011	235	0	243	-8	0	0	0	0	-8		
1,217	FHLMC GOLD G04425	6.0%	5/01/38	3128M6HA9	1/5/2007	12/25/2010	132	0	132	0	0	0	0	0	0		
1,218	GNMA POOL # 782105	5.0%	3/15/36	36241KX56	5/10/2007	5/15/2011	2,404	0	2,383	21	0	0	0	0	21		

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

		Amount		Totals		51,752,444		48,527,612		3,224,832		3,224,832	
		Long Term CG Distributions	Short Term CG Distributions	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis
		Kind(s) of Property Sold	CUSIP #										
1,219		GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	6/15/2011	1,121	0	0	1,111	10	0	0
1,220		GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	7/15/2011	2,056	0	2,039	17	0	0	17
1,221		GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	8/15/2011	1,963	0	1,947	16	0	0	16
1,222		GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	9/15/2011	2,124	0	2,107	17	0	0	17
1,223		GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1		9/17/2009	10/15/2010	5,171	0	5,454	-283	0	0	-283
1,224		GNMA POOL # 782368 6.0% 7/15/38	36241KTZ1		9/17/2009	10/27/2010	127,807	0	123,001	4,806	0	0	4,806
1,225		GNMA POOL # 687844 6.5% 8/15/38	36236DER5		8/22/2008	10/15/2010	4,402	0	4,517	-115	0	0	-115
1,226		GNMA POOL # 687844 6.5% 8/15/38	36236DER5		8/22/2008	10/27/2010	90,055	0	83,060	6,995	0	0	6,995
1,227		CECMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/10/2010	2/10/2011	3,195	0	3,281	-86	0	0	-86
1,228		CECMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/20/2010	2/10/2011	3,880	0	3,987	-107	0	0	-107
1,229		CECMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/10/2010	3/10/2011	525	0	539	-14	0	0	-14
1,230		CECMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/20/2010	3/10/2011	638	0	656	-18	0	0	-18
1,231		CECMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/10/2010	4/10/2011	29,820	0	30,621	-801	0	0	-801
1,232		CECMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/20/2010	4/10/2011	36,210	0	37,214	-1,004	0	0	-1,004
1,233		NEXTERA ENERGY INC	55339F101		8/24/2010	3/25/2011	2,710	0	2,736	-26	0	0	-26
1,234		NEXTERA ENERGY INC	55339F101		4/6/2011	4/25/2011	555	0	565	-10	0	0	-10
1,235		NEXTERA ENERGY INC	55339F101		8/24/2010	5/6/2011	125,193	0	118,428	6,765	0	0	6,765
1,236		NEXTERA ENERGY INC	55339F101		8/24/2010	5/6/2011	28,269	0	26,810	1,459	0	0	1,459
1,237		NEXTERA ENERGY INC	55339F101		4/4/2011	5/6/2011	39,635	0	38,495	1,140	0	0	1,140
1,238		NEXTERA ENERGY INC	55339F101		4/5/2011	5/6/2011	84,790	0	82,581	2,169	0	0	2,169
1,239		NEXTERA ENERGY INC	55339F101		4/6/2011	5/6/2011	41,192	0	40,340	852	0	0	852
1,240		NORDSTROM INC	655664100		8/9/2010	11/17/2010	81,892	0	69,265	12,627	0	0	12,627
1,241		NORDSTROM INC	655664100		8/9/2010	12/1/2010	2,588	0	2,099	489	0	0	489
1,242		NORDSTROM INC	655664100		8/9/2010	2/18/2011	4,741	0	3,498	1,243	0	0	1,243
1,243		NORDSTROM INC	655664100		8/9/2010	3/25/2011	3,942	0	3,148	794	0	0	794
1,244		NORDSTROM INC	655664100		8/9/2010	4/25/2011	3,296	0	2,449	847	0	0	847
1,245		NORDSTROM INC	655664100		7/17/2010	5/6/2011	173,692	0	120,084	53,608	0	0	53,608
1,246		NORDSTROM INC	655664100		8/9/2010	5/6/2011	9,116	0	6,647	2,469	0	0	2,469
1,247		NORDSTROM INC	655664100		8/16/2010	5/6/2011	4,798	0	3,061	1,737	0	0	1,737
1,248		NORFOLK SOUTHERN CORP	655844108		11/4/2009	11/17/2010	96,085	0	79,258	16,827	0	0	16,827
1,249		NORFOLK SOUTHERN CORP	655844108		11/4/2009	12/1/2010	3,068	0	2,492	576	0	0	576
1,250		NORFOLK SOUTHERN CORP	655844108		11/4/2009	2/18/2011	3,910	0	2,991	919	0	0	919
1,251		NORFOLK SOUTHERN CORP	655844108		11/4/2009	3/25/2011	4,806	0	3,489	1,317	0	0	1,317
1,252		NORFOLK SOUTHERN CORP	655844108		11/4/2009	4/25/2011	3,989	0	2,991	998	0	0	998
1,253		NORFOLK SOUTHERN CORP	655844108		11/3/2009	5/6/2011	66,657	0	44,722	21,935	0	0	21,935
1,254		NORFOLK SOUTHERN CORP	655844108		11/3/2009	5/6/2011	36,332	0	24,378	11,954	0	0	11,954
1,255		NORFOLK SOUTHERN CORP	655844108		11/4/2009	5/6/2011	128,479	0	87,433	41,046	0	0	41,046
1,256		OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	11/17/2010	193,950	0	191,686	2,262	0	0	2,262
1,257		OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	12/1/2010	5,418	0	5,067	351	0	0	351
1,258		OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	2/18/2011	13,896	0	10,978	2,918	0	0	2,918
1,259		OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	3/25/2011	9,090	0	7,600	1,490	0	0	1,490
1,260		OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	4/25/2011	8,789	0	7,431	1,358	0	0	1,358
1,261		OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	5/6/2011	12,066	0	9,443	2,623	0	0	2,623
1,262		OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	5/6/2011	163,267	0	129,115	34,152	0	0	34,152
1,263		OCCIDENTAL PETROLEUM CORP	674599105		8/16/2010	5/6/2011	4,271	0	3,001	1,270	0	0	1,270
1,264		OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	5/6/2011	160,063	0	83,244	76,819	0	0	76,819
1,265		OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	6/21/2011	87,544	0	47,258	40,286	0	0	40,286
1,266		OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	6/21/2011	44,235	0	23,856	20,379	0	0	20,379
1,267		OMNICOM GROUP INC	681919106		1/18/2007	11/17/2010	80,443	0	92,877	-12,434	0	0	-12,434
1,268		OMNICOM GROUP INC	681919106		1/18/2007	12/1/2010	2,315	0	2,594	-279	0	0	-279
1,269		CVS CAREMARK CORP	126650100		4/24/2007	2/18/2011	659	0	728	-69	0	0	-69
1,270		CVS CAREMARK CORP	126650100		4/24/2007	3/25/2011	1,356	0	1,455	-99	0	0	-99
1,271		CVS CAREMARK CORP	126650100		4/24/2007	4/25/2011	1,079	0	1,092	-13	0	0	-13
1,272		CVS CAREMARK CORP	126650100		4/24/2007	5/6/2011	36,562	0	36,021	541	0	0	541
1,273		CVS CAREMARK CORP	126650100		12/26/2008	5/6/2011	23,636	0	17,304	6,332	0	0	6,332
1,274		CVS CAREMARK CORP	126650100		8/16/2010	5/6/2011	2,585	0	2,006	579	0	0	579
1,275		CAMERON INTERNATIONAL CORP	13342B105		5/9/2011	6/24/2011	3,680	0	3,965	-285	0	0	-285
1,276		CAMERON INTERNATIONAL CORP	13342B105		5/9/2011	7/26/2011	3,661	0	3,469	192	0	0	192

Amount 38,814 0

Gains Minus Excess of FMV Over Adjusted Basis or Losses 3,224,832

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

Amount		Totals		51,752,444		48,527,612		3,224,832		0		0		3,224,832	
Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
	38,814														3,224,832
1,277		CAMERON INTERNATIONAL CORP	13342B105		5/9/2011	9/28/2011	61,145	0	67,404	-6,259	0	0	0	0	-6,259
1,278		CAMERON INTERNATIONAL CORP	13342B105		5/6/2011	9/28/2011	32,371	0	34,991	-2,620	0	0	0	0	-2,620
1,279		CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	11/17/2010	107,907	0	120,532	-12,625	0	0	0	0	-12,625
1,280		CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	11/17/2010	383	0	423	-40	0	0	0	0	-40
1,281		CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	12/1/2010	3,430	0	3,807	-377	0	0	0	0	-377
1,282		CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	2/18/2011	8,915	0	7,191	1,724	0	0	0	0	1,724
1,283		CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	3/25/2011	6,286	0	5,076	1,210	0	0	0	0	1,210
1,284		CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	4/25/2011	6,497	0	5,076	1,421	0	0	0	0	1,421
1,285		CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	5/6/2011	60,931	0	47,798	13,133	0	0	0	0	13,133
1,286		CAPITAL ONE FINANCIAL CORP	14040H105		7/7/2010	5/6/2011	72,793	0	55,267	17,526	0	0	0	0	17,526
1,287		CAPITAL ONE FINANCIAL CORP	14040H105		8/16/2010	5/6/2011	3,774	0	2,726	1,048	0	0	0	0	1,048
1,288		MICROSOFT CORPORATION	594918104		1/16/1996	3/2/2011	61,852	0	21,172	40,680	0	0	0	0	40,680
1,289		MICROSOFT CORPORATION	594918104		1/16/1996	3/25/2011	256	0	89	167	0	0	0	0	167
1,290		MICROSOFT CORPORATION	594918104		1/16/1996	4/25/2011	3,295	0	1,159	2,136	0	0	0	0	2,136
1,291		MICROSOFT CORPORATION	594918104		1/16/1996	5/2/2011	171,200	0	59,789	111,411	0	0	0	0	111,411
1,292		MICROSOFT CORP 5.3% 2/08/41	594918AM6		2/3/2011	5/17/2011	57,851	0	54,535	3,316	0	0	0	0	3,316
1,293		MORGAN STANLEY	617446448		5/21/2009	11/17/2010	16,614	0	18,563	-1,949	0	0	0	0	-1,949
1,294		MORGAN STANLEY	617446448		5/7/2009	11/17/2010	50,344	0	53,875	-3,531	0	0	0	0	-3,531
1,295		WBCMT 2003-C3 A1 4 037% 2/15/05	929766CT8		7/20/2010	4/15/2011	5,383	0	5,468	-85	0	0	0	0	-85
1,296		WBCMT 2003-C3 A1 4 037% 2/15/05	929766CT8		7/20/2010	5/15/2011	391	0	379	12	0	0	0	0	12
1,297		WBCMT 2003-C3 A1 4 037% 2/15/05	929766CT8		7/20/2010	6/15/2011	373	0	379	-6	0	0	0	0	-6
1,298		WBCMT 2003-C3 A1 4 037% 2/15/05	929766CT8		7/20/2010	7/15/2011	397	0	403	-6	0	0	0	0	-6
1,299		WBCMT 2003-C3 A1 4 037% 2/15/05	929766CT8		7/20/2010	8/15/2011	369	0	375	-6	0	0	0	0	-6
1,300		WBCMT 2003-C3 A1 4 037% 2/15/05	929766CT8		7/20/2010	9/15/2011	370	0	376	-6	0	0	0	0	-6
1,301		WBCMT 2007-C32 A1 5 686% 6/15/49	929787AA8		1/13/2010	10/15/2010	4,215	0	4,340	-125	0	0	0	0	-125
1,302		MERCK & CO INC	58933Y105		12/26/2008	5/6/2011	13,300	0	6,053	7,247	0	0	0	0	7,247
1,303		MLMT 2005-CK1A2FL 0.39401% 11/12/03	59022HMT6		10/20/2010	11/12/2010	4,785	0	4,749	36	0	0	0	0	36
1,304		MLMT 2005-CK1A2F 0.3784% 11/12/03	59022HMT6		10/20/2010	12/12/2010	5,174	0	5,135	39	0	0	0	0	39
1,305		MLMT 2005-CK1A2F 0.4001% 11/12/03	59022HMT6		10/20/2010	1/12/2011	18,285	0	18,148	137	0	0	0	0	137
1,306		MLMT 2005-CK1A2F 0.3992% 11/12/03	59022HMT6		10/20/2010	2/12/2011	51,368	0	50,982	386	0	0	0	0	386
1,307		MLMT 2005-CK1A2F 0.36321% 11/12/03	59022HMT6		10/20/2010	3/12/2011	59	0	58	1	0	0	0	0	1
1,308		MLMT 2005-CK1A2F 0.39309% 11/12/03	59022HMT6		10/20/2010	4/12/2011	71,144	0	70,611	533	0	0	0	0	533
1,309		MICROSOFT CORPORATION	594918104		1/2/2010	11/17/2010	155,443	0	182,282	-26,839	0	0	0	0	-26,839
1,310		MICROSOFT CORPORATION	594918104		1/2/2010	12/1/2010	4,703	0	5,432	-729	0	0	0	0	-729
1,311		MICROSOFT CORPORATION	594918104		1/2/2010	2/18/2011	4,880	0	5,432	-552	0	0	0	0	-552
1,312		MICROSOFT CORPORATION	594918104		1/16/1996	2/18/2011	1,898	0	624	1,274	0	0	0	0	1,274
1,313		MICROSOFT CORPORATION	594918104		1/16/1996	3/2/2011	85,453	0	29,128	56,325	0	0	0	0	56,325
1,314		WELLS FARGO & COMPANY	949746101		3/3/2011	3/25/2011	957	0	972	-15	0	0	0	0	-15
1,315		WELLS FARGO & COMPANY	949746101		3/3/2011	4/25/2011	7,720	0	8,744	-1,024	0	0	0	0	-1,024
1,316		WELLS FARGO & COMPANY	949746101		8/16/2010	5/6/2011	3,119	0	2,840	279	0	0	0	0	279
1,317		WELLS FARGO & COMPANY	949746101		9/2/2010	5/6/2011	44,229	0	38,715	5,514	0	0	0	0	5,514
1,318		WELLS FARGO & COMPANY	949746101		9/2/2010	5/6/2011	284	0	249	35	0	0	0	0	35
1,319		WELLS FARGO & COMPANY	949746101		9/2/2010	5/6/2011	20,697	0	18,194	2,503	0	0	0	0	2,503
1,320		WELLS FARGO & COMPANY	949746101		9/2/2010	5/6/2011	26,934	0	23,725	3,209	0	0	0	0	3,209
1,321		WELLS FARGO & COMPANY	949746101		9/2/2010	5/6/2011	22,114	0	19,424	2,690	0	0	0	0	2,690
1,322		WELLS FARGO & COMPANY	949746101		3/3/2011	5/6/2011	28,352	0	32,384	-4,032	0	0	0	0	-4,032
1,323		WELLS FARGO & COMPANY	949746101		11/22/1999	5/6/2011	18,712	0	15,757	2,955	0	0	0	0	2,955
1,324		WELLS FARGO & COMPANY	949746101		11/22/1999	6/24/2011	6,510	0	5,730	780	0	0	0	0	780
1,325		WELLS FARGO & COMPANY	949746101		11/22/1999	7/26/2011	3,208	0	2,626	582	0	0	0	0	582
1,326		WHIRLPOOL CORP	963320106		8/28/2009	11/17/2010	28,632	0	25,317	3,315	0	0	0	0	3,315
1,327		WHIRLPOOL CORP	963320106		8/31/2009	11/17/2010	6,487	0	5,720	767	0	0	0	0	767
1,328		WHIRLPOOL CORP	963320106		8/28/2009	11/17/2010	22,295	0	19,508	2,787	0	0	0	0	2,787
1,329		WHIRLPOOL CORP	963320106		8/28/2009	11/17/2010	49,980	0	42,789	7,191	0	0	0	0	7,191
1,330		AT & T INC	00206R102		1/18/2007	11/17/2010	130,804	0	163,595	-32,791	0	0	0	0	-32,791
1,331		AT & T INC	00206R102		1/18/2007	12/1/2010	3,941	0	4,904	-963	0	0	0	0	-963
1,332		AT & T INC	00206R102		1/18/2007	2/18/2011	6,260	0	7,707	-1,447	0	0	0	0	-1,447
1,333		AT&T INC	00206R102		1/18/2007	3/25/2011	5,480	0	6,656	-1,176	0	0	0	0	-1,176
1,334		AT&T INC	00206R102		1/18/2007	4/25/2011	5,489	0	6,306	-817	0	0	0	0	-817

