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Form **990**

Return of Organization Exempt From Income Tax
 Under section 501(c), 527, or 4947(a)(1) of the Internal Revenue Code (except black lung benefit trust or private foundation)

OMB No 1545-0047

2011

Open to Public Inspection

Department of the Treasury
Internal Revenue Service

▶ The organization may have to use a copy of this return to satisfy state reporting requirements

A For the 2011 calendar year, or tax year beginning _____ **and ending** _____

B Check if applicable: <input type="checkbox"/> Address change <input type="checkbox"/> Name change <input type="checkbox"/> Initial return <input type="checkbox"/> Terminated <input type="checkbox"/> Amended return <input type="checkbox"/> Application pending	C Name of organization BRANDEGEE JOHN L TR UWILL		D Employer identification number 04-2392828
	Doing Business As		E Telephone number (617) 722-7772
	Number and street (or P O box if mail is not delivered to street address) Room/suite		
	BNY Mellon, N.A. - P.O. BOX 185		
City or town, state or country, and ZIP + 4			
Pittsburgh PA 15230-0185		G Gross receipts \$ 9,746,335	
F Name and address of principal officer		H(a) Is this a group return for affiliates? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
		H(b) Are all affiliates included? <input type="checkbox"/> Yes <input type="checkbox"/> No	
		If "No," attach a list (see instructions)	
I Tax-exempt status <input type="checkbox"/> 501(c)(3) <input checked="" type="checkbox"/> 501(c) (3) ◀ (insert no) <input type="checkbox"/> 4947(a)(1) or <input type="checkbox"/> 527		H(c) Group exemption number ▶	
J Website: ▶ www.guidestar.org			
K Form of organization <input type="checkbox"/> Corporation <input checked="" type="checkbox"/> Trust <input type="checkbox"/> Association <input type="checkbox"/> Other ▶		L Year of formation 1	M State of legal domicile

E-FILE 50109491001 MAY 04 2012

Part I Summary		Prior Year	Current Year
Activities & Governance	1 Briefly describe the organization's mission or most significant activities: <u>The Brandeggee John Trust is a 501(c)(3) organization which supports the following Type III Organizations - American Leprosy Missions International and Deerfield Academy</u>		
	2 Check this box <input type="checkbox"/> if the organization discontinued its operations or disposed of more than 25% of its net assets		
	3 Number of voting members of the governing body (Part VI, line 1a)	3	2
	4 Number of independent voting members of the governing body (Part VI, line 1b)	4	2
	5 Total number of individuals employed in calendar year 2011 (Part V, line 2a)	5	0
	6 Total number of volunteers (estimate if necessary)	6	
	7a Total unrelated business revenue from Part VIII, column (C), line 12	7a	0
b Net unrelated business taxable income from Form 990-T, line 34	7b	0	
Revenue	8 Contributions and grants (Part VIII, line 1h)		0
	9 Program service revenue (Part VIII, line 2g)		0
	10 Investment income (Part VIII, column (A), lines 3, 4, and 7d)	1,330,376	1,110,698
	11 Other revenue (Part VIII, column (A), lines 5, 6d, 8c, 9c, 10c, and 11e)		0
12 Total revenue—add lines 8 through 11 (must equal Part VIII, column (A), line 12)	1,330,376	1,110,698	
Expenses	13 Grants and similar amounts paid (Part IX, column (A), lines 1–3)	414,468	403,705
	14 Benefits paid to or for members (Part IX, column (A), line 4)		0
	15 Salaries, other compensation, employee benefits (Part IX, column (A), lines 5–10)	90,956	76,645
	16a Professional fundraising fees (Part IX, column (A), line 11e)		0
	b Total fundraising expenses (Part IX, column (D), line 25)	0	
	17 Other expenses (Part IX, column (A), lines 13a–20d, 11f–24e)	16,226	22,034
18 Total expenses. Add lines 13–17 (must equal Part IX, column (A), line 25)	521,650	502,384	
19 Revenue less expenses Subtract line 18 from line 12	808,726	608,314	
Net Assets or Fund Balances	20 Total assets (Part X, line 16)	Beginning of Current Year 17,656,295	End of Year 18,223,902
	21 Total liabilities (Part X, line 26)	0	0
	22 Net assets or fund balances Subtract line 21 from line 20	17,656,295	18,223,902

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

Sign Here		Date	5/3/2011
	MICHAEL STAGIS	VICE PRESIDENT	
Type or print name and title			

Paid Preparer Use Only	Print/Type preparer's name	Preparer's signature	Date	Check <input checked="" type="checkbox"/> if self-employed	PTIN
	SHAWN P. HANLON		5/3/2012		P00965923
	Firm's name ▶ PRICEWATERHOUSECOOPERS LLP	Firm's EIN ▶ 13-4008324			
Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219			Phone no	412-355-6000	

May the IRS discuss this return with the preparer shown above? (see instructions) Yes No

SCANNED MAY 11 2012

12 ME

Part III Statement of Program Service Accomplishments

Check if Schedule O contains a response to any question in this Part III

1 Briefly describe the organization's mission:

The Brandegee John Trust is a 501(c)(3) organization which supports the following Type III Organizations - American Leprosy Missions International and Deerfield Academy

2 Did the organization undertake any significant program services during the year which were not listed on the prior Form 990 or 990-EZ? Yes No
If "Yes," describe these new services on Schedule O.

3 Did the organization cease conducting, or make significant changes in how it conducts, any program services? Yes No
If "Yes," describe these changes on Schedule O

4 Describe the organization's program service accomplishments for each of its three largest program services, as measured by expenses. Section 501(c)(3) and 501(c)(4) organizations and section 4947(a)(1) trusts are required to report the amount of grants and allocations to others, the total expenses, and revenue, if any, for each program service reported.

4a (Code:) (Expenses \$ 80,741 including grants of \$ 80,741) (Revenue \$ 0.)
AMERICAN LEPROSY MISSION INTERNATIONAL, ATTN MR JIM LYON, CONTROLLER, ONE ALM WAY GREENVILLE, SC 29601-3060

4b (Code:) (Expenses \$ 322,964 including grants of \$ 322,964) (Revenue \$ 0.)
DEERFIELD ACADEMY, ATTN KEITH FINAN, CFO, 7 BOYDEN LANE, DEERFIELD, MA 01342

4c (Code:) (Expenses \$ 0 including grants of \$ 0) (Revenue \$ 0.)

4d Other program services (Describe in Schedule O)
(Expenses \$ 0 including grants of \$ 0) (Revenue \$ 0)

4e Total program service expenses ▶ 403,705

Part IV Checklist of Required Schedules

	Yes	No
1 Is the organization described in section 501(c)(3) or 4947(a)(1) (other than a private foundation)? <i>If "Yes," complete Schedule A</i>	X	
2 Is the organization required to complete <i>Schedule B, Schedule of Contributors</i> (see instructions)?		X
3 Did the organization engage in direct or indirect political campaign activities on behalf of or in opposition to candidates for public office? <i>If "Yes," complete Schedule C, Part I</i>		X
4 Section 501(c)(3) organizations. Did the organization engage in lobbying activities, or have a section 501(h) election in effect during the tax year? <i>If "Yes," complete Schedule C, Part II</i>		X
5 Is the organization a section 501(c)(4), 501(c)(5), or 501(c)(6) organization that receives membership dues, assessments, or similar amounts as defined in Revenue Procedure 98-19? <i>If "Yes," complete Schedule C, Part III</i>		X
6 Did the organization maintain any donor advised funds or any similar funds or accounts for which donors have the right to provide advice on the distribution or investment of amounts in such funds or accounts? <i>If "Yes," complete Schedule D, Part I</i>		X
7 Did the organization receive or hold a conservation easement, including easements to preserve open space, the environment, historic land areas, or historic structures? <i>If "Yes," complete Schedule D, Part II</i>		X
8 Did the organization maintain collections of works of art, historical treasures, or other similar assets? <i>If "Yes," complete Schedule D, Part III</i>		X
9 Did the organization report an amount in Part X, line 21; serve as a custodian for amounts not listed in Part X, or provide credit counseling, debt management, credit repair, or debt negotiation services? <i>If "Yes," complete Schedule D, Part IV</i>		X
10 Did the organization, directly or through a related organization, hold assets in temporarily restricted endowments, permanent endowments, or quasi-endowments? <i>If "Yes," complete Schedule D, Part V</i>		X
11 If the organization's answer to any of the following questions is "Yes," then complete Schedule D, Parts VI, VII, VIII, IX, or X as applicable		
a Did the organization report an amount for land, buildings, and equipment in Part X, line 10? <i>If "Yes," complete Schedule D, Part VI</i>		X
b Did the organization report an amount for investments—other securities in Part X, line 12 that is 5% or more of its total assets reported in Part X, line 16? <i>If "Yes," complete Schedule D, Part VII.</i>		X
c Did the organization report an amount for investments—program related in Part X, line 13 that is 5% or more of its total assets reported in Part X, line 16? <i>If "Yes," complete Schedule D, Part VIII.</i>		X
d Did the organization report an amount for other assets in Part X, line 15 that is 5% or more of its total assets reported in Part X, line 16? <i>If "Yes," complete Schedule D, Part IX</i>		X
e Did the organization report an amount for other liabilities in Part X, line 25? <i>If "Yes," complete Schedule D, Part X.</i>		X
f Did the organization's separate or consolidated financial statements for the tax year include a footnote that addresses the organization's liability for uncertain tax positions under FIN 48 (ASC 740)? <i>If "Yes," complete Schedule D, Part X</i>		X
12a Did the organization obtain separate, independent audited financial statements for the tax year? <i>If "Yes," complete Schedule D, Parts XI, XII, and XIII</i>		X
b Was the organization included in consolidated, independent audited financial statements for the tax year? <i>If "Yes," and if the organization answered "No" to line 12a, then completing Schedule D, Parts XI, XII, and XIII is optional</i>		X
13 Is the organization a school described in section 170(b)(1)(A)(ii)? <i>If "Yes," complete Schedule E</i>		X
14a Did the organization maintain an office, employees, or agents outside of the United States?		X
b Did the organization have aggregate revenues or expenses of more than \$10,000 from grantmaking, fundraising, business, investment, and program service activities outside the United States, or aggregate foreign investments valued at \$100,000 or more? <i>If "Yes," complete Schedule F, Parts I and IV</i>		X
15 Did the organization report on Part IX, column (A), line 3, more than \$5,000 of grants or assistance to any organization or entity located outside the United States? <i>If "Yes," complete Schedule F, Parts II and IV</i>		X
16 Did the organization report on Part IX, column (A), line 3, more than \$5,000 of aggregate grants or assistance to individuals located outside the United States? <i>If "Yes," complete Schedule F, Parts III and IV</i>		X
17 Did the organization report a total of more than \$15,000 of expenses for professional fundraising services on Part IX, column (A), lines 6 and 11e? <i>If "Yes," complete Schedule G, Part I (see instructions)</i>		X
18 Did the organization report more than \$15,000 total of fundraising event gross income and contributions on Part VIII, lines 1c and 8a? <i>If "Yes," complete Schedule G, Part II</i>		X
19 Did the organization report more than \$15,000 of gross income from gaming activities on Part VIII, line 9a? <i>If "Yes," complete Schedule G, Part III</i>		X
20a Did the organization operate one or more hospital facilities? <i>If "Yes," complete Schedule H</i>		X
b If "Yes" to line 20a, did the organization attach a copy of its audited financial statements to this return?		