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

CUSIP #	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
1.451	COMMIT TO PUR FNMA SF MTG 1/01/401F040610	38,814	0		1/10/2011	1/10/2011	458,275	0	458,419	-144	0	0	0	3,224,832
1.452	COMMIT TO PUR FNMA SF MTG 2/01/401F040628				1/10/2011	2/4/2011	238,980	0	243,392	-4,412	0	0	0	-4,412
1.453	COMMIT TO PUR FNMA SF MTG 2/01/401F040628				1/10/2011	2/4/2011	199,963	0	203,687	-3,724	0	0	0	-3,724
1.454	COMMIT TO PUR FNMA SF MTG 2/01/401F040628				1/25/2011	2/4/2011	239,095	0	243,009	-3,914	0	0	0	-3,914
1.455	CONOCOPHILLIPS 20825C104				10/24/2003	2/18/2011	5,358	0	2,005	3,353	0	0	0	3,353
1.456	CONOCOPHILLIPS 20825C104				9/4/2003	2/18/2011	765	0	285	480	0	0	0	480
1.457	CONOCOPHILLIPS 20825C104				9/4/2003	3/25/2011	7,247	0	2,567	4,680	0	0	0	4,680
1.458	CONOCOPHILLIPS 20825C104				9/4/2003	4/25/2011	5,588	0	1,996	3,592	0	0	0	3,592
1.459	CONOCOPHILLIPS 20825C104				9/4/2003	5/6/2011	302,869	0	118,362	184,507	0	0	0	184,507
1.460	COSTCO WHSL CORP NEW 22160K105				5/6/2011	6/24/2011	4,768	0	4,823	-55	0	0	0	-55
1.461	COSTCO WHSL CORP NEW 22160K105				5/6/2011	7/26/2011	2,422	0	2,411	11	0	0	0	11
1.462	CSFB 2005-C4 A2 5 017% 8/15/38 225458N20				1/29/2010	10/15/2010	626	0	630	-4	0	0	0	-4
1.463	CSFB 2005-C4 A2 5 017% 8/15/38 225458N20				4/12/2010	10/15/2010	1,564	0	1,567	-3	0	0	0	-3
1.464	CSFB 2005-C4 A2 5 017% 8/15/38 225458N20				1/29/2010	11/18/2010	123	0	124	-1	0	0	0	-1
1.465	CSFB 2005-C4 A2 5 017% 8/15/38 225458N20				4/12/2010	11/18/2010	308	0	309	-1	0	0	0	-1
1.466	CUMMINS INC 231021106				5/1/2009	11/17/2010	114,689	0	42,324	72,365	0	0	0	72,365
1.467	CUMMINS INC 231021106				5/1/2009	12/1/2010	3,022	0	1,024	1,998	0	0	0	1,998
1.468	CUMMINS INC 231021106				5/1/2009	2/18/2011	6,439	0	1,980	4,459	0	0	0	4,459
1.469	CUMMINS INC 231021106				5/1/2009	3/25/2011	5,765	0	1,877	3,888	0	0	0	3,888
1.470	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				6/8/2009	10/15/2010	5,572	0	5,794	-222	0	0	0	-222
1.471	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				8/6/2009	11/15/2010	487	0	498	-21	0	0	0	-21
1.472	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				6/8/2009	11/15/2010	4,619	0	4,803	-184	0	0	0	-184
1.473	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				8/6/2009	12/15/2010	474	0	495	-21	0	0	0	-21
1.474	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				6/8/2009	12/15/2010	4,678	0	4,865	-187	0	0	0	-187
1.475	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				8/6/2009	1/15/2011	465	0	486	-21	0	0	0	-21
1.476	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				6/8/2009	1/15/2011	4,597	0	4,781	-184	0	0	0	-184
1.477	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				8/6/2009	2/15/2011	424	0	443	-19	0	0	0	-19
1.478	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				6/8/2009	2/15/2011	4,187	0	4,354	-167	0	0	0	-167
1.479	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				8/6/2009	3/15/2011	397	0	414	-17	0	0	0	-17
1.480	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				8/6/2009	3/15/2011	3,919	0	4,076	-157	0	0	0	-157
1.481	FHLMC GOLD G05509 6 0% 6/01/39 3128M7N28				8/6/2009	4/15/2011	415	0	433	-18	0	0	0	-18
1.482	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				7/16/2010	4/25/2011	545	0	602	-57	0	0	0	-57
1.483	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				3/8/2010	5/25/2011	2,089	0	2,245	-156	0	0	0	-156
1.484	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				6/17/2010	5/25/2011	281	0	308	-27	0	0	0	-27
1.485	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				7/16/2010	5/25/2011	418	0	461	-43	0	0	0	-43
1.486	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				3/8/2010	6/25/2011	2,759	0	2,965	-206	0	0	0	-206
1.487	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				6/17/2010	6/25/2011	371	0	406	-35	0	0	0	-35
1.488	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				7/16/2010	6/25/2011	552	0	609	-57	0	0	0	-57
1.489	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				3/8/2010	7/25/2011	2,080	0	2,236	-156	0	0	0	-156
1.490	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				6/17/2010	7/25/2011	280	0	306	-26	0	0	0	-26
1.491	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				7/16/2010	7/25/2011	416	0	459	-43	0	0	0	-43
1.492	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				3/8/2010	8/25/2011	2,092	0	2,248	-156	0	0	0	-156
1.493	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				6/17/2010	8/25/2011	282	0	308	-26	0	0	0	-26
1.494	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				7/16/2010	8/25/2011	418	0	461	-43	0	0	0	-43
1.495	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				3/8/2010	9/2/2011	17,379	0	17,218	161	0	0	0	161
1.496	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				3/8/2010	9/25/2011	1,994	0	2,143	-149	0	0	0	-149
1.497	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				7/16/2010	9/25/2011	268	0	294	-26	0	0	0	-26
1.498	FNMA POOL 88890 6 5% 10/01/37 31410GRK1				6/9/2008	10/25/2010	3,206	0	3,254	-48	0	0	0	-48
1.499	FNMA POOL # 888967 6 0% 12/01/37 31410GT9				6/9/2008	11/25/2010	4,013	0	4,073	-60	0	0	0	-60
1.500	FNMA POOL # 888967 6 0% 12/01/37 31410GT9				6/9/2008	12/25/2010	3,466	0	3,518	-52	0	0	0	-52
1.501	FNMA POOL # 888967 6 0% 12/01/37 31410GT9				6/9/2008	1/25/2011	3,045	0	3,090	-45	0	0	0	-45
1.502	FNMA POOL # 888967 6 0% 12/01/37 31410GT9				6/9/2008	2/25/2011	2,989	0	3,033	-44	0	0	0	-44
1.503	FNMA POOL # 888967 6 0% 12/01/37 31410GT9				6/9/2008	3/25/2011	2,724	0	2,765	-41	0	0	0	-41
1.504	FNMA POOL # 888967 6 0% 12/01/37 31410GT9				6/9/2008	4/25/2011	2,656	0	2,695	-39	0	0	0	-39
1.505	FNMA POOL # 888967 6 0% 12/01/37 31410GT9				6/9/2008	5/25/2011	2,524	0	2,561	-37	0	0	0	-37
1.506	FNMA POOL # 888967 6 0% 12/01/37 31410GT9				6/9/2008	6/25/2011	2,065	0	2,096	-31	0	0	0	-31
1.508	FNMA POOL # 888967 6 0% 12/01/37 31410GT9				6/9/2008	7/25/2011	2,735	0	2,775	-40	0	0	0	-40

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

	Kind(s) of Property Sold	Amount		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		38,814	0				Totals	51,752,444	0	48,527,612	3,224,832	0	0	0	3,224,832
1.625	OMNICOM GROUP INC			681919106		1/7/2011	5/6/2011	10,002	0	9,772	230			0	230
1.626	OMNICOM GROUP INC			681919106		1/7/2011	5/6/2011	74,963	0	72,558	2,405			0	2,405
1.627	ORACLE CORP			68389X105		9/30/2010	11/17/2010	134,485	0	130,136	4,349			0	4,349
1.628	ORACLE CORP			68389X105		1/18/2007	11/17/2010	34,111	0	21,045	13,066			0	13,066
1.629	ORACLE CORP			68389X105		1/18/2007	12/1/2010	5,252	0	3,278	1,974			0	1,974
1.630	ORACLE CORP			68389X105		1/18/2007	2/18/2011	8,339	0	4,312	4,027			0	4,027
1.631	ORACLE CORP			68389X105		1/18/2007	3/25/2011	8,854	0	4,658	4,196			0	4,196
1.632	ORACLE CORP			68389X105		1/18/2007	4/25/2011	8,677	0	4,312	4,365			0	4,365
1.633	ORACLE CORP			68389X105		5/6/2011	5/6/2011	448,220	0	220,628	227,592			0	227,592
1.634	PNC FINANCIAL SERVICES GROUP			693475105		5/6/2011	6/24/2011	2,827	0	3,166	-339			0	-339
1.635	PNC FINANCIAL SERVICES GROUP			693475105		5/6/2011	7/26/2011	2,798	0	3,166	-368			0	-368
1.636	PPL CORP			693511T06		4/4/2011	4/25/2011	270	0	259	11			0	11
1.637	PPL CORP			693511T06		4/4/2011	5/6/2011	113,763	0	105,522	8,241			0	8,241
1.638	PPL CORP			693511T06		4/5/2011	5/6/2011	32,623	0	30,155	2,468			0	2,468
1.639	PEPSICO INC			713448108		4/6/1999	11/17/2010	131,572	0	56,480	75,092			0	75,092
1.640	PEPSICO INC			713448108		4/6/1999	12/1/2010	3,920	0	1,645	2,275			0	2,275
1.641	PEPSICO INC			713448108		4/6/1999	2/18/2011	5,710	0	2,468	3,242			0	3,242
1.642	PEPSICO INC			713448108		4/6/1999	3/25/2011	5,132	0	2,193	2,939			0	2,939
1.643	PEPSICO INC			713448108		4/6/1999	4/25/2011	5,364	0	2,193	3,171			0	3,171
1.644	PEPSICO INC			713448108		4/6/1999	5/6/2011	103,290	0	40,578	62,712			0	62,712
1.645	PEPSICO INC			713448108		4/6/1999	6/24/2011	5,460	0	2,193	3,267			0	3,267
1.646	PEPSICO INC			713448108		4/6/1999	7/26/2011	1,922	0	823	1,099			0	1,099
1.647	PFIZER INC			717081103		8/30/1999	11/17/2010	13,151	0	19,592	-6,441			0	-6,441
1.648	PFIZER INC			717081103		3/8/1999	11/17/2010	28,338	0	43,117	-14,779			0	-14,779
1.649	PFIZER INC			717081103		12/26/2008	11/17/2010	13,522	0	14,055	-533			0	-533
1.650	PFIZER INC			717081103		7/7/2009	11/17/2010	64,359	0	57,383	6,976			0	6,976
1.651	PFIZER INC			717081103		7/7/2009	11/17/2010	3,479	0	3,114	365			0	365
1.652	PFIZER INC			717081103		7/8/2009	11/17/2010	12,450	0	11,131	1,319			0	1,319
1.653	PFIZER INC			717081103		7/8/2009	11/17/2010	46,880	0	41,881	4,999			0	4,999
1.654	PFIZER INC			717081103		1/16/1996	12/1/2010	5,634	0	5,467	667			0	667
1.655	PFIZER INC			717081103		5/6/2011	6/24/2011	6,879	0	4,997	637			0	637
1.656	CHEVRON CORPORATION			166764100		5/6/2011	7/26/2011	2,916	0	2,787	129			0	129
1.657	CHEVRON CORPORATION			166764100		5/6/2011	11/17/2010	69,980	0	64,370	5,610			0	5,610
1.658	CHUBB CORP			171232101		11/21/2007	11/17/2010	12,046	0	10,943	1,103			0	1,103
1.659	CHUBB CORP			171232101		11/21/2007	12/1/2010	2,314	0	2,084	230			0	230
1.660	CHUBB CORP			171232101		11/21/2007	2/18/2011	3,656	0	3,127	529			0	529
1.661	CHUBB CORP			171232101		11/21/2007	3/25/2011	3,615	0	3,127	488			0	488
1.662	CHUBB CORP			171232101		11/21/2007	4/25/2011	3,749	0	3,127	622			0	622
1.663	CHUBB CORP			171232101		11/21/2007	5/6/2011	66,301	0	53,109	13,192			0	13,192
1.664	CHUBB CORP			171232101		11/21/2007	5/6/2011	83,201	0	66,700	16,501			0	16,501
1.665	CHUBB CORP			171232101		11/21/2007	5/6/2011	35,100	0	25,839	9,261			0	9,261
1.666	CHUBB CORP			171232101		7/23/2008	11/12/2010	10,072	0	10,788	-716			0	-716
1.667	CISCO SYSTEMS INC			17275R102		7/18/2008	11/12/2010	57,348	0	60,396	-3,048			0	-3,048
1.668	CISCO SYSTEMS INC			17275R102		7/18/2008	11/12/2010	89,025	0	94,382	-5,357			0	-5,357
1.669	CISCO SYSTEMS INC			17275R102		7/18/2008	11/17/2010	69,297	0	76,848	-7,551			0	-7,551
1.670	CISCO SYSTEMS INC			17275R102		7/18/2008	12/1/2010	2,316	0	2,598	-282			0	-282
1.671	CISCO SYSTEMS INC			17275R102		11/7/2005	2/10/2011	1,509	0	1,410	99			0	99
1.672	CISCO SYSTEMS INC			17275R102		7/18/2008	2/10/2011	5,508	0	6,278	-770			0	-770
1.673	CISCO SYSTEMS INC			17275R102		3/9/2011	6/15/2011	421	0	451	-30			0	-30
1.674	FHLMC GOLD G04719	5.5%	10/1/38	3128M6SG4		3/9/2011	7/15/2011	461	0	493	-32			0	-32
1.675	FHLMC GOLD G04719	5.5%	10/1/38	3128M6SG4		3/9/2011	8/15/2011	450	0	482	-32			0	-32
1.676	FHLMC GOLD G04719	5.5%	10/1/38	3128M6SG4		3/9/2011	9/15/2011	612	0	655	-43			0	-43
1.677	FHLMC GOLD G04719	5.5%	10/1/38	3128M6SG4		7/19/2010	10/15/2010	7,840	0	8,319	-479			0	-479
1.678	FHLMC GOLD G05938	5.0%	10/1/36	3128M74X1		7/19/2010	11/15/2010	9,289	0	9,857	-568			0	-568
1.679	FHLMC GOLD G05938	5.0%	10/1/36	3128M74X1		7/19/2010	12/15/2010	7,100	0	8,181	-1,081			0	-1,081
1.680	FHLMC GOLD G05938	5.0%	10/1/36	3128M74X1		7/19/2010	1/15/2011	7,407	0	7,860	-453			0	-453
1.681	FHLMC GOLD G05938	5.0%	10/1/36	3128M74X1		7/19/2010	2/15/2011	5,911	0	6,272	-361			0	-361
1.682	FHLMC GOLD G05938	5.0%	10/1/36	3128M74X1		7/19/2010	2/15/2011	5,911	0	6,272	-361			0	-361

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

Amount		Totals		Gross Sales Price		Depreciation Allowed		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Excess of FMV Over Adj. Basis		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
Long Term CG Distributions	Short Term CG Distributions	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses						
38,814	0					51,752,444	0	48,527,612	3,224,832	0	0	0	3,224,832						
1.683	FHLMC GOLD G05938	5.0%	10/1/36	7/19/2010	3/15/2011	6,340	0	6,727	-387				-387						
1.684	FNMA POOL # 745418	5.5%	4/01/36	10/19/2010	4/25/2011	710	0	768	-58				-58						
1.685	FNMA POOL # 745418	5.5%	4/01/36	3/30/2011	4/25/2011	912	0	980	-68				-68						
1.686	FNMA POOL # 745418	5.5%	4/01/36	6/29/2007	5/25/2011	4,245	0	4,223	22				22						
1.687	FNMA POOL # 745948	6.5%	10/01/36	9/10/2009	10/25/2010	2,978	0	3,180	-202				-202						
1.688	FNMA POOL # 745948	6.5%	10/01/36	4/12/2010	10/25/2010	480	0	522	-42				-42						
1.689	FNMA POOL # 745948	6.5%	10/01/36	7/14/2010	10/25/2010	720	0	793	-73				-73						
1.690	FNMA POOL # 745948	6.5%	10/01/36	7/16/2010	10/25/2010	192	0	212	-20				-20						
1.691	FNMA POOL # 745948	6.5%	10/01/36	9/10/2009	11/25/2010	2,622	0	2,800	-178				-178						
1.692	FNMA POOL # 745948	6.5%	10/01/36	4/12/2010	11/25/2010	423	0	460	-37				-37						
1.693	FNMA POOL # 745948	6.5%	10/01/36	7/14/2010	11/25/2010	634	0	699	-65				-65						
1.694	FNMA POOL # 745948	6.5%	10/01/36	7/16/2010	11/25/2010	169	0	186	-17				-17						
1.695	FNMA POOL # 745948	6.5%	10/01/36	9/10/2009	12/25/2010	2,430	0	2,595	-165				-165						
1.696	FNMA POOL # 745948	6.5%	10/01/36	4/12/2010	12/25/2010	392	0	426	-34				-34						
1.697	FNMA POOL # 745948	6.5%	10/01/36	7/14/2010	12/25/2010	588	0	647	-59				-59						
1.698	FNMA POOL # 745948	6.5%	10/01/36	7/16/2010	12/25/2010	157	0	173	-16				-16						
1.699	FNMA POOL # 745948	6.5%	10/01/36	9/10/2009	1/25/2011	2,694	0	2,876	-182				-182						
1.700	FNMA POOL # 745948	6.5%	10/01/36	4/12/2010	1/25/2011	434	0	473	-39				-39						
1.701	FNMA POOL # 745948	6.5%	10/01/36	7/14/2010	1/25/2011	652	0	718	-66				-66						
1.702	FNMA POOL # 745948	6.5%	10/01/36	7/16/2010	1/25/2011	174	0	192	-18				-18						
1.703	FNMA POOL # 745948	6.5%	10/01/36	9/10/2009	2/25/2011	2,444	0	2,610	-166				-166						
1.704	FNMA POOL # 745948	6.5%	10/01/36	4/12/2010	2/25/2011	394	0	429	-35				-35						
1.705	FNMA POOL # 745948	6.5%	10/01/36	7/14/2010	2/25/2011	591	0	651	-60				-60						
1.706	FNMA POOL # 745948	6.5%	10/01/36	7/16/2010	2/25/2011	158	0	174	-16				-16						
1.707	FNMA POOL # 745948	6.5%	10/01/36	9/10/2009	3/25/2011	2,184	0	2,332	-148				-148						
1.708	FNMA POOL # 745948	6.5%	10/01/36	4/12/2010	3/25/2011	352	0	383	-31				-31						
1.709	FNMA POOL # 745948	6.5%	10/01/36	7/14/2010	3/25/2011	528	0	582	-54				-54						
1.710	FNMA POOL # 745948	6.5%	10/01/36	7/16/2010	3/25/2011	141	0	155	-14				-14						
1.711	FNMA POOL # 745948	6.5%	10/01/36	9/10/2009	4/25/2011	2,526	0	2,698	-172				-172						
1.712	FNMA POOL # 745948	6.5%	10/01/36	4/12/2010	4/25/2011	407	0	443	-36				-36						
1.713	FNMA POOL # 745948	6.5%	10/01/36	7/14/2010	4/25/2011	611	0	673	-62				-62						
1.714	FNMA POOL # 745948	6.5%	10/01/36	7/16/2010	4/25/2011	163	0	180	-17				-17						
1.715	FNMA POOL # 745948	6.5%	10/01/36	9/10/2009	5/25/2011	2,213	0	2,363	-150				-150						
1.716	FNMA POOL # 745948	6.5%	10/01/36	4/12/2010	5/25/2011	357	0	388	-31				-31						
1.717	PFIZER INC			11/6/1996	2/18/2011	8,436	0	6,466	1,970				1,970						
1.718	PFIZER INC			11/6/1996	3/25/2011	9,783	0	7,054	2,729				2,729						
1.719	PFIZER INC			11/6/1996	4/25/2011	8,580	0	6,319	2,261				2,261						
1.720	PFIZER INC			11/6/1996	5/6/2011	134,529	0	96,552	37,977				37,977						
1.721	PFIZER INC			11/6/1996	6/24/2011	9,904	0	7,201	2,703				2,703						
1.722	PFIZER INC			11/6/1996	7/26/2011	4,117	0	3,086	1,031				1,031						
1.723	PLAINS EXPLORATION & PR-WI			5/6/2011	6/24/2011	4,202	0	4,350	-148				-148						
1.724	PLAINS EXPLORATION & PR-WI			5/6/2011	7/26/2011	2,031	0	1,812	219				219						
1.725	PRAXAIR INC			2/8/2005	11/17/2010	55,243	0	27,294	27,949				27,949						
1.726	PRAXAIR INC			2/4/2005	11/17/2010	18,112	0	8,822	9,290				9,290						
1.727	PRAXAIR INC			2/4/2005	12/17/2010	2,797	0	1,323	1,474				1,474						
1.728	PRAXAIR INC			2/4/2005	2/18/2011	2,956	0	1,323	1,633				1,633						
1.729	PRAXAIR INC			2/4/2005	3/25/2011	3,005	0	1,323	1,682				1,682						
1.730	PRAXAIR INC			2/4/2005	4/25/2011	3,299	0	1,367	1,932				1,932						
1.731	PRAXAIR INC			2/4/2005	5/6/2011	168,959	0	71,411	97,548				97,548						
1.732	PROCTER & GAMBLE CO			2/12/2002	11/17/2010	10,140	0	6,585	3,555				3,555						
1.733	PROCTER & GAMBLE CO			2/12/2002	11/17/2010	94,428	0	61,188	33,240				33,240						
1.734	PROCTER & GAMBLE CO			2/12/2002	12/1/2010	3,104	0	2,053	1,051				1,051						
1.735	PROCTER & GAMBLE CO			2/12/2002	2/18/2011	3,213	0	2,953	1,160				1,160						
1.736	PROCTER & GAMBLE CO			2/12/2002	3/25/2011	4,260	0	2,875	1,385				1,385						
1.737	PROCTER & GAMBLE CO			2/12/2002	4/25/2011	3,774	0	2,464	1,310				1,310						
1.738	PROCTER & GAMBLE CO			2/12/2002	5/6/2011	62,294	0	38,602	23,692				23,692						
1.739	PROCTER & GAMBLE CO			6/24/2011	7/26/2011	3,172	0	3,130	42				42						
1.740	PMCF 2001-ROCK A2	6.605%	5/10/34	2/24/2010	10/10/2010	16,204	0	16,830	-626				-626						