Part IV Checklist of Required Schedules (continued)

	Yes	No
21 Did the organization report more than \$5,000 of grants and other assistance to any government or organization in the United States on Part IX, column (A), line 1? <i>If "Yes," complete Schedule I, Parts I and II</i>	X	
22 Did the organization report more than \$5,000 of grants and other assistance to individuals in the United States on Part IX, column (A), line 2? <i>If "Yes," complete Schedule I, Parts I and III</i>		X
23 Did the organization answer "Yes" to Part VII, Section A, line 3, 4, or 5 about compensation of the organization's current and former officers, directors, trustees, key employees, and highest compensated employees? <i>If "Yes," complete Schedule J</i>		X
24a Did the organization have a tax-exempt bond issue with an outstanding principal amount of more than \$100,000 as of the last day of the year, that was issued after December 31, 2002? <i>If "Yes," answer lines 24b through 24d and complete Schedule K. If "No," go to line 25</i>		X
24b Did the organization invest any proceeds of tax-exempt bonds beyond a temporary period exception?		
24c Did the organization maintain an escrow account other than a refunding escrow at any time during the year to defease any tax-exempt bonds?		
24d Did the organization act as an "on behalf of" issuer for bonds outstanding at any time during the year?		
25a Section 501(c)(3) and 501(c)(4) organizations. Did the organization engage in an excess benefit transaction with a disqualified person during the year? <i>If "Yes," complete Schedule L, Part I</i>		X
25b Is the organization aware that it engaged in an excess benefit transaction with a disqualified person in a prior year, and that the transaction has not been reported on any of the organization's prior Forms 990 or 990-EZ? <i>If "Yes," complete Schedule L, Part I</i>		X
26 Was a loan to or by a current or former officer, director, trustee, key employee, highly compensated employee, or disqualified person outstanding as of the end of the organization's tax year? <i>If "Yes," complete Schedule L, Part II</i>		X
27 Did the organization provide a grant or other assistance to an officer, director, trustee, key employee, substantial contributor or employee thereof, a grant selection committee member, or to a 35% controlled entity or family member of any of these persons? <i>If "Yes," complete Schedule L, Part III</i>		X
28 Was the organization a party to a business transaction with one of the following parties (see Schedule L, Part IV instructions for applicable filing thresholds, conditions, and exceptions)		
28a a A current or former officer, director, trustee, or key employee? <i>If "Yes," complete Schedule L, Part IV</i>		X
28b b A family member of a current or former officer, director, trustee, or key employee? <i>If "Yes," complete Schedule L, Part IV</i>		X
28c c An entity of which a current or former officer, director, trustee, or key employee (or a family member thereof) was an officer, director, trustee, or direct or indirect owner? <i>If "Yes," complete Schedule L, Part IV</i>		X
29 Did the organization receive more than \$25,000 in non-cash contributions? <i>If "Yes," complete Schedule M</i>		X
30 Did the organization receive contributions of art, historical treasures, or other similar assets, or qualified conservation contributions? <i>If "Yes," complete Schedule M</i>		X
31 Did the organization liquidate, terminate, or dissolve and cease operations? <i>If "Yes," complete Schedule N, Part I</i>		X
32 Did the organization sell, exchange, dispose of, or transfer more than 25% of its net assets? <i>If "Yes," complete Schedule N, Part II</i>		X
33 Did the organization own 100% of an entity disregarded as separate from the organization under Regulations sections 301.7701-2 and 301.7701-3? <i>If "Yes," complete Schedule R, Part I</i>		X
34 Was the organization related to any tax-exempt or taxable entity? <i>If "Yes," complete Schedule R, Parts II, III, IV, and V, line 1</i>		X
35a Did the organization have a controlled entity within the meaning of section 512(b)(13)?		X
35b b Did the organization receive any payment from or engage in any transaction with a controlled entity within the meaning of section 512(b)(13)? <i>If "Yes," complete Schedule R, Part V, line 2</i>		X
36 Section 501(c)(3) organizations. Did the organization make any transfers to an exempt non-charitable related organization? <i>If "Yes," complete Schedule R, Part V, line 2</i>		X
37 Did the organization conduct more than 5% of its activities through an entity that is not a related organization and that is treated as a partnership for federal income tax purposes? <i>If "Yes," complete Schedule R, Part VI</i>		X
38 Did the organization complete Schedule O and provide explanations in Schedule O for Part VI, lines 11 and 19? Note. All Form 990 filers are required to complete Schedule O	X	

Part V Statements Regarding Other IRS Filings and Tax Compliance

Check if Schedule O contains a response to any question in this Part V

X

Table with columns for question number, question text, and Yes/No response boxes. Includes questions 1a through 14b regarding IRS filings and tax compliance.

Part VI Governance, Management, and Disclosure For each "Yes" response to lines 2 through 7b below, and for a "No" response to line 8a, 8b, or 10b below, describe the circumstances, processes, or changes in Schedule O. See instructions. Check if Schedule O contains a response to any question in this Part VI.

Section A. Governing Body and Management

	Yes	No
1a Enter the number of voting members of the governing body at the end of the tax year. If there are material differences in voting rights among members of the governing body, or if the governing body delegated broad authority to an executive committee or similar committee, explain in Schedule O.		
1b Enter the number of voting members included in line 1a, above, who are independent.		
2 Did any officer, director, trustee, or key employee have a family relationship or a business relationship with any other officer, director, trustee, or key employee?		X
3 Did the organization delegate control over management duties customarily performed by or under the direct supervision of officers, directors, or trustees, or key employees to a management company or other person?		X
4 Did the organization make any significant changes to its governing documents since the prior Form 990 was filed?		X
5 Did the organization become aware during the year of a significant diversion of the organization's assets?		X
6 Did the organization have members or stockholders?		X
7a Did the organization have members, stockholders, or other persons who had the power to elect or appoint one or more members of the governing body?		X
7b Are any governance decisions of the organization reserved to (or subject to approval by) members, stockholders, or persons other than the governing body?		X
8 Did the organization contemporaneously document the meetings held or written actions undertaken during the year by the following:		
a The governing body?		X
b Each committee with authority to act on behalf of the governing body?		X
9 Is there any officer, director, trustee, or key employee listed in Part VII, Section A, who cannot be reached at the organization's mailing address? If "Yes," provide the names and addresses in Schedule O.		X

Section B. Policies (This Section B requests information about policies not required by the Internal Revenue Code.)

	Yes	No
10a Did the organization have local chapters, branches, or affiliates?		X
10b If "Yes," did the organization have written policies and procedures governing the activities of such chapters, affiliates, and branches to ensure their operations are consistent with the organization's exempt purposes?		
11a Has the organization provided a complete copy of this Form 990 to all members of its governing body before filing the form?	X	
11b Describe in Schedule O the process, if any, used by the organization to review this Form 990.		
12a Did the organization have a written conflict of interest policy? If "No," go to line 13.		X
12b Were officers, directors, or trustees, and key employees required to disclose annually interests that could give rise to conflicts?		X
12c Did the organization regularly and consistently monitor and enforce compliance with the policy? If "Yes," describe in Schedule O how this was done.		X
13 Did the organization have a written whistleblower policy?		X
14 Did the organization have a written document retention and destruction policy?		X
15 Did the process for determining compensation of the following persons include a review and approval by independent persons, comparability data, and contemporaneous substantiation of the deliberation and decision?		
15a The organization's CEO, Executive Director, or top management official.		X
15b Other officers or key employees of the organization. If "Yes" to line 15a or 15b, describe the process in Schedule O (see instructions).		X
16a Did the organization invest in, contribute assets to, or participate in a joint venture or similar arrangement with a taxable entity during the year?		X
16b If "Yes," did the organization follow a written policy or procedure requiring the organization to evaluate its participation in joint venture arrangements under applicable federal tax law, and take steps to safeguard the organization's exempt status with respect to such arrangements?		

Section C. Disclosure

- 17** List the states with which a copy of this Form 990 is required to be filed. ▶
- 18** Section 6104 requires an organization to make its Forms 1023 (or 1024 if applicable), 990, and 990-T (Section 501(c)(3)s only) available for public inspection. Indicate how you made these available. Check all that apply.
 Own website Another's website Upon request
- 19** Describe in Schedule O whether (and if so, how), the organization made its governing documents, conflict of interest policy, and financial statements available to the public.
- 20** State the name, physical address, and telephone number of the person who possesses the books and records of the organization: ▶
 BNY MELLON, N A (617) 772-7772
 PO BOX 185, PITTSBURGH, PA 15230-0185

Part VII Compensation of Officers, Directors, Trustees, Key Employees, Highest Compensated Employees, and Independent Contractors

Check if Schedule O contains a response to any question in this Part VII

Section A. Officers, Directors, Trustees, Key Employees, and Highest Compensated Employees

1a Complete this table for all persons required to be listed Report compensation for the calendar year ending with or within the organization's tax year

- List all of the organization's **current** officers, directors, trustees (whether individuals or organizations), regardless of amount of compensation Enter -0- in columns (D), (E), and (F) if no compensation was paid
 - List all of the organization's **current** key employees, if any. See instructions for definition of "key employee "
 - List the organization's five **current** highest compensated employees (other than an officer, director, trustee, or key employee) who received reportable compensation (Box 5 of Form W-2 and/or Box 7 of Form 1099-MISC) of more than \$100,000 from the organization and any related organizations.
 - List all of the organization's **former** officers, key employees, and highest compensated employees who received more than \$100,000 of reportable compensation from the organization and any related organizations.
 - List all of the organization's **former directors or trustees** that received, in the capacity as a former director or trustee of the organization, more than \$10,000 of reportable compensation from the organization and any related organizations.
- List persons in the following order: individual trustees or directors; institutional trustees; officers; key employees; highest compensated employees; and former such persons.

Check this box if neither the organization nor any related organization compensated any current officer, director, or trustee.

(A) Name and Title	(B) Average hours per week (describe hours for related organizations in Schedule O)	(C) Position (do not check more than one box, unless person is both an officer and a director/trustee)						(D) Reportable compensation from the organization (W-2/1099-MISC)	(E) Reportable compensation from related organizations (W-2/1099-MISC)	(F) Estimated amount of other compensation from the organization and related organizations
		Individual trustee or director	Institutional trustee	Officer	Key employee	Highest compensated employee	Former			
(1) BINK GARRISON CO-TRUSTEE	1.00	X					0	0	9,169	
(2) BNY MELLON, N A CO-TRUSTEE	SEE SCH O		X				0	0	67,477	
(3)										
(4)										
(5)										
(6)										
(7)										
(8)										
(9)										
(10)										
(11)										
(12)										
(13)										
(14)										

Part VII Section A. Officers, Directors, Trustees, Key Employees, and Highest Compensated Employees (continued)

(A) Name and title	(B) Average hours per week (describe hours for related organizations in Schedule O)	(C) Position (do not check more than one box, unless person is both an officer and a director/trustee)						(D) Reportable compensation from the organization (W-2/1099-MISC)	(E) Reportable compensation from related organizations (W-2/1099-MISC)	(F) Estimated amount of other compensation from the organization and related organizations
		Individual trustee or director	Institutional trustee	Officer	Key employee	Highest compensated employee	Former			
(15)										
(16)										
(17)										
(18)										
(19)										
(20)										
(21)										
(22)										
(23)										
(24)										
(25)										

1b Sub-total	0	0	76,646
c Total from continuation sheets to Part VII, Section A	0	0	0
d Total (add lines 1b and 1c)	0	0	76,646

2 Total number of individuals (including but not limited to those listed above) who received more than \$100,000 of reportable compensation from the organization **0**

	Yes	No
3 Did the organization list any former officer, director, or trustee, key employee, or highest compensated employee on line 1a? <i>If "Yes," complete Schedule J for such individual</i>		X
4 For any individual listed on line 1a, is the sum of reportable compensation and other compensation from the organization and related organizations greater than \$150,000? <i>If "Yes," complete Schedule J for such individual</i>		X
5 Did any person listed on line 1a receive or accrue compensation from any unrelated organization or individual for services rendered to the organization? <i>If "Yes," complete Schedule J for such person</i>		X

Section B. Independent Contractors

1 Complete this table for your five highest compensated independent contractors that received more than \$100,000 of compensation from the organization Report compensation for the calendar year ending with or within the organization's tax year

(A) Name and business address	(B) Description of services	(C) Compensation
		0
		0
		0
		0
		0

2 Total number of independent contractors (including but not limited to those listed above) who received more than \$100,000 of compensation from the organization **0**

Part VIII Statement of Revenue		(A) Total revenue	(B) Related or exempt function revenue	(C) Unrelated business revenue	(D) Revenue excluded from tax under sections 512, 513, or 514	
Contributions, Gifts, Grants and Other Similar Amounts	1a Federated campaigns	0				
	b Membership dues	0				
	c Fundraising events	0				
	d Related organizations	0				
	e Government grants (contributions)	0				
	f All other contributions, gifts, grants, and similar amounts not included above	0				
	g Noncash contributions included in lines 1a-1f:	\$ 0				
	h Total. Add lines 1a-1f	0				
Program Service Revenue	Business Code					
	2a		0			
	b		0			
	c		0			
	d		0			
	e		0			
	g Total. Add lines 2a-2f		0			
Other Revenue	3 Investment income (including dividends, interest, and other similar amounts)		475,904		475,904	
	4 Income from investment of tax-exempt bond proceeds		0			
	5 Royalties		0			
	6a Gross rents	(i) Real				
		(ii) Personal				
		d Net rental income or (loss)	0	0		
	7a Gross amount from sales of assets other than inventory	(i) Securities	9,270,431	0		
	b Less: cost or other basis and sales expenses	(ii) Other	8,635,637	0		
	c Gain or (loss)		634,794	0		
	d Net gain or (loss)		634,794			634,794
	8a Gross income from fundraising events (not including \$ 0 of contributions reported on line 1c) See Part IV, line 18	a	0			
	b Less direct expenses	b	0			
	c Net income or (loss) from fundraising events		0			
	9a Gross income from gaming activities. See Part IV, line 19.	a	0			
	b Less direct expenses	b	0			
c Net income or (loss) from gaming activities		0				
10a Gross sales of inventory, less returns and allowances	a	0				
b Less cost of goods sold	b	0				
c Net income or (loss) from sales of inventory		0				
Miscellaneous Revenue		Business Code				
11a		0				
b		0				
c		0				
d All other revenue		0				
e Total. Add lines 11a-11d		0				
12 Total revenue. See instructions.		1,110,698	0	0	1,110,698	

Part IX Statement of Functional Expenses

Section 501(c)(3) and 501(c)(4) organizations must complete all columns. All other organizations must complete column (A) but are not required to complete columns (B), (C), and (D).

Check if Schedule O contains a response to any question in this Part IX

Do not include amounts reported on lines 6b, 7b, 8b, 9b, and 10b of Part VIII.	(A) Total expenses	(B) Program service expenses	(C) Management and general expenses	(D) Fundraising expenses
1 Grants and other assistance to governments and organizations in the United States. See Part IV, line 21	403,705	403,705		
2 Grants and other assistance to individuals in the United States. See Part IV, line 22	0			
3 Grants and other assistance to governments, organizations, and individuals outside the United States. See Part IV, lines 15 and 16	0			
4 Benefits paid to or for members	0			
5 Compensation of current officers, directors, trustees, and key employees	76,645		76,645	
6 Compensation not included above, to disqualified persons (as defined under section 4958(f)(1)) and persons described in section 4958(c)(3)(B)	0			
7 Other salaries and wages	0			
8 Pension plan accruals and contributions (include section 401(k) and 403(b) employer contributions)	0			
9 Other employee benefits	0			
10 Payroll taxes	0			
11 Fees for services (non-employees).				
a Management	0			
b Legal	3,555		3,555	
c Accounting	0			
d Lobbying	0			
e Professional fundraising services. See Part IV, line 17	0			
f Investment management fees	0			
g Other	0			
12 Advertising and promotion	0			
13 Office expenses	0			
14 Information technology	0			
15 Royalties	0			
16 Occupancy	0			
17 Travel	0			
18 Payments of travel or entertainment expenses for any federal, state, or local public officials	0			
19 Conferences, conventions, and meetings	0			
20 Interest	6,628		6,628	
21 Payments to affiliates	0			
22 Depreciation, depletion, and amortization	0	0	0	0
23 Insurance	0			
24 Other expenses. Itemize expenses not covered above (List miscellaneous expenses in line 24e. If line 24e amount exceeds 10% of line 25, column (A) amount, list line 24e expenses on Schedule O.)				
a Foreign Taxes Paid	9,483		9,483	
b MA Filing Fee Form PC	250		250	
c ISHARES Portfolio Adjustment	1,718		1,718	
d Other Expenses	400		400	
e All other expenses	0			
25 Total functional expenses. Add lines 1 through 24e	502,384	403,705	98,679	0
26 Joint costs. Complete this line only if the organization reported in column (B) joint costs from a combined educational campaign and fundraising solicitation. Check here <input type="checkbox"/> if following SOP 98-2 (ASC 958-720)				

Part X Balance Sheet

		(A) Beginning of year		(B) End of year
Assets	1 Cash—non-interest-bearing		1	0
	2 Savings and temporary cash investments	697,349	2	692,943
	3 Pledges and grants receivable, net	0	3	0
	4 Accounts receivable, net	0	4	0
	5 Receivables from current and former officers, directors, trustees, key employees, and highest compensated employees. Complete Part II of Schedule L		5	
	6 Receivables from other disqualified persons (as defined under section 4958(f)(1)), persons described in section 4958(c)(3)(B), and contributing employers and sponsoring organizations of section 501(c)(9) voluntary employees' beneficiary organizations (see instructions)		6	
	7 Notes and loans receivable, net	0	7	0
	8 Inventories for sale or use		8	0
	9 Prepaid expenses and deferred charges		9	0
	10a Land, buildings, and equipment cost or other basis. Complete Part VI of Schedule D	10a 0		
	b Less: accumulated depreciation	10b 0	0	10c 0
	11 Investments—publicly traded securities	0	11	0
	12 Investments—other securities. See Part IV, line 11	16,958,946	12	17,530,959
	13 Investments—program-related See Part IV, line 11	0	13	0
	14 Intangible assets	0	14	0
	15 Other assets. See Part IV, line 11	0	15	0
16 Total assets. Add lines 1 through 15 (must equal line 34)	17,656,295	16	18,223,902	
Liabilities	17 Accounts payable and accrued expenses		17	0
	18 Grants payable		18	
	19 Deferred revenue		19	0
	20 Tax-exempt bond liabilities		20	
	21 Escrow or custodial account liability Complete Part IV of Schedule D		21	
	22 Payables to current and former officers, directors, trustees, key employees, highest compensated employees, and disqualified persons. Complete Part II of Schedule L		22	
	23 Secured mortgages and notes payable to unrelated third parties	0	23	0
	24 Unsecured notes and loans payable to unrelated third parties	0	24	0
25 Other liabilities (including federal income tax, payables to related third parties, and other liabilities not included on lines 17-24) Complete Part X of Schedule D	0	25	0	
26 Total liabilities. Add lines 17 through 25	0	26	0	
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here <input type="checkbox"/> and complete lines 27 through 29, and lines 33 and 34.			
	27 Unrestricted net assets		27	
	28 Temporarily restricted net assets		28	
	29 Permanently restricted net assets		29	
	Organizations that do not follow SFAS 117, check here <input type="checkbox"/> and complete lines 30 through 34.			
	30 Capital stock or trust principal, or current funds	17,656,295	30	18,223,902
	31 Paid-in or capital surplus, or land, building, or equipment fund		31	
	32 Retained earnings, endowment, accumulated income, or other funds		32	
33 Total net assets or fund balances	17,656,295	33	18,223,902	
34 Total liabilities and net assets/fund balances	17,656,295	34	18,223,902	

Part XI Reconciliation of Net Assets

Check if Schedule O contains a response to any question in this Part XI

1	Total revenue (must equal Part VIII, column (A), line 12)	1	1,110,698
2	Total expenses (must equal Part IX, column (A), line 25)	2	502,384
3	Revenue less expenses. Subtract line 2 from line 1	3	608,314
4	Net assets or fund balances at beginning of year (must equal Part X, line 33, column (A))	4	17,656,295
5	Other changes in net assets or fund balances (explain in Schedule O)	5	-39,835
6	Net assets or fund balances at end of year Combine lines 3, 4, and 5 (must equal Part X, line 33, column (B))	6	18,224,774

Part XII Financial Statements and Reporting

Check if Schedule O contains a response to any question in this Part XII

		Yes	No
1	Accounting method used to prepare the Form 990: <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual <input type="checkbox"/> Other _____ If the organization changed its method of accounting from a prior year or checked "Other," explain in Schedule O.		
2a	Were the organization's financial statements compiled or reviewed by an independent accountant?		X
2b	Were the organization's financial statements audited by an independent accountant?		X
2c	If "Yes" to line 2a or 2b, does the organization have a committee that assumes responsibility for oversight of the audit, review, or compilation of its financial statements and selection of an independent accountant? If the organization changed either its oversight process or selection process during the tax year, explain in Schedule O.		
d	If "Yes" to line 2a or 2b, check a box below to indicate whether the financial statements for the year were issued on a separate basis, consolidated basis, or both: <input type="checkbox"/> Separate basis <input type="checkbox"/> Consolidated basis <input type="checkbox"/> Both consolidated and separate basis		
3a	As a result of a federal award, was the organization required to undergo an audit or audits as set forth in the Single Audit Act and OMB Circular A-133?		X
3b	If "Yes," did the organization undergo the required audit or audits? If the organization did not undergo the required audit or audits, explain why in Schedule O and describe any steps taken to undergo such audits.		

SCHEDULE A
(Form 990 or 990-EZ)

Public Charity Status and Public Support

OMB No 1545-0047

2011

Open to Public Inspection

Department of the Treasury
Internal Revenue Service

Complete if the organization is a section 501(c)(3) organization or a section 4947(a)(1) nonexempt charitable trust.

▶ Attach to Form 990 or Form 990-EZ. ▶ See separate instructions.

Name of the organization

BRANDEGEE JOHN L TR U/WILL

Employer identification number

04-2392828

Part I Reason for Public Charity Status (All organizations must complete this part.) See instructions.

The organization is not a private foundation because it is: (For lines 1 through 11, check only one box.)

- 1 A church, convention of churches, or association of churches described in **section 170(b)(1)(A)(i).**
- 2 A school described in **section 170(b)(1)(A)(ii).** (Attach Schedule E)
- 3 A hospital or a cooperative hospital service organization described in **section 170(b)(1)(A)(iii).**
- 4 A medical research organization operated in conjunction with a hospital described in **section 170(b)(1)(A)(iii).** Enter the hospital's name, city, and state
- 5 An organization operated for the benefit of a college or university owned or operated by a governmental unit described in **section 170(b)(1)(A)(iv).** (Complete Part II)
- 6 A federal, state, or local government or governmental unit described in **section 170(b)(1)(A)(v).**
- 7 An organization that normally receives a substantial part of its support from a governmental unit or from the general public described in **section 170(b)(1)(A)(vi).** (Complete Part II.)
- 8 A community trust described in **section 170(b)(1)(A)(vi).** (Complete Part II.)
- 9 An organization that normally receives: (1) more than 33 1/3% of its support from contributions, membership fees, and gross receipts from activities related to its exempt functions—subject to certain exceptions, and (2) no more than 33 1/3% of its support from gross investment income and unrelated business taxable income (less section 511 tax) from businesses acquired by the organization after June 30, 1975 See **section 509(a)(2).** (Complete Part III)
- 10 An organization organized and operated exclusively to test for public safety. See **section 509(a)(4).**
- 11 An organization organized and operated exclusively for the benefit of, to perform the functions of, or to carry out the purposes of one or more publicly supported organizations described in section 509(a)(1) or section 509(a)(2) See **section 509(a)(3).** Check the box that describes the type of supporting organization and complete lines 11e through 11h.
 - a Type I b Type II c Type III—Functionally integrated d Type III—Other
- e By checking this box, I certify that the organization is not controlled directly or indirectly by one or more disqualified persons other than foundation managers and other than one or more publicly supported organizations described in section 509(a)(1) or section 509(a)(2)
- f If the organization received a written determination from the IRS that it is a Type I, Type II, or Type III supporting organization, check this box
- g Since August 17, 2006, has the organization accepted any gift or contribution from any of the following persons?
 - (i) A person who directly or indirectly controls, either alone or together with persons described in (ii) and (iii) below, the governing body of the supported organization?
 - (ii) A family member of a person described in (i) above?
 - (iii) A 35% controlled entity of a person described in (i) or (ii) above?