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

Amount		Totals		Totals		Totals		Totals		Totals		Totals		Totals		Totals		Totals		Totals	
Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses							
38,814	0						51,752,444	0	48,527,612	3,224,832	0	0	0	3,224,832							
		FNMA POOL # 888214 5.0% 3/01/21	31410FYK5	1/15/2008	4/18/2011		48,246	0	45,802	2,444			0	2,444							
		FNMA POOL # 888214 5.0% 3/01/21	31410FYK5	1/15/2008	4/25/2011		1,757	0	1,785	-28			0	-28							
		GENERAL ELECTRIC COMPANY	369604103	1/16/1996	12/1/2010		3,391	0	3,501	-110			0	-110							
		GENERAL ELECTRIC COMPANY	369604103	1/28/2011	2/18/2011		427	0	405	22			0	22							
		GENERAL ELECTRIC COMPANY	369604103	1/28/2011	3/25/2011		8,103	0	8,310	-207			0	-207							
		GENERAL ELECTRIC COMPANY	369604103	1/28/2011	4/25/2011		7,409	0	7,500	-91			0	-91							
		GENERAL ELECTRIC COMPANY	369604103	1/28/2011	5/6/2011		75,376	0	75,806	-430			0	-430							
		GENERAL ELECTRIC COMPANY	369604103	1/16/1996	5/6/2011		87,872	0	72,691	15,181			0	15,181							
		GENERAL ELECTRIC COMPANY	369604103	11/6/1996	6/24/2011		6,318	0	5,835	483			0	483							
		GENERAL ELECTRIC COMPANY	369604103	11/6/1996	7/26/2011		2,777	0	2,501	276			0	276							
		GENERAL ELECTRIC COMPANY	369604103	11/6/1996	9/29/2011		34,719	0	36,679	-1,960			0	-1,960							
		GENERAL ELECTRIC COMPANY	369604103	4/19/2010	1/14/2011		20,714	0	20,503	211			0	211							
		GOLDMAN SACHS GROUP 3.625% 8/01/38141EA41	38141EA41	4/19/2010	1/18/2011		20,706	0	20,503	203			0	203							
		GOLDMAN SACHS GROUP 3.625% 8/01/38141EA41	38141EA41	4/19/2010	1/24/2011		15,527	0	15,377	150			0	150							
		GOLDMAN SACHS GROUP 3.625% 8/01/38141EA41	38141EA41	8/21/2009	1/28/2011		36,270	0	35,880	390			0	390							
		GOOGLE INC - CL A	38259P508	6/5/2009	11/17/2010		73,118	0	58,035	15,083			0	15,083							
		GOOGLE INC - CL A	38259P508	6/5/2009	11/17/2010		107,045	0	80,985	26,060			0	26,060							
		GOOGLE INC - CL A	38259P508	6/5/2009	12/1/2010		5,106	0	3,983	1,123			0	1,123							
		GOOGLE INC - CL A	38259P508	6/5/2009	2/18/2011		10,077	0	7,081	2,996			0	2,996							
		GOOGLE INC - CL A	38259P508	6/5/2009	3/25/2011		6,962	0	5,310	1,652			0	1,652							
		GOOGLE INC - CL A	38259P508	6/5/2009	4/25/2011		6,280	0	5,310	970			0	970							
		GOOGLE INC - CL A	38259P508	6/5/2009	5/2/2011		25,908	0	21,242	4,664			0	4,664							
		GOOGLE INC - CL A	38259P508	6/5/2009	5/2/2011		49,887	0	49,122	765			0	765							
		GOOGLE INC - CL A	38259P508	6/5/2009	5/6/2011		31,749	0	26,110	5,639			0	5,639							
		GOOGLE INC - CL A	38259P508	6/5/2009	6/24/2011		49,232	0	45,582	3,650			0	3,650							
		GOOGLE INC - CL A	38259P508	6/5/2009	6/24/2011		1,423	0	95	1,328			0	95							
		PMCF 2001-ROCK A2 6.605% 5/10/34	744573106	8/27/2010	4/10/2011		25,081	0	25,970	-889			0	-889							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	1/5/2010	11/17/2010		145,014	0	155,708	-10,694			0	-10,694							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	1/5/2010	11/17/2010		5,011	0	5,370	-359			0	-359							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	1/5/2010	12/1/2010		4,379	0	4,698	-319			0	-319							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	1/5/2010	2/18/2011		6,064	0	6,376	-312			0	-312							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	1/5/2010	3/25/2011		6,239	0	6,712	-473			0	-473							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	5/20/2010	4/4/2011		20,469	0	20,436	33			0	33							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	1/4/2010	4/4/2011		308	0	335	-27			0	-27							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	1/4/2010	4/4/2011		68,519	0	75,586	-6,067			0	-6,067							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	8/16/2010	4/4/2011		1,541	0	1,584	-43			0	-43							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	5/20/2010	4/4/2011		26,205	0	26,200	5			0	5							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	1/4/2010	4/4/2011		14,533	0	15,773	-1,240			0	-1,240							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	1/4/2010	4/4/2011		7,266	0	7,877	-611			0	-611							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	5/20/2010	4/5/2011		38,524	0	38,437	87			0	87							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	5/20/2010	4/5/2011		79,872	0	79,772	100			0	100							
		PUBLIC SVC ENTERPRISE GROUP INC	744573106	5/20/2010	4/6/2011		41,398	0	41,057	341			0	341							
		QEP RESOURCES INC	74733V100	5/6/2011	6/24/2011		4,859	0	4,950	-91			0	-91							
		QUALCOMM INC	747525103	5/6/2010	7/26/2011		2,690	0	2,475	215			0	215							
		QUALCOMM INC	747525103	1/6/2010	11/17/2010		137,259	0	136,961	298			0	298							
		QUALCOMM INC	747525103	1/6/2010	12/1/2010		4,318	0	4,325	-7			0	-7							
		QUALCOMM INC	747525103	1/6/2010	2/18/2011		7,098	0	5,767	1,331			0	1,331							
		QUALCOMM INC	747525103	1/6/2010	3/25/2011		6,386	0	5,767	619			0	619							
		QUALCOMM INC	747525103	1/6/2010	4/25/2011		5,701	0	4,806	895			0	895							
		QUALCOMM INC	747525103	1/6/2010	5/6/2011		17,555	0	14,898	2,657			0	2,657							
		TEXTRON INC	883203101	3/17/2006	11/17/2010		15,026	0	33,521	-18,495			0	-18,495							
		TEXTRON INC	883203101	3/21/2006	11/17/2010		25,461	0	56,783	-31,322			0	-31,322							
		TEXTRON INC	883203101	3/21/2006	11/17/2010		32,557	0	72,568	-40,011			0	-40,011							
		TEXTRON INC	883203101	3/21/2006	12/1/2010		2,543	0	5,117	-2,574			0	-2,574							
		TEXTRON INC	883203101	3/21/2006	2/18/2011		3,988	0	6,512	-2,524			0	-2,524							
		TEXTRON INC	883203101	3/21/2006	3/25/2011		814	0	1,396	-582			0	-582							
		TEXTRON INC	883203101	9/2/2009	3/25/2011		3,255	0	2,107	1,148			0	1,148							
		TEXTRON INC	883203101	9/2/2009	4/25/2011		3,299	0	2,283	1,016			0	1,016							

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Kind(s) of Property Sold	Amount		Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions										
	38,814	0			51,752,444	0	48,527,612	3,224,832	0	0	0	3,224,832
1,857 TEXTRON INC	883203101		12/26/2008	5/6/2011	4,998	0	2,566	2,432	0	0	0	2,432
1,858 TEXTRON INC	883203101		9/2/2009	5/6/2011	35,984	0	25,288	10,696	0	0	0	10,696
1,859 TEXTRON INC	883203101		9/2/2009	5/6/2011	132,692	0	92,716	39,976	0	0	0	39,976
1,860 THERMO FISHER SCIENTIFIC INC	883556102		3/7/2007	11/17/2010	106,216	0	95,294	10,922	0	0	0	10,922
1,861 THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	11/17/2010	10,116	0	8,973	1,143	0	0	0	1,143
1,862 THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	12/1/2010	3,604	0	3,141	463	0	0	0	463
1,863 THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	2/18/2011	6,929	0	5,384	1,545	0	0	0	1,545
1,864 THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	3/25/2011	4,895	0	4,038	857	0	0	0	857
1,865 THERMO FISHER SCIENTIFIC INC	883556102		4/25/2011	5/08/2011	5,083	0	4,038	1,045	0	0	0	1,045
1,866 THERMO FISHER SCIENTIFIC INC	883556102		12/26/2008	5/6/2011	27,322	0	14,854	12,468	0	0	0	12,468
1,867 THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	5/6/2011	178,504	0	131,902	46,602	0	0	0	46,602
1,868 THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	5/6/2011	69,823	0	51,250	18,573	0	0	0	18,573
1,869 TIME WARNER INC	887317303		8/16/2010	11/17/2010	1,527	0	1,546	-19	0	0	0	-19
1,870 TIME WARNER INC	887317303		12/4/2008	11/17/2010	47,341	0	30,898	16,443	0	0	0	16,443
1,871 TIME WARNER INC	887317303		12/4/2008	12/1/2010	1,504	0	997	507	0	0	0	507
1,872 TIME WARNER INC	887317303		12/4/2008	2/18/2011	2,277	0	1,196	1,081	0	0	0	1,081
1,873 TIME WARNER INC	887317303		12/4/2008	3/25/2011	2,484	0	1,395	1,089	0	0	0	1,089
1,874 TIME WARNER INC	887317303		12/4/2008	4/25/2011	2,188	0	1,196	992	0	0	0	992
1,875 TIME WARNER INC	887317303		12/4/2008	5/6/2011	115,255	0	63,192	52,073	0	0	0	52,073
1,876 US BANCORP	902973304		5/6/2011	6/24/2011	5,283	0	5,606	-323	0	0	0	-323
1,877 US BANCORP	902973304		5/6/2011	7/26/2011	2,415	0	2,293	122	0	0	0	122
1,878 UNILEVER PLC ADR	904767704		12/14/2009	11/17/2010	116,721	0	122,394	-5,673	0	0	0	-5,673
1,879 UNILEVER PLC ADR	904767704		12/14/2009	12/1/2010	3,406	0	3,709	-303	0	0	0	-303
1,880 UNILEVER PLC ADR	904767704		12/14/2009	2/18/2011	5,027	0	5,254	-227	0	0	0	-227
1,881 UNILEVER PLC ADR	904767704		12/14/2009	3/25/2011	4,834	0	4,945	-111	0	0	0	-111
1,882 UNILEVER PLC ADR	904767704		12/11/2009	4/25/2011	323	0	307	16	0	0	0	16
1,883 UNILEVER PLC ADR	904767704		12/14/2009	4/25/2011	3,233	0	3,091	142	0	0	0	142
1,884 UNILEVER PLC ADR	904767704		12/11/2009	4/25/2011	1,293	0	1,227	66	0	0	0	66
1,885 UNILEVER PLC ADR	904767704		12/11/2009	5/6/2011	66,782	0	62,871	3,911	0	0	0	3,911
1,886 UNILEVER PLC ADR	904767704		5/27/2010	5/6/2011	93,820	0	78,287	15,533	0	0	0	15,533
1,887 UNILEVER PLC ADR	904767704		5/27/2010	5/6/2011	92,517	0	77,079	15,438	0	0	0	15,438
1,888 UNION PAC CORP	907818108		8/16/2010	5/6/2011	2,932	0	2,419	513	0	0	0	513
1,889 UNION PAC CORP	907818108		5/6/2011	6/24/2011	7,307	0	7,536	-229	0	0	0	-229
1,890 COCA - COLA CO	191216100		5/6/2011	7/26/2011	3,217	0	3,200	17	0	0	0	17
1,891 COMERICA INC	200340107		9/9/2010	11/17/2010	4,154	0	4,045	109	0	0	0	109
1,892 COMERICA INC	200340107		9/9/2010	11/17/2010	36,721	0	37,210	-489	0	0	0	-489
1,893 COMERICA INC	200340107		9/9/2010	11/17/2010	2,228	0	36,320	105	0	0	0	105
1,894 COMERICA INC	200340107		9/9/2010	12/1/2010	2,167	0	2,026	141	0	0	0	141
1,895 COMERICA INC	200340107		9/9/2010	2/18/2011	1,379	0	1,288	91	0	0	0	91
1,896 COMERICA INC	200340107		9/9/2010	3/25/2011	3,309	0	3,313	-4	0	0	0	-4
1,897 COMERICA INC	200340107		9/9/2010	4/25/2011	35,022	0	33,487	1,535	0	0	0	1,535
1,898 COMERICA INC	200340107		9/7/2010	5/6/2011	9,153	0	8,767	386	0	0	0	386
1,899 COMERICA INC	200340107		9/7/2010	5/6/2011	4,955	0	4,733	222	0	0	0	222
1,900 COMERICA INC	200340107		9/8/2010	5/6/2011	16,755	0	16,215	540	0	0	0	540
1,901 COMERICA INC	200340107		9/8/2010	5/6/2011	83,396	0	80,826	2,570	0	0	0	2,570
1,902 COMERICA INC	200340107		9/9/2010	5/6/2011	4,652	0	4,527	125	0	0	0	125
1,903 CONOCOPHILIPS	20825C104		5/17/2001	11/17/2010	82,986	0	44,557	38,429	0	0	0	38,429
1,904 CONOCOPHILIPS	20825C104		10/24/2003	11/17/2010	43,934	0	20,621	23,313	0	0	0	23,313
1,905 CONOCOPHILIPS	20825C104		10/24/2003	12/1/2010	4,332	0	2,005	2,327	0	0	0	2,327
1,906 CONOCOPHILIPS	20825C104		1/15/2008	5/25/2011	1,634	0	1,660	-26	0	0	0	-26
1,907 CONOCOPHILIPS	20825C104		5/20/2009	10/25/2010	6,750	0	7,002	-252	0	0	0	-252
1,908 FNMA POOL # 88291	31410G7C1		8/2/2010	10/25/2010	2,680	0	2,862	-182	0	0	0	-182
1,909 FNMA POOL # 88291	31410G7C1		5/20/2009	11/11/2010	64,112	0	64,293	-181	0	0	0	-181
1,910 FNMA POOL # 88291	31410G7C1		5/20/2009	11/11/2010	28,817	0	28,817	0	0	0	0	0
1,911 FNMA POOL # 88291	31410G7C1		5/20/2009	11/11/2010	9,626	0	9,985	-360	0	0	0	-360
1,912 FNMA POOL # 88291	31410G7C1		5/20/2009	11/25/2010	5,195	0	5,390	-195	0	0	0	-195
1,913 FNMA POOL # 88291	31410G7C1		5/20/2009	12/25/2010	5,195	0	5,390	-195	0	0	0	-195
1,914 FNMA POOL # 88291	31410G7C1		5/20/2009	12/25/2010	5,195	0	5,390	-195	0	0	0	-195