	Yes	No
11g(i)		X
11g(ii)		X
11g(iii)		X

(i) Name of supported organization	(ii) EIN	(iii) Type of organization (described on lines 1–9 above or IRC section (see instructions))	(iv) Is the organization in col (i) listed in your governing document?		(v) Did you notify the organization in col (i) of your support?		(vi) Is the organization in col (i) organized in the U S ?		(vii) Amount of support
			Yes	No	Yes	No	Yes	No	
(A) AMERICAN LEPROSY		2	X		X		X		80,741
(B) DEERFIELD ACADEM		2	X		X		X		322,964
(C)									0
(D)									0
(E)									0
Total	2								403,705

Part II Support Schedule for Organizations Described in Sections 170(b)(1)(A)(iv) and 170(b)(1)(A)(vi)

(Complete only if you checked the box on line 5, 7, or 8 of Part I or if the organization failed to qualify under Part III. If the organization fails to qualify under the tests listed below, please complete Part III.)

Section A. Public Support

Calendar year (or fiscal year beginning in) ▶	(a) 2007	(b) 2008	(c) 2009	(d) 2010	(e) 2011	(f) Total
1 Gifts, grants, contributions, and membership fees received (Do not include any "unusual grants.")						0
2 Tax revenues levied for the organization's benefit and either paid to or expended on its behalf						0
3 The value of services or facilities furnished by a governmental unit to the organization without charge						0
4 Total. Add lines 1 through 3	0	0	0	0	0	0
5 The portion of total contributions by each person (other than a governmental unit or publicly supported organization) included on line 1 that exceeds 2% of the amount shown on line 11, column (f)						
6 Public support. Subtract line 5 from line 4						0

Section B. Total Support

Calendar year (or fiscal year beginning in) ▶	(a) 2007	(b) 2008	(c) 2009	(d) 2010	(e) 2011	(f) Total
7 Amounts from line 4	0	0	0	0	0	0
8 Gross income from interest, dividends, payments received on securities loans, rents, royalties and income from similar sources						0
9 Net income from unrelated business activities, whether or not the business is regularly carried on						0
10 Other income. Do not include gain or loss from the sale of capital assets (Explain in Part IV.)						0
11 Total support. Add lines 7 through 10						0
12 Gross receipts from related activities, etc (see instructions)					12	
13 First five years. If the Form 990 is for the organization's first, second, third, fourth, or fifth tax year as a section 501(c)(3) organization, check this box and stop here ▶ <input type="checkbox"/>						

Section C. Computation of Public Support Percentage

14 Public support percentage for 2011 (line 6, column (f) divided by line 11, column (f))	14	0 00%
15 Public support percentage from 2010 Schedule A, Part II, line 14	15	0 00%
16a 33 1/3% support test—2011. If the organization did not check the box on line 13, and line 14 is 33 1/3% or more, check this box and stop here . The organization qualifies as a publicly supported organization. ▶ <input type="checkbox"/>		
b 33 1/3% support test—2010. If the organization did not check a box on line 13 or 16a, and line 15 is 33 1/3% or more, check this box and stop here . The organization qualifies as a publicly supported organization. ▶ <input type="checkbox"/>		
17a 10%-facts-and-circumstances test—2011. If the organization did not check a box on line 13, 16a, or 16b, and line 14 is 10% or more, and if the organization meets the "facts-and-circumstances" test, check this box and stop here . Explain in Part IV how the organization meets the "facts-and-circumstances" test. The organization qualifies as a publicly supported organization. ▶ <input type="checkbox"/>		
b 10%-facts-and-circumstances test—2010. If the organization did not check a box on line 13, 16a, 16b, or 17a, and line 15 is 10% or more, and if the organization meets the "facts-and-circumstances" test, check this box and stop here . Explain in Part IV how the organization meets the "facts-and-circumstances" test. The organization qualifies as a publicly supported organization. ▶ <input type="checkbox"/>		
18 Private foundation. If the organization did not check a box on line 13, 16a, 16b, 17a, or 17b, check this box and see instructions. ▶ <input type="checkbox"/>		

Part III Support Schedule for Organizations Described in Section 509(a)(2)

(Complete only if you checked the box on line 9 of Part I or if the organization failed to qualify under Part II. If the organization fails to qualify under the tests listed below, please complete Part II.)

Section A. Public Support

Calendar year (or fiscal year beginning in) ▶	(a) 2007	(b) 2008	(c) 2009	(d) 2010	(e) 2011	(f) Total
1 Gifts, grants, contributions, and membership fees received (Do not include any "unusual grants")						0
2 Gross receipts from admissions, merchandise sold or services performed, or facilities furnished in any activity that is related to the organization's tax-exempt purpose						0
3 Gross receipts from activities that are not an unrelated trade or business under section 513						0
4 Tax revenues levied for the organization's benefit and either paid to or expended on its behalf						0
5 The value of services or facilities furnished by a governmental unit to the organization without charge						0
6 Total. Add lines 1 through 5	0	0	0	0	0	0
7a Amounts included on lines 1, 2, and 3 received from disqualified persons						0
b Amounts included on lines 2 and 3 received from other than disqualified persons that exceed the greater of \$5,000 or 1% of the amount on line 13 for the year						0
c Add lines 7a and 7b	0	0	0	0	0	0
8 Public support (Subtract line 7c from line 6)						0

Section B. Total Support

Calendar year (or fiscal year beginning in) ▶	(a) 2007	(b) 2008	(c) 2009	(d) 2010	(e) 2011	(f) Total
9 Amounts from line 6	0	0	0	0	0	0
10a Gross income from interest, dividends, payments received on securities loans, rents, royalties and income from similar sources						0
b Unrelated business taxable income (less section 511 taxes) from businesses acquired after June 30, 1975						0
c Add lines 10a and 10b	0	0	0	0	0	0
11 Net income from unrelated business activities not included in line 10b, whether or not the business is regularly carried on						0
12 Other income. Do not include gain or loss from the sale of capital assets (Explain in Part IV)						0
13 Total support. (Add lines 9, 10c, 11, and 12)	0	0	0	0	0	0

14 **First five years.** If the Form 990 is for the organization's first, second, third, fourth, or fifth tax year as a section 501(c)(3) organization, check this box and **stop here**

Section C. Computation of Public Support Percentage

15 Public support percentage for 2011 (line 8, column (f) divided by line 13, column (f))	15	0.00%
16 Public support percentage from 2010 Schedule A, Part III, line 15	16	0.00%

Section D. Computation of Investment Income Percentage

17 Investment income percentage for 2011 (line 10c, column (f) divided by line 13, column (f))	17	0.00%
18 Investment income percentage from 2010 Schedule A, Part III, line 17	18	0.00%

19a **33 1/3% support tests—2011.** If the organization did not check the box on line 14, and line 15 is more than 33 1/3%, and line 17 is not more than 33 1/3%, check this box and **stop here**. The organization qualifies as a publicly supported organization

b **33 1/3% support tests—2010.** If the organization did not check a box on line 14 or line 19a, and line 16 is more than 33 1/3%, and line 18 is not more than 33 1/3%, check this box and **stop here**. The organization qualifies as a publicly supported organization

20 **Private foundation.** If the organization did not check a box on line 14, 19a, or 19b, check this box and see instructions

**SCHEDULE I
(Form 990)**

Department of the Treasury
Internal Revenue Service
Name of the organization

**Grants and Other Assistance to Organizations,
Governments, and Individuals in the United States**

Complete if the organization answered "Yes" to Form 990, Part IV, line 21 or 22.
▶ Attach to Form 990.

OMB No. 1545-0047

2011

**Open to Public
Inspection**

Name of the organization

BRANDEGEE JOHN L TR U/WILL

Employer identification number

04-2392828

Part I General Information on Grants and Assistance

- 1 Does the organization maintain records to substantiate the amount of the grants or assistance, the grantees' eligibility for the grants or assistance, and the selection criteria used to award the grants or assistance? Yes No
- 2 Describe in Part IV the organization's procedures for monitoring the use of grant funds in the United States.

Part II Grants and Other Assistance to Governments and Organizations in the United States. Complete if the organization answered "Yes" to Form 990, Part IV, line 21, for any recipient that received more than \$5,000. Check this box if no one recipient received more than \$5,000. Part II can be duplicated if additional space is needed.

1 (a) Name and address of organization or government	(b) EIN	(c) IRC section if applicable	(d) Amount of cash grant	(e) Amount of non-cash assistance	(f) Method of valuation (book, FMV, appraisal, other)	(g) Description of non-cash assistance	(h) Purpose of grant or assistance
(1) AMERICAN LEPROSY MISSIO ONE ALM WAY GREENVILLE, SC			80,741	0			CHARITABLE
(2) DEERFIELD ACADEMY ATTN: JOSEPH MANORY, CFO			322,964	0			CHARITABLE
(3) -----			0	0			
(4) -----			0	0			
(5) -----			0	0			
(6) -----			0	0			
(7) -----			0	0			
(8) -----			0	0			
(9) -----			0	0			
(10) -----			0	0			
(11) -----			0	0			
(12) -----			0	0			

- 2 Enter total number of section 501(c)(3) and government organizations listed in the line 1 table 2
- 3 Enter total number of other organizations listed in the line 1 table 2

For Paperwork Reduction Act Notice, see the Instructions for Form 990.

(HTA)

SCHEDULE O
(Form 990 or 990-EZ)

Supplemental Information to Form 990 or 990-EZ

OMB No 1545-0047

2011

Open to Public Inspection

Department of the Treasury
Internal Revenue Service

Complete to provide information for responses to specific questions on
Form 990 or 990-EZ or to provide any additional information.
▶ Attach to Form 990 or 990-EZ.

Name of the organization

Employer identification number

BRANDEGEE JOHN L TR U/WILL

04-2392828

Form 990 Part VI Section C Line 19 NO DOCUMENTS AVAILABLE TO PUBLIC

Form 990 Part IV Line 5, 24 THIS QUESTION IS NOT APPLICABLE TO THIS ORGANIZATION AS IT IS A

501(c)(3)

Form 990 Part V Line 2B, 3B, 5C, 6B, 7B, 7G, 7H, 10, 11, 12 THIS QUESTION IS NOT APPLICABLE TO

THIS ORGANIZATION AS IT IS A 501(c)(3)

Form 990 Part VIII Section A Line 1A, COLUMN B AS TRUSTEE BNY MELLON, N.A. PROVIDES

ADMINISTRATIVE SERVICES SUCH AS ACTING AS INVESTMENT MANAGERS FOR THE NAMED ORGANIZATION.

THESE SERVICES REQUIRE NUMEROUS INDIVIDUAL BANK EMPLOYEES INVOLVMENT IN THE ACTIVITIES OF THE

ORGANIZATION AND THUS CANNOT BE QUANTIFIED ON AN HOURLY BASIS THEREFORE, THE TRUSTEE FEES ARE

NOT BASED UPON HOURLY BASIS, BUT ARE CALCULATED BASED ON FACTORS SUCH AS MARKET VALUE OF THE

ACCOUNT IN ACCORDANCE WITH BNY MELLON'S AGREEMENT WITH THE CLIENT

Form 990 Section B Line 10A, 10 B, 16B THIS QUESTION IS NOT APPLICABLE TO THIS ORGANIZATION AS

IT IS A 501 (c)(3)

Form 990 Part XI Line 2C, 3B THIS QUESTION IS NOT APPLICABLE TO THIS ORGANIZATION AS IT IS A

501 (c)(3)

Form 990 Part XI Line 5 THIS AMOUNT REPRESENTS ADJUSTMENTS AS A RECONCILIATION OF THE TRUST'S

NET ASSETS TO THE UNAUDITED FINANCIAL STATEMENTS. THIS AMOUNT IS COMPRISED OF A \$985.03

PURCHASE OF ACCRUED INTEREST FOR 2010, \$1288.37 PURCHASE OF ACCRUED INTEREST FOR 2011, \$40,502

PARTNERSHIP ADJUSTMENT, \$871 DISALLOWED LOSS, \$727.08 SALES SETTLED IN 2012, (\$1673.56)

MORTGAGE BACKED SECURITY SALES, AND \$25 ROUNDING ADJUSTMENT

description - short term	cusp	units	acquisition date	sale date	gross proceeds	less comm	tax cost	loss disallowed	net gain or loss
CITIGROUP INC	172967101	330	1/31/2011	3/9/2011	1532.13	1603.8			-71.67
GENERAL ELECTRIC CO	369604103	180	1/28/2011	3/9/2011	3703.25	3648.42			54.83
FORD MOTOR CO DEL	345370860	130	1/6/2011	3/9/2011	1889.38	2369.78			-480.4
BMC SOFTWARE INC	055921100	40	2/14/2011	3/9/2011	1989.27	1989.27			0
WELLS FARGO & CO NEW	949746101	130	3/3/2011	3/9/2011	4228.87	4209.95			18.92
NEWELL RUBBERMAID INC	651229106	100	1/27/2011	3/9/2011	1941.35	1936.9			4.45
SCHWAB CHARLES CORP NEW	808513105	80	1/5/2011	3/9/2011	1522.68	1434.52			88.16
COVIDIEN PLC	G2554F105	30	1/4/2011	3/9/2011	1600.32	1427.5			172.82
TERADATA CORP DEL	88076W103	20	3/3/2011	3/9/2011	1004.82	1000.19			4.63
AMERIPRISE FINL INC	03076C106	30	1/6/2011	3/9/2011	1902.83	1803.42			99.41
NEWELL RUBBERMAID INC	651229106	880	1/27/2011	8/10/2011	10237.02	16884.47			-6647.45
NEWELL RUBBERMAID INC	651229106	360	1/27/2011	8/10/2011	4187.87	6972.84			-2784.97
SCHWAB CHARLES CORP NEW	808513105	1070	1/5/2011	8/12/2011	12847.46	19186.71			-6339.25
AUTODESK INC COM	052769106	79	7/21/2011	8/19/2011	1931.35	1931.35			0
AUTODESK INC COM	052769106	428	7/20/2011	9/9/2011	10851.65	15337.64			-4485.99
AUTODESK INC COM	052769106	112	7/21/2011	9/9/2011	2839.68	4063.34			-1223.66
AUTODESK INC COM	052769106	214	7/21/2011	9/9/2011	5485.61	7763.88			-2278.27
AUTODESK INC COM	052769106	248	7/21/2011	9/9/2011	6341.53	8997.39			-2655.86
AUTODESK INC COM	052769106	79	7/21/2011	9/9/2011	2020.09	3765.76			-1745.67
BMC SOFTWARE INC	055921100	7	2/14/2011	10/11/2011	252.31	354.94			-102.63
BMC SOFTWARE INC	055921100	158	3/4/2011	10/11/2011	5686.3	7927.33			-2241.03
BMC SOFTWARE INC	055921100	110	3/3/2011	10/11/2011	3958.81	5511.92			-1553.11
BMC SOFTWARE INC	055921100	193	2/14/2011	10/11/2011	6945.92	9786.06			-2840.14
BMC SOFTWARE INC	055921100	170	2/11/2011	10/11/2011	6118.17	8465.9			-2347.73
BMC SOFTWARE INC	055921100	22	3/3/2011	10/11/2011	791.76	1094.75			-302.99
BMC SOFTWARE INC	055921100	297	2/11/2011	10/11/2011	10688.8	14755.16			-4066.36
BMC SOFTWARE INC	055921100	150	2/10/2011	10/11/2011	1439.57	2015.64			-576.07
BMC SOFTWARE INC	055921100	23	2/11/2011	10/12/2011	5417.36	7412.67			-1995.31
BMC SOFTWARE INC	055921100	115000	12/9/2010	1/10/2011	830.66	1142.66			-312
FNMA SF MTG 4 000% 01/01/2041	01F040610	60000	12/9/2010	1/10/2011	114568.75	114604.69			-35.94
FNMA SF MTG 4 000% 01/01/2041	01F040610	159.82	2/1/2010	1/10/2011	59765.63	59812.5			-46.87
BANC AMER COML MTG INC	05947U4A3	471.76	8/27/2010	1/10/2011	159.82	163.02			-3.2
PMCF 2001-ROCK A2	74438WAB2	471.76	8/27/2010	1/10/2011	471.76	480.53			-8.77
PMCF 2001-ROCK A2	74438WAB2	4717.59	2/24/2010	1/10/2011	4717.59	4899.84			-182.25
UNITED STATES TREAS NTS	912828FF2	10000	1/19/2010	1/11/2011	11541.76	11260.2			281.56
MERRILL LYNCH MORTGA CK11 A2FL	59022HMT6	1523.79	10/20/2010	1/12/2011	1523.79	1512.36			11.43
WASHINGTON ST	93974CQV5	20000	5/25/2010	1/12/2011	20176.6	20000			176.6
FIRST UN NATL BK 01-C2 CL A 2	33736XBZ1	2584.5	2/9/2010	1/14/2011	2584.5	2681.22			-96.72
GOLDMAN SACHS GROUP 3 625% 8/01/12	38141EA41	5000	4/19/2010	1/14/2011	5178.4	5125.7			52.7
U S TREASURY NOTE	912828PC8	30000	12/8/2010	1/14/2011	28244.41	28450.9			-206.49
FIRST UN NATL BK 01-C2 CL A 2	33736XBZ1	2584.49	2/24/2010	1/14/2011	2584.49	2678.38			-93.89
U S TREASURY NOTE	912828PC8	5000	12/9/2010	1/14/2011	4707.4	4987.36			-279.96
HDMOT 2009-2 A3 2 62% 3/15/14	41283HAC8	4732.8	1/20/2010	1/15/2011	4732.8	4833			-100.2
WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8	105.89	7/20/2010	1/15/2011	105.89	107.56			-1.67
J P MORGAN CHASE COML MTG SECS	46625MUC1	5780.85	6/29/2010	1/15/2011	5780.85	5961.05			-180.2
MORGAN STANLEY 07-IQ14 CL A-1	61754KAA3	3449.95	11/8/2010	1/15/2011	3449.95	3531.89			-81.94
LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8	84.19	1/29/2010	1/15/2011	84.19	84.69			-0.5
LBUBS 2000-C5 A2 6 51% 12/15/26	52108HCB8	167.04	2/10/2010	1/15/2011	167.04	171.13			-4.09
U S TREASURY NOTE 3 625% 2/15/20	912828MP2	35000	3/26/2010	1/18/2011	36111.38	34342.53			1768.85
GOLDMAN SACHS GROUP 3 625% 8/01/12	38141EA41	5000	4/19/2010	1/18/2011	5176.55	5125.7			50.85
NYSE EURONEXT	629491AA9	5000	8/2/2010	1/18/2011	5389.85	5446.5			-56.65

U S TREASURY NOTE	15000	12/8/2010	1/20/2011	13968 1	14225 45	-257 35
U S TREASURY NOTE	5000	12/8/2010	1/21/2011	4664 24	4741 82	-77 58
GOLDMAN SACHS GROUP 3.625% 8/01/12	5000	4/19/2010	1/24/2011	5175 7	5125 7	50
U S. TREASURY NOTE 3.5% 5/15/20	30000	8/12/2010	1/25/2011	30707 69	32076.68	-1368 99
FNMA REMIC 2003-64 BC 5.5% 3/25/30	2041 78	5/20/2010	1/25/2011	2041 78	2138 76	-96 98
U S TREASURY NOTE 3.625% 2/15/20	25000	3/26/2010	1/25/2011	25957.91	24470 8	1487.11
U S TREASURY NOTE 3.625% 2/15/20	5000	3/26/2010	1/25/2011	5191.58	4906 07	285.51
GOLDMAN SACHS GROUP 3.625% 8/01/12	10000	4/19/2010	1/28/2011	10363	10251 4	111 6
U S TREASURY NOTE 4.25% 5/15/40	10000	11/10/2010	2/3/2011	9529 65	10163 71	-634.06
COMMIT TO PUR FNMA 2/01/34	65000	1/25/2011	2/4/2011	63433 4	64471 88	-1038 48
COMMIT TO PUR FNMA 2/01/34	55000	1/10/2011	2/4/2011	53648.63	54647 66	-999.03
COMMIT TO PUR FNMA 2/01/34	65000	1/10/2011	2/4/2011	63402 93	64573 44	-1170 51
COMMIT TO PUR FNMA 2/01/34	65000	1/10/2011	2/4/2011	63405.47	64583 59	-1178 12
MOTOROLA INC	0 71	8/12/2010	2/7/2011	27 6	23 22	4 38
NEW YORK N Y	5000	10/7/2010	2/9/2011	4627	5000	-373
NEW YORK N Y	5000	10/7/2010	2/9/2011	4629 1	5000	-370 9
NEW YORK N Y	5000	10/7/2010	2/9/2011	4631 8	5000	-368 2
UNIVERSITY CALIF REVS	5000	12/7/2010	2/9/2011	5012 55	5000	12.55
PMCF 2001-ROCK A2	321.08	8/27/2010	2/10/2011	321 08	327 05	-5 97
GE COML MTG CORP	1825 82	8/27/2010	2/10/2011	1825 82	1875.17	-49.35
PMCF 2001-ROCK A2	3210 77	2/24/2010	2/10/2011	3210 77	3334 81	-124 04
NEW YORK N Y	5000	10/7/2010	2/11/2011	4677 5	5000	-322.5
MERRILL LYNCH MORTGGA CK1 A2FL	4280 63	10/20/2010	2/12/2011	4280 63	4248 52	32 11
MOTOROLA MOBILITY HOLDINGS-W	0 75	8/12/2010	2/14/2011	21 97	20 44	1 53
WBCMT 2003-C3 A1 4 037% 2/15/35	515.55	7/20/2010	2/15/2011	515 55	523 69	-8 14
J P MORGAN CHASE COML MTG SECS	5292 65	6/29/2010	2/15/2011	5292 65	5457.63	-164 98
FHLMC GOLD A95828 4 5% 12/01/40	452 41	12/17/2010	2/15/2011	452 41	460.96	-8 55
FHLMC GOLD A92821 5 0% 7/01/40	960 89	7/22/2010	2/15/2011	960 89	1020 65	-59 76
FHLMC GOLD G05938 5 0% 1/01/36	412 4	12/22/2010	2/15/2011	412 4	434.05	-21.65
FHLMC GOLD G05938 5 0% 1/01/36	274 93	7/19/2010	2/15/2011	274 93	291.73	-16.8
FHLMC GOLD G04216 5 5% 12/01/37	567 92	7/21/2010	2/15/2011	567 92	611 58	-43 66
FHLMC GOLD A93010 4 5% 7/01/40	270 4	7/19/2010	2/15/2011	270 4	280 41	-10 01
FHLMC GOLD G04219 5 5% 4/01/38	371 52	6/10/2010	2/15/2011	371 52	397 35	-25 83
FHLMC POOL G0-5337	307 05	12/22/2010	2/15/2011	307 05	327 39	-20 34
FHLMC POOL G0-5337	307 05	6/10/2010	2/15/2011	307 05	329 79	-22 74
FHLMC GOLD G12633 5.0% 4/01/22	258.59	4/14/2010	2/15/2011	258 59	274 11	-15 52
FHLMC GOLD POOL A90393 5 0% 12/01/39	1233.92	3/8/2010	2/15/2011	1233 92	1284 82	-50.9
FHLMC GOLD PL G05509 6 0% 6/01/39	508 55	12/29/2010	2/15/2011	508 55	550.66	-42.11
FHLMC GOLD A92988 5 0% 7/01/40	2492 87	7/22/2010	2/15/2011	2492 87	2647 12	-154 25
MORGAN STANLEY 07-IQ14 CL A-1	450 74	11/8/2010	2/15/2011	450 74	461.44	-10.7
FNMA POOL 932670 4 5% 3/01/40	95188 37	3/8/2010	2/16/2011	95872 54	96363 36	-490 82
FHLMC GOLD A93010 4 5% 7/01/40	13353 7	7/19/2010	2/16/2011	13447 59	13848 2	-400 61
U S TREASURY NOTE	5000	1/25/2011	2/18/2011	4963 46	4963 46	0
NEW YORK N Y	10000	10/7/2010	2/23/2011	9580.8	10000	-419 2
FEDERAL NAT'L MTGE ASSN POOL 745948	10000	10/7/2010	2/23/2011	157 68	173 65	-15 97
FEDERAL NAT'L MTGE ASSN POOL 889291	341 42	8/2/2010	2/25/2011	341 42	364 57	-23 15
FNMA POOL AC8596 4 0% 1/01/25	150 33	8/2/2010	2/25/2011	150 33	157 21	-6 88
FNMA POOL 932670 4 5% 3/01/40	1186 87	3/8/2010	2/25/2011	1186 87	1201 52	-14 65
FEDERAL NAT'L MTGE ASSN POOL 888890	1599 54	3/8/2010	2/25/2011	1599 54	1719 01	-119 47
FNMA POOL AD5672 4 5% 5/01/40	343.1	5/5/2010	2/25/2011	343 1	346 77	-3 67
FNMA POOL 0AD0207	3282.46	4/26/2010	2/25/2011	3282 46	3501 97	-219 51
FNMA POOL 0AD2351	288 19	12/13/2010	2/25/2011	288 19	296 52	-8 33