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Amount		Totals		51,752,444		3,224,832		48,527,612		3,224,832		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis
	38,814												
	0												
1,915		FNMA POOL # 889291	31410G7C1		5/20/2009	1/25/2011	6,402	0	6,642	-240	0	0	-240
1,916		FNMA POOL # 889291	31410G7C1		5/20/2009	2/25/2011	4,609	0	4,781	-172	0	0	-172
1,917		FNMA POOL # 889291	31410G7C1		5/20/2009	3/25/2011	3,980	0	4,129	-149	0	0	-149
1,918		FNMA POOL # 889291	31410G7C1		5/20/2009	4/18/2011	95,029	0	92,643	2,386	0	0	2,386
1,919		FNMA POOL # 889291	31410G7C1		5/20/2009	4/25/2011	2,865	0	2,972	-107	0	0	-107
1,920		FNMA POOL # 889291	31410G7C1		5/20/2009	5/25/2011	2,513	0	2,607	-94	0	0	-94
1,921		FNMA POOL # 888890	31410G7C1		3/8/2010	10/25/2010	2,708	0	2,910	-202	0	0	-202
1,922		FNMA POOL # 888890	31410G7C1		6/17/2010	10/25/2010	365	0	399	-34	0	0	-34
1,923		FNMA POOL # 888890	31410G7C1		7/16/2010	10/25/2010	542	0	597	-55	0	0	-55
1,924		FNMA POOL # 888890	31410G7C1		3/8/2010	11/25/2010	2,513	0	2,700	-187	0	0	-187
1,925		FNMA POOL # 888890	31410G7C1		6/17/2010	11/25/2010	338	0	370	-32	0	0	-32
1,926		FNMA POOL # 888890	31410G7C1		7/16/2010	11/25/2010	503	0	554	-51	0	0	-51
1,927		U S TREASURY NOTE 1% 4/30/12	912828NB2		11/1/2010	11/18/2010	65,569	0	65,693	-124	0	0	-124
1,928		U S TREASURY NOTE 1% 4/30/12	912828NB2		11/1/2010	11/19/2010	5,044	0	5,053	-9	0	0	-9
1,929		U S TREASURY NOTE 1% 4/30/12	912828NB2		11/1/2010	12/8/2010	95,697	0	96,013	-316	0	0	-316
1,930		U S TREASURY NOTE 1% 4/30/12	912828NB2		12/1/2010	12/8/2010	130,954	0	131,092	-138	0	0	-138
1,931		UNITED STATES T-NOTE 1 3/75% 5/15/11	912828NC0		5/14/2010	11/1/2010	87,025	0	85,233	1,792	0	0	1,792
1,932		U S TREASURY NOTE 1 3/75% 5/15/13	912828NC0		2/10/2011	6/29/2011	25,433	0	25,212	221	0	0	221
1,933		U S TREASURY NOTE 3 5% 5/15/20	912828ND8		8/12/2010	11/9/2010	32,286	0	32,077	209	0	0	209
1,934		U S TREASURY NOTE 3 5% 5/15/20	912828ND8		8/12/2010	11/0/2011	92,165	0	96,230	-4,065	0	0	-4,065
1,935		U S TREASURY NOTE 3 5% 5/15/20	912828ND8		6/14/2010	12/5/2011	81,887	0	81,594	293	0	0	293
1,936		U S TREASURY NOTE 3 5% 5/15/20	912828ND8		8/12/2010	1/25/2011	122,831	0	128,307	-5,476	0	0	-5,476
1,937		U S TREASURY NOTE 0 75% 5/31/12	912828NE6		11/3/2010	11/16/2010	100,507	0	100,668	-161	0	0	-161
1,938		U S TREASURY NOTE 0 75% 5/31/12	912828NE6		11/3/2010	12/8/2010	85,318	0	85,568	-250	0	0	-250
1,939		CUMMINS INC	231021106		5/12/2009	4/25/2011	5,316	0	1,672	3,644	0	0	3,644
1,940		CUMMINS INC	231021106		5/12/2009	5/6/2011	173,238	0	50,106	123,132	0	0	123,132
1,941		CUMMINS INC	231021106		5/12/2009	5/6/2011	133,351	0	38,471	94,880	0	0	94,880
1,942		DANAHER CORP	235851102		3/14/2005	11/17/2010	30,174	0	19,384	10,790	0	0	10,790
1,943		DANAHER CORP	235851102		12/26/2008	11/17/2010	12,786	0	8,188	4,598	0	0	4,598
1,944		DANAHER CORP	235851102		3/11/2005	11/17/2010	13,723	0	8,785	4,938	0	0	4,938
1,945		DANAHER CORP	235851102		3/11/2005	12/1/2010	1,764	0	1,091	673	0	0	673
1,946		DANAHER CORP	235851102		3/11/2005	2/18/2011	2,066	0	1,091	975	0	0	975
1,947		DANAHER CORP	235851102		3/11/2005	3/25/2011	2,592	0	1,364	1,228	0	0	1,228
1,948		DANAHER CORP	235851102		3/11/2005	4/25/2011	3,153	0	1,637	1,516	0	0	1,516
1,949		DANAHER CORP	235851102		3/11/2005	5/6/2011	138,224	0	68,664	69,560	0	0	69,560
1,950		DANAHER CORP	235851102		3/11/2005	5/6/2011	8,776	0	4,365	4,411	0	0	4,411
1,951		DANAHER CORP	235851102		5/6/2011	6/24/2011	5,585	0	6,546	-961	0	0	-961
1,952		DEERE & CO	244199105		5/6/2011	7/26/2011	2,427	0	2,806	-379	0	0	-379
1,953		DEERE & CO	244199105		5/6/2011	7/26/2011	2,427	0	2,806	-379	0	0	-379
1,954		DEERE JOHN CAP CORP NT 7 0% 3/15/	244217BG9		8/21/2007	12/1/2010	26,991	0	26,470	521	0	0	521
1,955		DEERE JOHN CAP CORP NT 7 0% 3/15/	244217BG9		4/12/2006	12/1/2010	113,363	0	112,143	1,220	0	0	1,220
1,956		DIAGEO FINANCE BV	25244SAD3		11/15/2007	8/30/2011	16,101	0	15,291	810	0	0	810
1,957		FHLMC GOLD G05509	3128M7N28		6/8/2009	4/15/2011	4,099	0	4,262	-163	0	0	-163
1,958		FHLMC GOLD G05509	3128M7N28		8/6/2009	5/15/2011	305	0	319	-14	0	0	-14
1,959		FHLMC GOLD G05509	3128M7N28		8/6/2009	6/15/2011	3,013	0	3,133	-120	0	0	-120
1,960		FHLMC GOLD G05509	3128M7N28		8/6/2009	6/15/2011	366	0	382	-16	0	0	-16
1,961		FHLMC GOLD G05509	3128M7N28		8/6/2009	7/15/2011	334	0	349	-15	0	0	-15
1,962		FHLMC GOLD G05509	3128M7N28		8/6/2009	7/15/2011	3,301	0	3,433	-132	0	0	-132
1,963		FHLMC GOLD G05509	3128M7N28		8/6/2009	8/15/2011	281	0	294	-13	0	0	-13
1,964		FHLMC GOLD G05509	3128M7N28		8/6/2009	8/15/2011	2,778	0	2,889	-111	0	0	-111
1,965		FHLMC GOLD G05509	3128M7N28		6/13/2008	11/25/2010	2,350	0	2,350	0	0	0	0
1,966		FNMA POOL # 889668	31410KMR2		6/13/2008	12/25/2010	4,418	0	4,418	0	0	0	0
1,967		FNMA POOL # 889668	31410KMR2		6/13/2008	1/25/2011	4,207	0	4,207	0	0	0	0
1,968		FNMA POOL # 889668	31410KMR2		6/13/2008	2/25/2011	2,336	0	2,336	0	0	0	0
1,969		FNMA POOL # 889668	31410KMR2		6/13/2008	3/25/2011	3,051	0	3,051	0	0	0	0
1,970		FNMA POOL # 889668	31410KMR2		6/13/2008	4/25/2011	2,553	0	2,553	0	0	0	0
1,971		FNMA POOL # 889668	31410KMR2		6/13/2008	5/25/2011	3,841	0	3,841	0	0	0	0
1,972		FNMA POOL # 889668	31410KMR2		6/13/2008	5/25/2011	3,841	0	3,841	0	0	0	0

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

Amount		Totals		51,752,444		48,527,612		3,224,832		0		0		3,224,832	
Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
38,814	0														
		1.973 FNMA POOL # 889668 6.0% 6/01/38	31410KMR2		6/13/2008	6/25/2011	3,905	0	3,904	1			0	1	
		1.974 FNMA POOL # 889668 6.0% 6/01/38	31410KMR2		6/13/2008	7/25/2011	2,972	0	2,972	0			0	0	
		1.975 FNMA POOL # 889668 6.0% 6/01/38	31410KMR2		6/13/2008	8/25/2011	3,194	0	3,193	1			0	1	
		1.976 FNMA POOL # 889668 6.0% 6/01/38	31410KMR2		6/13/2008	9/25/2011	1,354	0	1,354	0			0	0	
		1.977 FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	10/25/2010	281	0	295	-14			0	-14	
		1.978 FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		8/24/2007	10/25/2010	609	0	620	-11			0	-11	
		1.979 FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		3/10/2009	10/25/2010	27,405	0	26,043	1,362			0	1,362	
		1.980 FNMA POOL # 899651 6.5% 8/01/37	31410WQC5		8/24/2007	10/27/2010	59,378	0	54,737	4,641			0	4,641	
		1.981 FNMA POOL # 918044 5.88% 5/1/37	31411X5D3		5/23/2007	10/25/2010	8,456	0	8,525	-69			0	-69	
		1.982 FNMA POOL # 918044 5.85% 5/1/37	31411X5D3		5/23/2007	11/25/2010	8,020	0	8,085	-65			0	-65	
		1.983 FNMA POOL # 918044 5.85% 5/1/37	31411X5D3		5/23/2007	12/15/2010	91,072	0	86,208	4,864			0	4,864	
		1.984 FNMA POOL # 918044 5.85% 5/01/37	31411X5D3		5/23/2007	12/25/2010	25	0	26	-1			0	-1	
		1.985 U S TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	1/14/2011	98,855	0	99,578	-723			0	-723	
		1.986 U S TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	1/20/2011	60,528	0	61,644	-1,116			0	-1,116	
		1.987 U S TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	1/21/2011	23,321	0	23,709	-388			0	-388	
		1.988 U S TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	1/25/2011	37,684	0	37,935	-251			0	-251	
		1.989 U S TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	2/2/2011	46,449	0	47,418	-969			0	-969	
		1.990 U S TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	3/1/2011	205,467	0	208,640	-3,173			0	-3,173	
		1.991 U S TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	3/23/2011	514,874	0	516,858	-1,984			0	-1,984	
		1.992 U S TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	8/5/2011	55,999	0	53,384	2,615			0	2,615	
		1.993 U S TREASURY NOTE 2.625% 11/15/20	912828PC8		1/6/2011	8/5/2011	25,454	0	23,529	1,925			0	1,925	
		1.994 U S TREASURY NOTE 0.375% 8/31/12	912828PH7		9/29/2010	10/20/2010	25,015	0	24,977	38			0	38	
		1.995 U S TREASURY NOTE 0.375% 8/31/12	912828PH7		9/29/2010	11/8/2010	74,968	0	74,930	38			0	38	
		1.996 FNMA POOL # 925797 6.5% 12/01/37	31412HR50		1/17/2008	10/25/2010	43	0	44	-1			0	-1	
		1.997 FNMA POOL # 925797 6.5% 12/01/37	31412HR50		1/17/2008	10/27/2010	30,693	0	28,886	1,807			0	1,807	
		1.998 FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	10/25/2010	6,922	0	7,050	-128			0	-128	
		1.999 FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	11/9/2010	127,597	0	124,205	3,392			0	3,392	
		2.000 FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	11/25/2010	6,502	0	6,622	-120			0	-120	
		2.001 FNMA POOL # 930924 4.5% 4/11/2039	31412PG96		9/1/2009	10/25/2010	7,370	0	7,421	-51			0	-51	
		2.002 HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/26/2011	6/15/2011	12,234	0	12,379	-145			0	-145	
		2.003 HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/26/2011	7/15/2011	12,985	0	13,260	-275			0	-275	
		2.004 HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/26/2011	7/15/2011	11,960	0	12,102	-142			0	-142	
		2.005 HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2011	8/15/2011	12,270	0	12,529	-259			0	-259	
		2.006 HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2011	8/15/2011	11,301	0	11,435	-134			0	-134	
		2.007 HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2011	9/15/2011	12,705	0	12,974	-269			0	-269	
		2.008 HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/26/2011	9/15/2011	11,702	0	11,841	-139			0	-139	
		2.009 HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	10/15/2010	5,021	0	5,021	0			0	0	
		2.010 HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	11/15/2010	4,755	0	4,754	1			0	1	
		2.011 HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	12/15/2010	4,683	0	4,682	1			0	1	
		2.012 HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	1/15/2011	4,294	0	4,293	1			0	1	
		2.013 HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	2/15/2011	4,166	0	4,166	0			0	0	
		2.014 SCHWAB CHARLES CORP NEW	808513105		1/5/2011	2/18/2011	580	0	538	42			0	42	
		2.015 SCHWAB CHARLES CORP NEW	808513105		1/5/2011	3/25/2011	3,246	0	3,228	18			0	18	
		2.016 SCHWAB CHARLES CORP NEW	808513105		1/5/2011	4/25/2011	2,955	0	2,869	86			0	86	
		2.017 SCHWAB CHARLES CORP NEW	808513105		1/12/2008	5/6/2011	89,328	0	75,345	13,983			0	13,983	
		2.018 SCHWAB CHARLES CORP NEW	808513105		1/5/2011	5/6/2011	64,605	0	64,195	410			0	410	
		2.019 SEMBRA ENERGY	816851109		5/6/2011	6/24/2011	5,717	0	6,039	-322			0	-322	
		2.020 SEMBRA ENERGY	816851109		5/6/2011	7/26/2011	2,074	0	2,196	-122			0	-122	
		2.021 SHIRE PLC	82481R106		5/6/2011	6/24/2011	2,847	0	2,573	274			0	274	
		2.022 SHIRE PLC	82481R106		5/6/2011	7/26/2011	6,173	0	6,404	-231			0	-231	
		2.023 SOUTHWESTERN ENERGY CO	845467109		5/6/2011	7/20/2011	80,341	0	72,148	8,193			0	8,193	
		2.024 SOUTHWESTERN ENERGY CO	845467109		5/6/2011	7/26/2011	489	0	427	62			0	62	
		2.025 SOUTHWESTERN ENERGY CO	845467109		5/6/2011	9/28/2011	115,387	0	139,601	-24,214			0	-24,214	
		2.026 SOUTHWESTERN ENERGY CO	845467109		11/9/2010	12/8/2010	95,356	0	95,601	-245			0	-245	
		2.027 U S TREASURY NOTE 0.75% 5/31/12	912828NE6		7/16/2010	11/1/2010	117,053	0	115,746	1,307			0	1,307	
		2.028 UNITED STATES T-NOTE 1.125% 6/15/11	912828NH9		8/2/2010	11/1/2010	76,339	0	75,662	677			0	677	
		2.029 UNITED STATES T-NOTE 1.125% 6/15/11	912828NH9		8/2/2010	11/1/2010	76,339	0	75,662	677			0	677	
		2.030 U S TREASURY NOTE 1.75% 7/31/15	912828NP1		9/29/2010	4/8/2011	34,623	0	35,844	-1,221			0	-1,221	

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions												
	Short Term CG Distributions												
		38,814											
		0											
2,031	U.S. TREASURY NOTE 2.375% 7/31/17	912828NR7		11/1/2010	11/16/2010	91,947	0	93,038	-1,091				-1,091
2,032	U.S. TREASURY NOTE 2.375% 7/31/17	912828NR7		8/4/2010	11/16/2010	112,380	0	110,628	1,752				1,752
2,033	U.S. TREASURY NOTE 2.375% 7/31/17	912828NR7		8/4/2010	1/18/2011	98,691	0	100,571	-1,880				-1,880
2,034	U.S. TREASURY NOTE 2.375% 7/31/17	912828NR7		8/4/2010	3/30/2011	14,722	0	15,086	-364				-364
2,035	U.S. TREASURY NOTE 2.625% 8/15/20	912828NT3		8/24/2010	1/19/2010	94,677	0	96,151	-1,474				-1,474
2,036	U.S. TREASURY NOTE 2.625% 8/15/20	912828NT3		9/29/2010	1/19/2010	54,813	0	55,595	-782				-782
2,037	UNITED STATES TREAS. 0.75% 8/15/13	912828NU0		8/12/2010	10/8/2010	5,037	0	4,990	47				47
2,038	U.S. TREASURY NOTE 0.75% 8/15/13	912828NU0		10/27/2010	8/24/2011	232,344	0	231,187	1,157				1,157
2,039	U.S. TREASURY NOTE 0.75% 8/15/13	912828NU0		10/27/2010	9/16/2011	106,119	0	105,542	577				577
2,040	U.S. TREASURY NOTE 0.75% 8/15/13	912828NU0		10/27/2010	9/9/2011	25,287	0	25,129	158				158
2,041	U.S. TREASURY NOTE 0.375% 9/30/12	912828NX4		9/28/2010	12/8/2010	209,146	0	209,787	-641				-641
2,042	U.S. TREASURY NOTE 0.375% 9/30/12	912828NX4		9/28/2010	1/10/2011	74,833	0	74,924	-91				-91
2,043	U.S. TREASURY NOTE 0.375% 9/30/12	912828NX4		9/28/2010	1/26/2011	39,901	0	39,959	-58				-58
2,044	U.S. TREASURY NOTE 0.375% 9/30/12	912828NX4		9/28/2010	2/4/2011	9,957	0	9,990	-33				-33
2,045	U.S. TREASURY NOTE 0.375% 9/30/12	912828NX4		9/28/2010	3/2/2011	9,980	0	9,990	-10				-10
2,046	U.S. TREASURY NOTE 0.375% 9/30/12	912828NX4		9/28/2010	8/24/2011	125,336	0	124,873	463				463
2,047	U.S. TREASURY NOTE 0.375% 9/30/12	912828NX4		10/6/2010	8/24/2011	20,054	0	19,976	78				78
2,048	U.S. TREASURY NOTE 0.75% 9/15/13	912828NY2		9/30/2010	11/10/2010	15,062	0	15,040	22				22
2,049	U.S. TREASURY NOTE 0.75% 9/15/13	912828NY2		9/30/2010	11/16/2010	120,089	0	120,319	-230				-230
2,050	U.S. TREASURY NOTE 2.625% 11/15/20	912828PC8		11/12/2010	12/17/2010	28,023	0	28,023	0				0
2,051	U.S. TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	12/17/2010	126,103	0	127,886	-1,783				-1,783
2,052	U.S. TREASURY NOTE 2.625% 11/15/20	912828PC8		1/4/2011	1/14/2011	9,415	0	9,543	-128				-128
2,053	U.S. TREASURY NOTE 2.625% 11/15/20	912828PC8		12/9/2010	1/14/2011	28,244	0	29,864	-1,620				-1,620
2,054	FHLMC GOLD G05509 6.0% 6/01/38	3128M7N28		8/6/2009	9/15/2011	304	0	318	-14				-14
2,055	FNMA POOL # 889572 5.5% 6/01/38	31410KJR6		8/19/2009	12/25/2010	1,564	0	1,624	-60				-60
2,056	FNMA POOL # 889572 5.5% 6/01/38	31410KJR6		8/19/2009	1/25/2011	1,493	0	1,550	-57				-57
2,057	FNMA POOL # 889572 5.5% 6/01/38	31410KJR6		8/19/2009	2/25/2011	1,321	0	1,372	-51				-51
2,058	FNMA POOL # 889572 5.5% 6/01/38	31410KJR6		8/19/2009	3/25/2011	1,055	0	1,096	-41				-41
2,059	FNMA POOL # 889572 5.5% 6/01/38	31410KJR6		8/19/2009	4/20/2011	38,327	0	37,121	1,206				1,206
2,060	FNMA POOL # 889572 5.5% 6/01/38	31410KJR6		8/19/2009	4/25/2011	1,033	0	1,072	-39				-39
2,061	FNMA POOL # 889572 5.5% 6/01/38	31410KJR6		8/19/2009	5/25/2011	913	0	948	-35				-35
2,062	FNMA POOL # 889572 5.5% 6/01/38	31410KJR6		6/13/2008	10/25/2010	3,048	0	3,048	0				0
2,063	MELLON OPTIMA	000000000		1/1/2010	12/31/2010	0	0	53,026	-53,026				-53,026
2,064	MELLON OPTIMA	000000000		1/1/2009	12/31/2010	137,487	0	0	137,487				137,487
2,065	MELLON OPTIMA	000000000		1/1/2009	12/31/2010	0	0	12,619	-12,619				-12,619
2,066	MELLON OPTIMA	000000000		1/1/2009	12/31/2010	0	0	12,619	-12,619				-12,619

Part

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

0

0

0

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

	Date	Amount
1 Credit from prior year return		15,525
2 First quarter estimated tax payment		
3 Second quarter estimated tax payment		
4 Third quarter estimated tax payment		
5 Fourth quarter estimated tax payment	9/12/2011	12,167
6 Other payments		
7 Total		27,692

LOCKHART J M ALLY HERC

25-6018593 Page 1 of 1

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

Recipient(s) paid during the year

Name
ALLEGHENY GENERAL HOSPITAL

Street
ALLEGHENY CENTER SUITE 1100

City PITTSBURGH	State PA	Zip Code 15212	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution GENERAL OPERATING			Amount 3,581,954

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

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

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

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10265000075	LOCKHART J M AL	G1151C101	ACCENTURE PLC-CL A	2,560.00	134,860.80	141,263.88
10265000075	LOCKHART J M AL	G2554F113	COVIDIEN PLC	3,620.00	159,642.00	171,080.51
10265000075	LOCKHART J M AL	G4918T108	INVESCO LTD	9,240.00	143,312.40	230,043.66
10265000075	LOCKHART J M AL	N6596X109	NXP SEMICONDUCTORS N V	8,850.00	124,962.00	264,618.15
10265000075	LOCKHART J M AL	00206R102	AT&T INC	6,050.00	172,546.00	207,819.24
10265000075	LOCKHART J M AL	004764106	ACME PACKET INC	2,450.00	104,345.50	154,151.65
10265000075	LOCKHART J M AL	00846U101	AGILENT TECHNOLOGIES INC	3,580.00	111,875.00	179,064.44
10265000075	LOCKHART J M AL	009158106	AIR PRODS & CHEMS INC	2,390.00	182,524.30	223,388.52
10265000075	LOCKHART J M AL	020002101	ALLSTATE CORP	6,040.00	143,087.60	203,537.13
10265000075	LOCKHART J M AL	023135106	AMAZON.COM INC	1,015.00	219,473.45	198,911.18
10265000075	LOCKHART J M AL	037833100	APPLE INC	1,731.00	660,064.92	264,740.99
10265000075	LOCKHART J M AL	054937107	B B & T CORPORATION	8,890.00	189,623.70	238,105.31
10265000075	LOCKHART J M AL	05569M475	BNY MELLON FOC EQ OPP-M	290,887.19	3,039,771.18	3,464,905.54
10265000075	LOCKHART J M AL	05569M509	BNY MELLON MID CAP STOCK-M	319,661.79	3,206,207.77	3,430,847.78
10265000075	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	128,741.63	128,741.63	128,741.63
10265000075	LOCKHART J M AL	05569M616	BNY MELLON MONEY MARKET FUND	1,275.14	1,275.14	1,275.14
10265000075	LOCKHART J M AL	05569M855	BNY MELLON EMERGING MKTS-M	630,528.72	5,592,789.76	7,164,146.51
10265000075	LOCKHART J M AL	056752108	BAIDU, INC.	1,427.00	152,560.57	193,525.84
10265000075	LOCKHART J M AL	071813109	BAXTER INTERNATIONAL INC	3,820.00	214,454.80	221,153.55
10265000075	LOCKHART J M AL	13342B105	CAMERON INTERNATIONAL CORP	4,920.00	204,376.80	240,413.07
10265000075	LOCKHART J M AL	14149Y108	CARDINAL HEALTH INC	4,470.00	187,203.60	202,913.86
10265000075	LOCKHART J M AL	143658300	CARNIVAL CORP	5,250.00	159,075.00	186,681.78
10265000075	LOCKHART J M AL	149123101	CATERPILLAR INC	2,852.00	210,591.68	219,444.38
10265000075	LOCKHART J M AL	150870103	CELANESE CORP -SER A	4,080.00	132,722.40	202,890.24
10265000075	LOCKHART J M AL	166764100	CHEVRON CORPORATION	2,125.00	196,753.75	219,338.25
10265000075	LOCKHART J M AL	172967424	CITIGROUP INC	8,091.00	207,250.97	375,056.44
10265000075	LOCKHART J M AL	191216100	COCA - COLA CO	4,380.00	295,912.80	295,255.36
10265000075	LOCKHART J M AL	22160K105	COSTCO WHSL CORP NEW	2,150.00	176,579.50	172,820.02
10265000075	LOCKHART J M AL	244199105	DEERE & CO	2,280.00	147,219.60	213,221.04
10265000075	LOCKHART J M AL	254687106	WALT DISNEY CO/THE	6,900.00	208,104.00	299,896.08
10265000075	LOCKHART J M AL	260003108	DOVER CORP	3,310.00	154,246.00	205,392.12
10265000075	LOCKHART J M AL	261980759	DREYFUS HIGH YIELD-I	112,938.86	674,245.05	745,860.23
10265000075	LOCKHART J M AL	26203E604	DREYFUS/NEWTON INTERN EQTY-I	79,859.18	1,179,520.19	1,436,861.74
10265000075	LOCKHART J M AL	268648102	E M C CORP MASS	10,910.00	229,000.90	219,256.58
10265000075	LOCKHART J M AL	278058102	EATON CORP	3,590.00	127,445.00	188,108.82
10265000075	LOCKHART J M AL	30231G102	EXXON MOBIL CORP	6,500.00	472,095.00	333,307.76
10265000075	LOCKHART J M AL	35671D857	FREEMONT MCMORAN COPPER & GO	3,030.00	92,263.50	156,099.54
10265000075	LOCKHART J M AL	369604103	GENERAL ELECTRIC COMPANY	10,820.00	164,680.40	179,846.03
10265000075	LOCKHART J M AL	406216101	HALLIBURTON CO	3,617.00	110,390.84	101,030.91
10265000075	LOCKHART J M AL	437076102	HOME DEPOT INC	5,080.00	166,979.60	190,185.04