FNMA POOL #0AH3620	3138A5AW2	366 63	1/18/2011	2/25/2011	370 01	-3 38
FNMA REMIC 2003-64 BC 5.5% 3/25/30	31399DKA8	2740 66	5/20/2010	2/25/2011	2870 84	-130 18
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	354 79	7/6/2010	2/25/2011	389 83	-35 04
FNMA POOL 831812 6.0% 9/01/36	31407JDR0	1238 51	12/29/2010	2/25/2011	1350 36	-111 85
FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	3311.11	2/25/2010	2/25/2011	3496.33	-185 22
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	121 3	12/29/2010	2/25/2011	133 37	-12 07
FNMA POOL 0889572	31410KJR6	146 82	7/9/2010	2/25/2011	158 24	-11 42
AMYLIN PHARMACEUTICALS INC	032346108	54	6/21/2010	3/3/2011	615.86	1052 67
AMYLIN PHARMACEUTICALS INC	032346108	319	5/6/2010	3/3/2011	5864.75	-2237 53
AMYLIN PHARMACEUTICALS INC	032346108	370	6/18/2010	3/3/2011	4219.77	7098 67
AMYLIN PHARMACEUTICALS INC	032346108	146	6/21/2010	3/3/2011	1665.1	-2878 9
AMYLIN PHARMACEUTICALS INC	032346108	780	5/6/2010	3/3/2011	8895 73	-1177 34
FHLMC GOLD A92988 5.0% 7/01/40	312941J99	86465 07	7/22/2010	3/4/2011	90342 49	-5444 42
AMYLIN PHARMACEUTICALS INC	032346108	421	5/6/2010	3/4/2011	4671 03	-1472 6
AMYLIN PHARMACEUTICALS INC	032346108	79	5/6/2010	3/4/2011	885 42	-3068 97
AMYLIN PHARMACEUTICALS INC	032346108	139	5/6/2010	3/7/2011	1537 34	-566 98
AMYLIN PHARMACEUTICALS INC	032346108	182	5/6/2010	3/7/2011	2016 88	-1018 15
AMYLIN PHARMACEUTICALS INC	032346108	194 88	12/14/2010	3/8/2011	6162 2	-1329 15
DREYFUS GROWTH & VALUE FDS INC	26200C403	169172.93	10/14/2010	3/8/2011	180000	417 04
BNY MELLON LARGE CAP MARKET OPP FD-M	05569M418	656 82	12/21/2010	3/8/2011	7829.32	216541 35
BNY MELLON LARGE CAP MARKET OPP FD-M	05569M418	3 03	3/22/2010	3/8/2011	64 23	334 98
DREYFUS SELECT MANAGERS S/C VL-I	86271F677	949 8	12/31/2010	3/8/2011	20154 82	8 74
DREYFUS SELECT MANAGERS S/C VL-I	86271F677	5000	2/11/2011	3/8/2011	4366	1139 77
U S TREASURY NOTE 3.875% 8/15/40	912810QK7	366 34	12/31/2010	3/8/2011	5180 05	31 32
STRATEGIC GLOBAL STOCK -R	86271F818	9534 65	10/12/2010	3/8/2011	146 54	146 54
STRATEGIC GLOBAL STOCK -R	86271F818	75000	3/26/2010	3/8/2011	134819 95	8485 84
UNITED STATES TREAS NTS	912828BR0	95000	4/6/2010	3/8/2011	103141 48	286 6
UNITED STATES TREAS NTS	912828BR0	160000	12/8/2010	3/8/2011	148124 36	730 42
U S TREASURY NOTE	912828PC8	65000	2/4/2011	3/8/2011	63740 63	-3387 92
COMMIT TO PUR FNMA 3/01/34	01F040636	55000	2/4/2011	3/8/2011	5180 05	517 97
COMMIT TO PUR FNMA 3/01/34	01F040636	10000	2/4/2011	3/8/2011	53934 38	461 92
COMMIT TO PUR FNMA 3/01/34	01F040636	55000	2/4/2011	3/8/2011	9800 39	78 12
COMMIT TO PUR FNMA 3/01/34	01F040636	65000	2/4/2011	3/8/2011	53902 15	431 84
U S TREASURY NOTE 3.875% 8/15/40	912810QK7	5000	2/9/2011	3/8/2011	63710 16	517 97
U S TREASURY NOTE 3.875% 8/15/40	912810QK7	5000	2/9/2011	3/8/2011	4366	66 97
MOTOROLA MOBILITY HOLDINGS-W	620097105	20	8/12/2010	3/9/2011	4366	77 9
NEXTERA ENERGY INC	65339F101	20	8/24/2010	3/9/2011	4288 1	69 51
ALLSCRIPTS HEALTHCARE SOLU USD 0 01	01988P108	50	8/9/2010	3/9/2011	537 95	-7
NORDSTROM INC	655664100	50	8/17/2010	3/9/2011	1107 59	13 29
INTERNATIONAL BUSINESS MACHINES CORP	459200101	22	8/11/2010	3/9/2011	1043 89	179 9
INFORMATICA CORP	45666Q102	5	8/13/2010	3/9/2011	2181 37	432 26
INFORMATICA CORP	45666Q102	6	8/16/2010	3/9/2011	3614 12	752 1
INFORMATICA CORP	45666Q102	9	8/16/2010	3/9/2011	233 93	81 11
ENERGIZER HLDGS INC	29266R108	10	11/15/2010	3/9/2011	280 71	91 78
COMERICA INC COM	200340107	24	9/9/2010	3/9/2011	421 07	142 45
COMERICA INC COM	200340107	16	9/9/2010	3/9/2011	678 87	-30 53
CATERPILLAR INC	149123101	19	6/16/2010	3/9/2011	929 26	45 85
CARNIVAL CORP	143658300	40	7/1/2010	3/9/2011	619 51	30 13
ANADARKO PETE CORP	032511107	10	6/18/2010	3/9/2011	1958 59	735 97
AMERICAN EXPRESS COMPANY	025816109	40	6/21/2010	3/9/2011	1642 96	393 77
OCCIDENTAL PETROLEUM CORPORATION COMMON	674599105	48	6/11/2010	3/9/2011	799 19	373 83
					1806 15	106 85
					4889 79	836 48
					4053 31	

UNITED STATES T-NOTE 1 25%	912828QH6	15000 2/15/2011	3/9/2011	15026 9	14930 32	96 58
PMCF 2001-ROCK A2	74438WAB2	172 02 8/27/2010	3/10/2011	172 02	175 22	-3 2
GE COML MTG CORP	36828QHV1	300 16 8/27/2010	3/10/2011	300 16	308 27	-8 11
MERRILL LYNCH MORTGA CK1 A2FL	59022HMT6	4 88 10/20/2010	3/12/2011	4 88	4 84	0 04
WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8	247 24 7/20/2010	3/15/2011	247 24	251 14	-3 9
FHLMC GOLD PL G05509 6 0% 6/01/39	3128M7N28	476 03 12/29/2010	3/15/2011	476 03	515 45	-39 42
FHLMC GOLD POOL G05669 6 5% 4/01/39	3128MT722	168 99 2/18/2011	3/15/2011	168 99	188 27	-19 28
FHLMC GOLD G12633 5 0% 4/01/22	3128MBEE3	194 21 4/14/2010	3/15/2011	194 21	205 86	-11 65
FHLMC POOL G0-5337	3128M7HN9	162 34 6/10/2010	3/15/2011	162 34	174 36	-12 02
FHLMC POOL G0-5337	3128M7HN9	162 34 12/22/2010	3/15/2011	162 34	173 09	-10 75
FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2	275 44 6/10/2010	3/15/2011	275 44	294 59	-19 15
FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9	487 96 7/21/2010	3/15/2011	487 96	525 47	-37 51
FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1	294 88 7/19/2010	3/15/2011	294 88	312 89	-18 01
FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1	442 33 12/22/2010	3/15/2011	442 33	465 55	-23 22
FHLMC GOLD A92821 5 0% 7/01/40	312941D20	782 24 7/22/2010	3/15/2011	782 24	830 89	-48 65
FHLMC GOLD A92988 5 0% 7/01/40	312941J99	2213 49 7/22/2010	3/15/2011	2213 49	2350 45	-136 96
FHLMC GOLD A95828 4 5% 12/01/40	312944PM7	464 12/17/2010	3/15/2011	464	472 77	-8 77
FHLMC GOLD A93010 4 5% 7/01/40	312941KX4	37 89 7/19/2010	3/15/2011	37 89	39 29	-1 4
J P MORGAN CHASE COML MTG SECS	46625MCU1	10234 5 6/29/2010	3/15/2011	10234 5	10553 53	-319 03
MORGAN STANLEY 07-IQ14 CL A-1	61754KAA3	12774 42 11/8/2010	3/15/2011	12774 42	13077 81	-303 39
U S TREASURY NOTE 3 5% 5/15/20	912828ND8	10000 6/14/2010	3/23/2011	10243 36	10199 26	44 1
U S TREASURY NOTE	912828PC8	10000 11/25/2010	3/23/2011	9447 23	9547 78	-100 55
U S TREASURY NOTE	912828PC8	45000 12/8/2010	3/23/2011	42512 51	42676 35	-1673 84
U S TREASURY NOTE 3 5% 5/15/20	912828ND8	15000 8/12/2010	3/23/2011	15365 04	16038 34	-673 3
FEDERAL NAT'L MTGE ASSN POOL 889291	31410GTC1	294 85 8/2/2010	3/25/2011	294 85	314 84	-19 99
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	140 89 7/14/2010	3/25/2011	140 89	155 15	-14 26
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	317 7/6/2010	3/25/2011	317	348 3	-31 3
FNMA POOL 831812 6 0% 9/01/36	31407JDR0	335 95 12/29/2010	3/25/2011	335 95	366 29	-30 34
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	90 91 12/29/2010	3/25/2011	90 91	99 96	-9 05
FNMA POOL 0889572	31410KJR6	117 27 7/9/2010	3/25/2011	117 27	126 4	-9 13
FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8	1368 1 5/20/2010	3/25/2011	1368 1	1433 08	-64 98
FNMA POOL #0AH3620	3138A5AW2	428 73 1/18/2011	3/25/2011	428 73	432 68	-3 95
FNMA POOL OAD0207	31418MGR7	3483 74 4/26/2010	3/25/2011	3483 74	3716 72	-232 98
FNMA POOL AC8596 4 0% 1/01/25	31417VRS4	109 89 8/2/2010	3/25/2011	109 89	114 92	-5 03
FNMA POOL AD5672 4 5% 5/01/40	31418TJS7	252 42 5/5/2010	3/25/2011	252 42	255 12	-2 7
UNITED STATES TREASURY NOTE	912828NR7	80000 8/4/2010	3/31/2011	78649 68	78649 67	0 01
UNITED STATES TREASURY NOTE	912828NR7	15000 11/3/2010	3/31/2011	14746 82	14746 82	0
UNITED STATES TREASURY NOTE	912828NR7	25000 11/1/2010	3/31/2011	24578 03	24578 03	0
U S TREASURY NOTE 2 0%	912828PS3	15000 3/24/2011	3/31/2011	14916 75	14976 03	-59 28
PUBLIC SERVICE ENTERPRISE GROUP INC COM	744573106	187 5/20/2010	4/4/2011	5773 23	5764 07	9 16
PUBLIC SERVICE ENTERPRISE GROUP INC COM	744573106	248 5/20/2010	4/4/2011	7645 57	7644 33	1 24
PUBLIC SERVICE ENTERPRISE GROUP INC COM	744573106	728 5/20/2010	4/5/2011	22467 77	22439 8	27 97
PUBLIC SERVICE ENTERPRISE GROUP INC COM	744573106	352 5/20/2010	4/5/2011	10874 37	10850 01	24 36
PUBLIC SERVICE ENTERPRISE GROUP INC COM	744573106	375 5/20/2010	4/6/2011	11654 86	11558 96	95 9
FHLMC GOLD A92821 5 0% 7/01/40	312944PM7	45327 13 7/22/2010	4/7/2011	47168 54	48145 9	-977 36
FHLMC GOLD A95828 4 5% 12/01/40	312944PM7	54385 45 12/17/2010	4/7/2011	55065 27	55413 68	-348 41
COMMIT TO PUR FNMA SF MTG	01F040644	65000 3/8/2011	4/8/2011	63405 47	63514 65	-109 18
COMMIT TO PUR FNMA SF MTG	01F040644	55000 3/8/2011	4/8/2011	53646 49	53743 16	-96 67
COMMIT TO PUR FNMA SF MTG	01F040644	65000 3/8/2011	4/8/2011	63415 63	63476 56	-60 93
COMMIT TO PUR FNMA SF MTG	01F040644	65000 3/8/2011	4/8/2011	63400 39	63484 18	-83 79
PMCF 2001-ROCK A2	74438WAB2	570 03 8/27/2010	4/10/2011	570 03	580 63	-10 6
GE COML MTG CORP	36828QHV1	17039 93 8/27/2010	4/10/2011	17039 93	17500 54	-460 61

FHLMC GOLD G05938	5.0%	1/01/36	3128M74X1	194.1	7/19/2010	5/15/2011	194.1	205.96	-11.86
FHLMC GOLD A92821	5.0%	7/01/40	312941D20	247.09	7/22/2010	5/15/2011	247.09	262.46	-15.37
FHLMC GOLD G05938	5.0%	1/01/36	3128M74X1	291.16	12/22/2010	5/15/2011	291.16	306.45	-15.29
FHLMC GOLD PL G05509	6.0%	6/01/39	3128M7N28	365.95	12/29/2010	5/15/2011	365.95	396.26	-30.31
FHLMC GOLD POOL G05669	6.5%	4/01/39	3128M7T22	217.47	2/18/2011	5/15/2011	217.47	242.28	-24.81
FHLMC POOL G0-5337			3128M7HN9	138.09	6/10/2010	5/15/2011	138.09	148.32	-10.23
FHLMC POOL G0-5337			3128M7HN9	138.09	12/22/2010	5/15/2011	138.09	147.24	-9.15
FHLMC GOLD G04219	5.5%	4/01/38	3128M6AU2	228.06	6/10/2010	5/15/2011	228.06	243.92	-15.86
FHLMC GOLD G04216	5.5%	12/01/37	3128M6AR9	303.27	7/21/2010	5/15/2011	303.27	326.58	-23.31
MICROSOFT CORP			594918AM6	5000	2/3/2011	5/17/2011	5259.2	4957.7	301.5
FEDERAL NAT'L MTGE ASSN POOL		745948	31403DWH8	142.8	7/14/2010	5/25/2011	142.8	157.26	-14.46
FEDERAL NAT'L MTGE ASSN POOL		745948	31403DWH8	321.29	7/6/2010	5/25/2011	321.29	353.02	-31.73
FNMA POOL #831812	6.0%	9/01/36	31407JDR0	624.56	12/29/2010	5/25/2011	624.56	680.97	-56.41
FEDERAL NAT'L MTGE ASSN POOL		255364	31371LTV1	123.23	12/29/2010	5/25/2011	123.23	135.5	-12.27
FNMA POOL #0889572			31410KJR6	101.42	7/9/2010	5/25/2011	101.42	109.31	-7.89
FNMA POOL #0AH3519			3138AA4D4	125.9	4/8/2011	5/25/2011	125.9	122.96	2.94
FNMA POOL #0AH8932			3138AA4S7	210.91	2/16/2011	5/25/2011	210.91	213.38	-2.47
FNMA POOL #0AH4794			3138A6KG4	109.97	3/4/2011	5/25/2011	109.97	115.61	-5.64
FNMA POOL #0AH3620			3138A5AW2	411.88	1/18/2011	5/25/2011	411.88	415.68	-3.8
FNMA POOL AC8596	4.0%	1/01/25	31417VRS4	105.91	8/2/2010	5/25/2011	105.91	110.76	-4.85
FNMA POOL OAD2351			31418PTH8	102.32	12/13/2010	5/25/2011	102.32	105.28	-2.96
FNMA POOL OAD2351			31418PTH8	61.39	3/9/2011	5/25/2011	61.39	63.56	-2.17
GE COML MTG CORP			36828QHV1	5766.38	8/27/2010	6/10/2011	5766.38	5922.26	-155.88
FHLMC GOLD G04719	5.5%	1/01/38	3128M6SG4	268.14	3/9/2011	6/15/2011	268.14	286.99	-18.85
FHLMC GOLD PL G05509	6.0%	6/01/39	3128M7N28	438.65	12/29/2010	6/15/2011	438.65	474.98	-36.33
FHLMC GOLD POOL G05669	6.5%	4/01/39	3128M7T22	60.98	2/18/2011	6/15/2011	60.98	67.94	-6.96
FHLMC POOL G0-5337			3128M7HN9	202.27	12/22/2010	6/15/2011	202.27	215.67	-13.4
FHLMC GOLD G04216	5.5%	12/01/37	3128M6AR9	366.18	7/21/2010	6/15/2011	366.18	394.33	-28.15
FHLMC GOLD G05938	5.0%	1/01/36	3128M74X1	170.87	7/19/2010	6/15/2011	170.87	181.31	-10.44
FHLMC GOLD G05938	5.0%	1/01/36	3128M74X1	256.3	12/22/2010	6/15/2011	256.3	269.76	-13.46
FHLMC GOLD A92821	5.0%	7/01/40	312941D20	253.36	7/22/2010	6/15/2011	253.36	269.12	-15.76
FHLMC GOLD A95828	4.5%	12/01/40	312944PM7	204.58	12/17/2010	6/15/2011	204.58	208.45	-3.87
FHLMC POOL #A9-5160			312943WV1	450.33	4/8/2011	6/15/2011	450.33	439	11.33
FHLMC POOL #G0-6222			3128M8G73	190.34	4/8/2011	6/15/2011	190.34	185.55	4.79
WBCMT 2003-C3 A1	4.037%	2/15/35	929766CT8	106.63	7/20/2010	6/15/2011	106.63	108.31	-1.68
J P MORGAN CHASE COML MTG SECS			46625MCU1	11425.47	6/29/2010	6/15/2011	11425.47	11781.63	-356.16
FNMA POOL #0AH3620			3138A5AW2	717.43	1/18/2011	6/25/2011	717.43	724.04	-6.61
FNMA POOL OAD2351			31418PTH8	104.42	12/13/2010	6/25/2011	104.42	107.44	-3.02
FNMA POOL AC8596	4.0%	1/01/25	31417VRS4	89.78	8/2/2010	6/25/2011	89.78	93.89	-4.11
FEDERAL NAT'L MTGE ASSN POOL		745948	31403DWH8	167.72	7/14/2010	6/25/2011	167.72	184.7	-16.98
FEDERAL NAT'L MTGE ASSN POOL		745948	31403DWH8	377.36	7/6/2010	6/25/2011	377.36	414.62	-37.26
FNMA POOL #831812	6.0%	9/01/36	31407JDR0	1590.03	12/29/2010	6/25/2011	1590.03	1733.63	-143.6
FEDERAL NAT'L MTGE ASSN POOL		255364	31371LTV1	138.16	12/29/2010	6/25/2011	138.16	151.91	-13.75
FNMA POOL #0AL0201			3138EGGK4	524.45	4/15/2011	6/25/2011	524.45	563.37	-38.92
FNMA POOL #0AH3519			3138AA4D4	318.02	4/8/2011	6/25/2011	318.02	310.69	7.33
FNMA POOL #0AH8932			3138AA4S7	191.63	2/16/2011	6/25/2011	191.63	193.88	-2.25
FNMA POOL #0AH4794			3138A6KG4	114.43	3/4/2011	6/25/2011	114.43	120.29	-5.86
FNMA POOL OAD2351			31418PTH8	62.65	3/9/2011	6/25/2011	62.65	64.86	-2.21
GE COML MTG CORP			36828QHV1	2729.02	8/27/2010	7/10/2011	2729.02	2802.79	-73.77
FHLMC GOLD PL G05509	6.0%	6/01/39	3128M7N28	400.9	12/29/2010	7/15/2011	400.9	434.1	-33.2
FHLMC GOLD POOL G05669	6.5%	4/01/39	3128M7T22	103.34	2/18/2011	7/15/2011	103.34	115.13	-11.79
FHLMC POOL G0-5337			3128M7HN9	140.25	12/22/2010	7/15/2011	140.25	149.54	-9.29