10265000075	LOCKHART J M AL	438516106	HONEYWELL INTL INC	3,750.00	164,662.50	134,034.36
10265000075	LOCKHART J M AL	441060100	HOSPIRA INC	3,750.00	138,750.00	210,716.65
10265000075	LOCKHART J M AL	458140100	INTEL CORP	10,060.00	214,630.10	231,474.24
10265000075	LOCKHART J M AL	459200101	INTERNATIONAL BUSINESS MACHI	2,262.00	395,555.94	244,387.63
10265000075	LOCKHART J M AL	46625H100	JP MORGAN CHASE & CO	9,185.00	276,652.20	223,621.81
10265000075	LOCKHART J M AL	478366107	JOHNSON CONTROLS INC	6,930.00	182,744.10	279,309.49
10265000075	LOCKHART J M AL	50075N104	KRAFT FOODS INC CL A	7,110.00	238,753.80	242,348.61
10265000075	LOCKHART J M AL	517834107	LAS VEGAS SANDS CORP	4,080.00	156,427.20	179,816.61
10265000075	LOCKHART J M AL	582839106	MEAD JOHNSON NUTRITION	890.00	61,258.70	59,378.75
10265000075	LOCKHART J M AL	59156R108	METLIFE INC	4,830.00	135,288.30	163,758.74
10265000075	LOCKHART J M AL	651290108	NEWFIELD EXPL CO	3,060.00	121,451.40	207,318.77
10265000075	LOCKHART J M AL	693475105	PNC FINANCIAL SERVICES GROUP	3,710.00	178,784.90	225,043.62
10265000075	LOCKHART J M AL	713448108	PEPSICO INC	2,476.00	153,264.40	67,610.46
10265000075	LOCKHART J M AL	717081103	PFIZER INC	15,436.00	272,908.48	226,338.19
10265000075	LOCKHART J M AL	726505100	PLAINS EXPLORATION & PR-W/I	3,820.00	86,752.20	138,467.36
10265000075	LOCKHART J M AL	741481105	T ROWE PRICE HIGH YIELD FD I	109,389.28	678,213.58	744,092.51
10265000075	LOCKHART J M AL	742718109	PROCTER & GAMBLE CO	3,990.00	252,088.20	198,676.06
10265000075	LOCKHART J M AL	74733V100	QEP RESOURCES INC	3,990.00	108,009.30	164,600.66
10265000075	LOCKHART J M AL	779376102	ROVI CORP	3,900.00	167,622.00	194,794.63
10265000075	LOCKHART J M AL	79466L302	SALESFORCE.COM INC	1,731.00	197,818.68	231,275.45
10265000075	LOCKHART J M AL	806857108	SCHLUMBERGER LTD	1,820.00	108,708.60	153,185.76
10265000075	LOCKHART J M AL	816851109	SEMPRA ENERGY	3,430.00	176,645.00	188,302.20
10265000075	LOCKHART J M AL	82481R106	SHIRE PLC	1,952.00	183,351.36	179,345.86
10265000075	LOCKHART J M AL	845467109	SOUTHWESTERN ENERGY CO	3,270.00	108,989.10	139,600.88
10265000075	LOCKHART J M AL	857477103	STATE STREET CORP	5,570.00	179,131.20	237,591.30
10265000075	LOCKHART J M AL	86271F677	DREYFUS SELECT MGER S/C VL-I	104,104.46	1,712,518.43	1,754,596.65
10265000075	LOCKHART J M AL	86271F727	DREYFUS US EQUITY FUND-I	267,032.60	3,367,281.20	3,472,240.55
10265000075	LOCKHART J M AL	86271F768	DREYFUS PRE STRAT INTER ST-I	104,520.46	1,251,109.97	1,411,189.63
10265000075	LOCKHART J M AL	86271F818	DREYFUS PREM STRAT GBL ST-I	51,685.75	651,757.37	707,092.11
10265000075	LOCKHART J M AL	88076W103	TERADATA CORPORATION	5,000.00	267,650.00	247,532.26
10265000075	LOCKHART J M AL	902973304	US BANCORP	6,900.00	162,426.00	175,830.64
10265000075	LOCKHART J M AL	907818108	UNION PAC CORP	2,277.00	185,962.59	235,050.16
10265000075	LOCKHART J M AL	913017109	UNITED TECHNOLOGIES CORP	2,920.00	205,451.20	261,810.99
10265000075	LOCKHART J M AL	91913Y100	VALERO ENERGY CORP NEW	8,910.00	158,419.80	240,455.94
10265000075	LOCKHART J M AL	921909826	VANGUARD INST DEV MKTS ID-IS	334,307.30	2,808,181.36	3,560,889.27
10265000075	LOCKHART J M AL	92343V104	VERIZON COMMUNICATIONS INC	3,950.00	145,360.00	147,463.09
10265000075	LOCKHART J M AL	931422109	WALGREEN CO	5,230.00	172,014.70	224,391.06
10265000075	LOCKHART J M AL	942683103	WATSON PHARMACEUTICALS INC	2,860.00	195,195.00	180,231.48
10265000075	LOCKHART J M AL	949746101	WELLS FARGO & COMPANY	7,720.00	186,206.40	182,887.86
10265000075	LOCKHART J M AL	988498101	YUM! BRANDS INC	2,930.00	144,712.70	157,628.14
10265000075	LOCKHART J M AL	98956P102	ZIMMER HOLDINGS INC	3,340.00	178,623.20	224,541.52
10265000075	LOCKHART J M AL	999Z59291	021797-LOCKHART J A HERC-500	1.00	0.00	1.00
10265000075	LOCKHART J M AL	999Z86567	MELLON OPTIMA L/S STRATEGY F	52,727.06	4,986,171.72	4,734,585.67

TOTAL FOR ACCT#10265000075

41,896,277.98

46,648,708.56

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260217970	LOCKHART J A HE	00206RAX0	AT&T INC	35,000.00	37,550.45	34,973.75
10260217970	LOCKHART J A HE	02005MAE2	ALLYA 2010-3 A4	55,000.00	55,871.20	54,980.36
10260217970	LOCKHART J A HE	026874CA3	AMERICAN INTL GROUP	65,000.00	63,214.45	64,641.20
10260217970	LOCKHART J A HE	03063PAC6	AMCAR 2010-3 A3	115,000.00	115,311.65	114,982.57
10260217970	LOCKHART J A HE	03064PAC5	AMCAR 2011-3 A3	55,000.00	55,053.90	54,992.91
10260217970	LOCKHART J A HE	05565QBQ0	BP CAPITAL MARKETS PLC	140,000.00	145,954.20	143,229.80
10260217970	LOCKHART J A HE	05569M616	BNY MELLON MONEY MARKET FUND	214,673.68	214,673.68	214,673.68
10260217970	LOCKHART J A HE	05569M616	BNY MELLON MONEY MARKET FUND	70,218.44	70,218.44	70,218.44
10260217970	LOCKHART J A HE	060505CL6	BANK OF AMERICA CORP	270,000.00	249,898.50	278,299.80
10260217970	LOCKHART J A HE	06739FGF2	BARCLAYS BANK PLC	230,000.00	230,515.20	229,703.30
10260217970	LOCKHART J A HE	09247XAC5	BLACKROCK INC	130,000.00	150,179.90	128,954.80
10260217970	LOCKHART J A HE	10112RAS3	BOSTON PROPERTIES LP	120,000.00	115,084.80	118,070.40
10260217970	LOCKHART J A HE	12626PAE3	CRH AMERICA INC	155,000.00	162,450.85	149,267.55
10260217970	LOCKHART J A HE	13063A7D0	CALIFORNIA ST	270,000.00	325,314.90	272,222.10
10260217970	LOCKHART J A HE	17275RAC6	CISCO SYSTEMS INC	135,000.00	155,650.95	140,061.15
10260217970	LOCKHART J A HE	172967CQ2	CITIGROUP INC	125,000.00	122,595.00	130,446.25
10260217970	LOCKHART J A HE	172967EM9	CITIGROUP INC	110,000.00	117,542.70	108,950.95
10260217970	LOCKHART J A HE	20030NAL5	COMCAST CORP	160,000.00	183,049.60	156,841.60
10260217970	LOCKHART J A HE	21685WCJ4	RABOBANK NEDERLAND	110,000.00	120,552.30	108,268.60
10260217970	LOCKHART J A HE	3128CUQL3	FHLMC GOLD G30459	8,726.45	9,490.10	9,184.59
10260217970	LOCKHART J A HE	3128L15M8	FHLMC GOLD A69852	120,595.77	130,892.24	120,087.36
10260217970	LOCKHART J A HE	3128M1BF5	FHLMC GOLD G11938	24,732.85	26,450.79	24,678.83
10260217970	LOCKHART J A HE	3128M6AR9	FHLMC GOLD G04216	64,185.04	69,915.48	69,119.25
10260217970	LOCKHART J A HE	3128M6AU2	FHLMC GOLD G04219	136,252.05	147,650.90	145,725.82
10260217970	LOCKHART J A HE	3128M6SG4	FHLMC GOLD G04719	21,042.95	22,885.47	22,522.52
10260217970	LOCKHART J A HE	3128M7HN9	FHLMC GOLD G05337	146,435.19	159,508.92	157,280.55
10260217970	LOCKHART J A HE	3128M7T22	FHLMC GOLD G05669	71,107.60	79,095.12	75,735.14
10260217970	LOCKHART J A HE	3128M74X1	FHLMC GOLD G05938	131,303.23	141,459.53	139,325.03
10260217970	LOCKHART J A HE	3128M8G73	FHLMC GOLD G06222	341,532.40	358,038.66	333,950.35
10260217970	LOCKHART J A HE	3128P7J79	FHLMC GOLD C91186	55,086.00	59,218.00	55,055.49
10260217970	LOCKHART J A HE	3128P7KF9	FHLMC GOLD C91194	47,626.12	51,198.56	47,220.23
10260217970	LOCKHART J A HE	312938NJ8	FHLMC GOLD A90393	95,828.02	103,944.65	99,780.92
10260217970	LOCKHART J A HE	312941D20	FHLMC GOLD A92821	186,782.01	200,762.64	198,397.51
10260217970	LOCKHART J A HE	312943MV1	FHLMC GOLD A95160	100,574.49	105,435.26	98,156.85
10260217970	LOCKHART J A HE	312944PM7	FHLMC GOLD A95828	486,784.61	519,102.24	497,098.67
10260217970	LOCKHART J A HE	3133XSAE8	FED HOME LOAN BANK	200,000.00	212,834.00	203,712.95
10260217970	LOCKHART J A HE	31359MSL8	FEDERAL NATL MTG AS	170,000.00	181,799.70	184,016.50

10260217970	LOCKHART J A HE 31371LTV1	FNMA POOL # 255364	6.0%	80,657.58	89,358.92	85,095.56
10260217970	LOCKHART J A HE 3138AA457	FNMA POOL # AH8932	4.5%	294,085.71	312,389.60	297,532.03
10260217970	LOCKHART J A HE 3138AS5U2	FNMA POOL # AJ1758	3.5%	240,000.00	250,980.00	251,850.00
10260217970	LOCKHART J A HE 3138A44D4	FNMA POOL # AH3519	4.0%	324,235.22	340,275.14	317,088.09
10260217970	LOCKHART J A HE 3138A5AW2	FNMA POOL # AH3620	3.5%	224,530.71	234,802.99	226,600.60
10260217970	LOCKHART J A HE 3138A6KG4	FNMA POOL # AH4794	5.0%	276,855.27	299,632.15	291,044.10
10260217970	LOCKHART J A HE 3138EGGK4	FNMA POOL # AL0201	5.0%	161,000.55	174,197.77	172,949.82
10260217970	LOCKHART J A HE 3138EGT79	FNMA POOL # AL0573	3.5%	251,165.01	262,655.81	259,602.59
10260217970	LOCKHART J A HE 31385XD95	FNMA POOL # 555528	6.0%	74,424.23	82,662.25	75,009.52
10260217970	LOCKHART J A HE 31393DKA8	FNMA REMIC 2003-64	5.5%	115,960.12	119,284.70	121,468.22
10260217970	LOCKHART J A HE 31398AAY2	FED NATL MTGE ASSN	3.0%	30,000.00	32,084.40	29,919.00
10260217970	LOCKHART J A HE 31403DWH8	FNMA POOL # 745948	6.5%	139,565.91	155,303.36	151,488.46
10260217970	LOCKHART J A HE 31410GRK1	FNMA POOL 888890	6.5%	92,739.65	103,196.97	99,892.06
10260217970	LOCKHART J A HE 31410GTY9	FNMA POOL # 888967	6.0%	176,540.90	198,288.97	179,161.45
10260217970	LOCKHART J A HE 31410KMR2	FNMA POOL # 889668	6.0%	117,999.57	129,622.53	117,981.13
10260217970	LOCKHART J A HE 31412PG96	FNMA POOL # 930924	4.5% 4/	303,355.46	322,236.30	305,441.04
10260217970	LOCKHART J A HE 31413MC70	FNMA POOL # 949294	6.0%	94,331.62	103,682.71	94,578.50
10260217970	LOCKHART J A HE 31414CGL6	FNMA POOL # 962003	5.5%	139,114.01	153,142.27	138,801.43
10260217970	LOCKHART J A HE 31414CRW0	FNMA POOL # 962301	4.5%	125,197.26	133,484.07	128,855.37
10260217970	LOCKHART J A HE 31414HKV8	FNMA POOL # 966608	5.5%	186,912.38	205,760.62	187,058.36
10260217970	LOCKHART J A HE 31414S6D0	FNMA POOL 975268	5.5%	41,921.65	45,559.61	44,785.75
10260217970	LOCKHART J A HE 31415B8M0	FNMA POOL # 981644	4.5%	11,271.95	12,018.04	11,705.24
10260217970	LOCKHART J A HE 31416RRQ8	FNMA POOL # AA7694	4.5%	194,427.44	207,053.56	202,174.16
10260217970	LOCKHART J A HE 31416SKB6	FNMA POOL # AA8389	4.5%	204,672.18	218,946.02	201,638.21
10260217970	LOCKHART J A HE 31417KVN4	FNMA POOL # AC1520	4.0%	103,549.00	111,098.76	105,102.23
10260217970	LOCKHART J A HE 31417VRS4	FNMA POOL # AC8596	4.0%	95,996.67	101,375.36	97,863.27
10260217970	LOCKHART J A HE 31417YYE1	FNMA POOL # MA0708	4.5%	158,224.21	168,516.69	163,465.39
10260217970	LOCKHART J A HE 31418MGR7	FNMA POOL # AD0207	6.0%	31,858.37	35,016.49	33,988.90
10260217970	LOCKHART J A HE 31418PTH8	FNMA POOL # AD2351	4.0%	157,956.77	166,807.09	162,522.70
10260217970	LOCKHART J A HE 31419GRR7	FNMA POOL # AE5895	3.325%	372,520.53	388,300.50	386,955.70
10260217970	LOCKHART J A HE 35242XAD3	FRNK 2007-1 A4	5.03%	3,143.90	3,144.34	3,143.60
10260217970	LOCKHART J A HE 361849RC8	GMACC 2001-C2 B	6.79%	75,000.00	74,865.00	78,782.23
10260217970	LOCKHART J A HE 36241KA73	GNMA POOL # 781830	5.0%	168,226.78	185,823.30	166,552.63
10260217970	LOCKHART J A HE 36241KGU6	GNMA POOL # 782011	5.0%	75,394.38	83,247.46	74,776.80
10260217970	LOCKHART J A HE 36241KKS6	GNMA POOL # 782105	5.0%	131,171.80	144,817.60	130,134.10
10260217970	LOCKHART J A HE 36828QHV1	GECCM 2004-C3 A3	4.865%	19,073.46	19,071.17	19,595.04
10260217970	LOCKHART J A HE 36962G3H5	GENERAL ELEC CAP CRP	5.625%	130,000.00	142,602.20	121,893.20
10260217970	LOCKHART J A HE 370334BH6	GENERAL MILLS INC	5.65%	90,000.00	106,570.80	98,416.05
10260217970	LOCKHART J A HE 38141GFD1	GOLDMAN SACHS GRP	6.75%	145,000.00	132,637.30	145,432.08
10260217970	LOCKHART J A HE 40429CCS9	HSBC FINANCE CORP	5.0%	175,000.00	180,405.75	163,086.00
10260217970	LOCKHART J A HE 41283HAC8	HD MOT 2009-2 A3	2.62%	146,659.21	147,391.04	149,110.54
10260217970	LOCKHART J A HE 41283UAD7	HD MOT 2007-1 A4	5.21%	12,462.94	12,521.27	12,461.15
10260217970	LOCKHART J A HE 448814JB0	HYDRO-QUEBEC	2.0%	90,000.00	91,849.50	89,982.90
10260217970	LOCKHART J A HE 4521518V8	ILLINOIS ST	4.421%	125,000.00	130,618.75	125,000.00
10260217970	LOCKHART J A HE 46625HBV1	JP MORGAN CHASE & C	5.125%	140,000.00	147,441.00	149,635.70
10260217970	LOCKHART J A HE 478366AR8	JOHNSON CONTROLS INC	5.5%	165,000.00	185,257.05	177,251.10
10260217970	LOCKHART J A HE 50075NBA1	KRAFT FOODS INC	5.375%	165,000.00	186,733.80	182,413.80

10260217970	LOCKHART J A HE 52108HUK8	LBUBS 2003-C7 A2	4.064%	5,366.18	5,367.41	5,398.04
10260217970	LOCKHART J A HE 539473AH1	LLOYDS TSB BANK PLC	6.375%	155,000.00	152,817.60	154,621.15
10260217970	LOCKHART J A HE 57582PWK2	MASSACHUSETTS ST	4.2%	85,000.00	94,273.50	85,150.45
10260217970	LOCKHART J A HE 59156RAT5	MET LIFE GLOB FNDG	7.717%	130,000.00	159,348.80	132,646.80
10260217970	LOCKHART J A HE 594918AM6	MICROSOFT CORP	5.3%	5,000.00	6,156.20	4,957.70
10260217970	LOCKHART J A HE 61748AAE6	MORGAN STANLEY GLOB	4.75%	225,000.00	213,822.00	211,261.40
10260217970	LOCKHART J A HE 629491AA9	NYSE EURONEXT	4.8%	145,000.00	154,029.15	154,485.70
10260217970	LOCKHART J A HE 646139X83	NEW JERSEY ST TPK AU	7.102%	145,000.00	197,733.60	145,000.00
10260217970	LOCKHART J A HE 64972FY26	NEW YORK N Y CITY MU	6.282%	95,000.00	109,107.50	95,000.00
10260217970	LOCKHART J A HE 652482BG4	NEWS AMERICA INC	5.3%	85,000.00	92,484.25	93,243.30
10260217970	LOCKHART J A HE 652482BN9	NEWS AMERICA INC	6.15%	65,000.00	69,442.75	61,053.85
10260217970	LOCKHART J A HE 65476BAD5	NAROT 2010-A A4	1.31%	65,000.00	65,538.20	64,989.03
10260217970	LOCKHART J A HE 6832348D3	ONTARIO (PROVINCE OF)	4.0%	175,000.00	195,272.00	174,699.00
10260217970	LOCKHART J A HE 6832348D3	ORACLE CORP	5.75%	205,000.00	244,243.15	204,903.65
10260217970	LOCKHART J A HE 68389XAC9	PNC FUNDING CORP	5.625%	130,000.00	141,144.90	129,413.70
10260217970	LOCKHART J A HE 693476BB8	PEPSICO INC	4.5%	120,000.00	134,710.80	119,737.50
10260217970	LOCKHART J A HE 713448BN7	PETROBRAS INTL FIN C	5.375%	125,000.00	126,375.00	125,451.30
10260217970	LOCKHART J A HE 71645WAR2	PRUDENTIAL FINL INC	4.75%	105,000.00	109,611.60	105,821.85
10260217970	LOCKHART J A HE 74432QB33	PUERTO RICO COMWLTH	3.67%	140,000.00	143,561.60	140,000.00
10260217970	LOCKHART J A HE 745177EW1	ROGERS WIRELESS INC	6.375%	200,000.00	222,002.00	210,904.00
10260217970	LOCKHART J A HE 77531QAD0	ROYAL BANK OF SCOTLA	4.875%	175,000.00	171,344.25	177,909.75
10260217970	LOCKHART J A HE 78010XAC5	SBC COMMUNICATIONS	5.875%	130,000.00	135,440.50	131,524.40
10260217970	LOCKHART J A HE 78387GAK9	SIMON PROPERTY GROUP	5.65%	145,000.00	159,009.90	144,489.80
10260217970	LOCKHART J A HE 828807CD7	SOUTHERN CAL EDISON	4.65%	100,000.00	110,316.00	99,658.00
10260217970	LOCKHART J A HE 842400EU3	TD AMERITRADE HLDG CO	4.15%	115,000.00	122,130.00	115,477.40
10260217970	LOCKHART J A HE 87236YAB4	TELEFONICA EMISIONES	4.949%	155,000.00	152,921.45	158,556.20
10260217970	LOCKHART J A HE 87938WAJ2	THERMO FISHER SCIENTI	2.25%	95,000.00	96,323.35	95,485.85
10260217970	LOCKHART J A HE 883556BA9	TIME WARNER INC	3.15%	115,000.00	118,945.65	116,272.00
10260217970	LOCKHART J A HE 887317AJ4	TIME WARNER CABLE IN	4.125%	200,000.00	199,178.00	198,375.45
10260217970	LOCKHART J A HE 88732JAX6	TYCO INTL FIN	3.375%	180,000.00	187,205.40	179,416.80
10260217970	LOCKHART J A HE 902118BN7	UNITED MEXICAN STATE	5.625%	195,000.00	217,230.00	192,109.65
10260217970	LOCKHART J A HE 91086QAU2	U.S. TREASURY NOTE	6.25% 8/1	15,000.00	21,379.65	17,176.18
10260217970	LOCKHART J A HE 912810EQ7	U.S. TREASURY NOTE	2.375%	229,651.25	287,153.63	230,072.26
10260217970	LOCKHART J A HE 912810PS1	U.S. TREASURY NOTE	4.25%	430,000.00	465,642.70	460,042.80
10260217970	LOCKHART J A HE 912828BR0	U.S. TREASURY NOTE	4.5%	45,000.00	51,901.20	49,199.59
10260217970	LOCKHART J A HE 912828EN6	U.S. TREASURY NOTE	5.125%	30,000.00	35,810.10	32,664.85
10260217970	LOCKHART J A HE 912828FF2	U S INFL IX BD	2.375%	235,252.50	270,521.55	238,945.15
10260217970	LOCKHART J A HE 912828GD6	U S TREASURY INFL IN	1.375%	220,006.50	243,795.80	215,720.53
10260217970	LOCKHART J A HE 912828JE1	U S TREASURY INFL INDX	1.375%	182,824.25	203,519.96	186,682.93
10260217970	LOCKHART J A HE 912828MF4	U.S. TREASURY NOTE	1.75%	640,000.00	666,950.40	649,878.14
10260217970	LOCKHART J A HE 912828NP1	U.S. TREASURY NOTE	0.75% 8/1	345,000.00	348,004.95	346,780.06
10260217970	LOCKHART J A HE 912828NU0	U.S. TREASURY NOTE	0.75% 9/1	365,000.00	368,263.10	365,268.34
10260217970	LOCKHART J A HE 912828NY2	U.S. TREASURY NOTE	0.5% 10/1	235,000.00	235,918.85	234,554.03
10260217970	LOCKHART J A HE 912828PB0	U.S. TREASURY NOTE	0.75% 12/	100,000.00	100,945.00	99,301.12
10260217970	LOCKHART J A HE 912828PL8	U.S. TREASURY NOTE	1.0%	175,000.00	177,611.00	174,775.00
10260217970	LOCKHART J A HE 912828PQ7	U S. TREASURY NOTE	0.5% 11/1	250,000.00	250,957.50	246,143.41
10260217970	LOCKHART J A HE 912828PU8	U S TREASURY NOTE	1.25%	760,000.00	776,324.80	763,062.62
10260217970	LOCKHART J A HE 912828PZ7					