FHLMC GOLD G04216	5 5% 12/01/37	256 23	275 93	7/15/2011	19 7
FHLMC POOL #G0-6222		394 28	384 48	7/15/2011	9 8
FHLMC GOLD G05938	5 0% 1/01/36	155 26	164 75	7/15/2011	-9 49
FHLMC GOLD G05938	5 0% 1/01/36	232 88	245 11	7/15/2011	-12 23
FHLMC GOLD A92821	5 0% 7/01/40	380 57	404 24	7/15/2011	-23 67
FHLMC GOLD A95828	4 5% 12/01/40	494 66	504 01	7/15/2011	-9 35
FHLMC POOL #A9-5160		466 38	454 79	7/15/2011	11 59
FHLMC GOLD G04719	5 5% 1/01/38	293 06	313 67	7/15/2011	-20 61
WBCMT 2003-C3 A1	4 037% 2/15/35	113 41	115 2	7/15/2011	-1 79
FNMA POOL #0AH4794		111 93	117 67	7/25/2011	-5 74
FNMA POOL OAD2351		141 78	146 79	7/25/2011	-5 01
FNMA POOL OAD2351		236 3	243 13	7/25/2011	-6 83
FNMA POOL AC8596	4 0% 1/01/25	129 57	135 5	7/25/2011	-5 93
FNMA POOL 831812	6 0% 9/01/36	483 16	526 8	7/25/2011	-43 64
FEDERAL NAT'L MTGE ASSN POOL	255364	170 73	187 72	7/25/2011	-16 99
FNMA POOL #0AH3620		611 04	616 67	7/25/2011	-5 63
FNMA POOL #0975268		202 12	215 93	7/25/2011	-13 81
FNMA POOL #0MA0708		43 92	45 37	7/25/2011	-1 45
FNMA POOL #0AL0201		423 4	454 82	7/25/2011	-31 42
FNMA POOL #0AH3519		316 03	308 83	7/25/2011	7 2
FNMA POOL #0AH8932		1845 19	1866 81	7/25/2011	-21 62
FHLMC POOL #A9-5160		44359 45	42306 42	8/2/2011	2053 03
U S TREASURY NOTE	3 625% 11/15/18	11301 17	10618 4	8/5/2011	682 77
U S TREASURY NOTE		10232	10034 41	8/9/2011	197 59
U S TREASURY NOTE		10292 54	10034 41	8/10/2011	258 13
NEWELL RUBBERMAID INC		5002 18	7544 05	8/10/2011	-2541 87
GE COML MTG CORP		1626 09	1670 05	8/10/2011	-43 96
FHLMC GOLD A95828	4 5% 12/01/40	459 82	468 51	8/15/2011	-8 69
FHLMC POOL #A9-5160		511 82	499 29	8/15/2011	12 53
FHLMC POOL #G0-6222		121 93	118 94	8/15/2011	2 99
FHLMC GOLD G05938	5 0% 1/01/36	363 8	382 9	8/15/2011	-19 1
FHLMC GOLD POOL G05669	6 5% 4/01/39	45 62	50 82	8/15/2011	-5 2
FHLMC GOLD PL G05509	6 0% 6/01/39	337 39	365 33	8/15/2011	-27 94
FHLMC GOLD G04719	5 5% 1/01/38	286 33	306 46	8/15/2011	-20 13
FHLMC POOL G0-5337		84 37	89 96	8/15/2011	-5 59
UNITED STATES T-NOTE	0 625%	126073 8	124941 82	8/24/2011	1131 98
UNITED STATES T-NOTE	0 625%	15128 86	15012 35	8/24/2011	116 51
UNITED STATES TREASURY NOTE	BO	20085 87	19966 95	8/24/2011	118 92
UNITED STATES T-NOTE	0 375% 9/30/12	5013 46	4991 49	8/24/2011	21 97
UNITED STATES TREASU	1 125% 12/15/12	5061 51	5047 28	8/24/2011	14 23
UNITED STATES TREASU	1 125% 12/15/12	65799 58	65759 18	8/24/2011	40 4
U S TREASURY NOTE		15084 32	15113 14	8/24/2011	-28 82
FNMA POOL #0AL0201		569 57	611 84	8/25/2011	-42 27
FNMA POOL #0MA0708		44 71	46 19	8/25/2011	-1 48
FNMA POOL #0975268		195 88	209 26	8/25/2011	-13 38
FEDERAL NAT'L MTGE ASSN POOL	255364	72 16	79 34	8/25/2011	-7 18
FNMA POOL #0AH3519		97 79	95 59	8/25/2011	2 2
FNMA POOL 831812	6 0% 9/01/36	314 55	342 96	8/25/2011	-28 41
FNMA POOL #0AH4794		1251 71	1315 86	8/25/2011	-64 15
FNMA POOL #0AH3620		810 46	817 93	8/25/2011	-7 47
FNMA POOL OAD2351		241 42	249 95	8/25/2011	-8 53
FNMA POOL OAD2351		402 36	413 99	8/25/2011	-11 63

description - long term		cusip	units	acquisition date	sale date	gross proceeds	less comm	tax cost	net gain or loss
HOSPIRA INC		441060100	170	3/8/2007	1/3/2011	9368.47	6815.84	2552.63	
HOSPIRA INC		441060100	10	3/9/2007	1/3/2011	551.09	400.8	150.29	
HOSPIRA INC		441060100	17	3/9/2007	1/4/2011	943.44	681.36	262.08	
HOSPIRA INC		441060100	113	3/9/2007	1/4/2011	6244.11	4529.04	1715.07	
HOSPIRA INC		441060100	115	3/7/2007	1/4/2011	6354.62	4587.22	1767.4	
FRANKLIN RES INC COM		354613101	143	1/21/2009	1/5/2011	15791.79	7310.07	8481.72	
FRANKLIN RES INC COM		354613101	60	1/21/2009	1/5/2011	6626.48	3067.17	3559.31	
HOSPIRA INC		441060100	37	3/7/2007	1/5/2011	2027.5	1475.89	551.61	
HOSPIRA INC		441060100	178	3/7/2007	1/5/2011	9731.6	7100.23	2631.37	
HOSPIRA INC		441060100	50	5/31/2007	1/5/2011	2733.59	1978.08	755.51	
LIMITED INC		532716107	360	10/6/2009	1/6/2011	10465.74	6500.77	3964.97	
FRANKLIN RES INC COM		354613101	113	1/21/2009	1/6/2011	12425.82	5776.49	6649.33	
LIMITED INC		532716107	360	10/6/2009	1/6/2011	10424.7	6500.77	3923.93	
TARGET CORP		87612E106	580	6/25/2009	1/6/2011	31806.43	23372.55	8433.88	
HOSPIRA INC		441060100	32	5/31/2007	1/6/2011	1750.74	1265.97	484.77	
HOSPIRA INC		441060100	227	5/31/2007	1/6/2011	12417.12	8980.51	3436.61	
HOSPIRA INC		441060100	51	5/31/2007	1/7/2011	2802.36	2017.65	784.71	
FRNK 2007-1 A4	5.08% 2/16/15	35242XAD3	979.26	3/28/2007	1/15/2011	979.26	979.17	0.09	
HDMOT 2007-1 A4	5.21% 6/15/13	41283UAD7	904.01	1/23/2007	1/15/2011	904.01	903.88	0.13	
WBCMT 2007-C32 A1	5.686% 6/15/49	92978YAA8	1080.04	1/13/2010	1/15/2011	1080.04	1111.98	-31.94	
HAT 2007-1 A4	5.33% 11/17/13	44329FAD0	650.53	1/23/2007	1/17/2011	650.53	650.34	0.19	
INTUIT		461202AA1	5000	8/13/2007	1/20/2011	5226.55	4952.47	274.08	
INTUIT		461202AA1	5000	3/7/2007	1/20/2011	5226.55	4999.75	226.8	
INTUIT		461202AA1	5000	3/14/2007	1/20/2011	5226.55	5015.9	210.65	
TARGET CORP		87612E106	100	6/25/2009	1/27/2011	5495.19	4029.75	1465.44	
TARGET CORP		87612E106	340	6/25/2009	1/27/2011	18665.44	13701.15	4964.29	
RAYTHEON CO		755111507	275	10/7/2008	1/28/2011	13622.97	14299.43	-676.46	
RAYTHEON CO		755111507	275	10/7/2008	1/28/2011	13620.16	14299.42	-679.26	
TARGET CORP		87612E106	350	6/25/2009	1/31/2011	18537.5	6221.4	4968.59	
AUTOLIV INC COM		052800109	240	5/28/2009	1/31/2011	912.91	938.23	-25.32	
GE COML MTG CORP		36828QHV1	912.91	2/2/2010	2/10/2011	19072.71	14104.12	12316.1	
CISCO SYS INC		17275R102	44	8/5/1997	2/10/2011	841.26	404.63	436.63	
CISCO SYS INC		17275R102	191	8/5/1997	2/10/2011	3650	1756.44	1893.56	
CISCO SYS INC		17275R102	355	8/5/1997	2/10/2011	6781.44	3264.59	3516.85	
CISCO SYS INC		17275R102	22	8/5/1997	2/10/2011	420.19	202.31	217.88	
CISCO SYS INC		17275R102	10	8/5/1997	2/10/2011	191	91.96	99.04	
CISCO SYS INC		17275R102	92	8/5/1997	2/10/2011	1753.49	846.04	907.45	
CISCO SYS INC		17275R102	1534	8/5/1997	2/10/2011	29133.63	14106.72	15026.91	
FHLMC GOLD POOL G05669 6.5% 4/01/39		3128M7T22	335.32	9/10/2009	2/15/2011	335.32	357.14	-21.82	
GNMA POOL 782105 5.0% 3/15/36		36241KKS6	295.23	6/14/2007	2/15/2011	295.23	289.64	5.59	
GNMA POOL 782105 5.0% 3/15/36		36241KKS6	413.33	5/10/2007	2/15/2011	413.33	409.45	3.88	
GNMA POOL 782011 5.0% 12/15/35		36241KGU6	428.73	5/10/2007	2/15/2011	428.73	424.8	3.93	
HDMOT 2009-2 A3	2.62% 3/15/14	41283HAC8	6299.39	1/20/2010	2/15/2011	6299.39	6432.76	-133.37	
HDMOT 2007-1 A4	5.21% 6/15/13	41283UAD7	877.11	1/23/2007	2/15/2011	877.11	876.98	0.13	
FRNK 2007-1 A4	5.08% 2/16/15	35242XAD3	1091.73	3/28/2007	2/15/2011	1091.73	1091.63	0.1	
WBCMT 2007-C32 A1	5.686% 6/15/49	92978YAA8	1085.61	1/13/2010	2/15/2011	1085.61	1117.71	-32.1	

FHLMC GOLD G05580	6.5%	4/01/39	3128M7Q90	865.02	922.33	2/15/2011	-57.31
FHLMC GOLD PL G05509	6.0%	6/01/39	3128M7N28	610.26	634.62	2/15/2011	-24.36
FHLMC GOLD G04719	5.5%	1/01/38	3128M6SG4	293.24	294.06	2/15/2011	-0.82
LBUBS 2003-C7 A2	4.064%	9/15/27	52108HUK8	84.55	85.05	2/15/2011	-0.5
FHLMC GOLD C91186	5.0%	6/01/28	3128P7J79	508.03	502.79	2/15/2011	5.24
FHLMC GOLD A69852	5.5%	12/01/37	3128L15M8	1014.34	1034.05	2/15/2011	-19.71
FHLMC GOLD A69290	6.0%	12/01/37	3128L1KB5	15.78	15.96	2/15/2011	-0.18
FED'L HOME LOAN MTGE CORP GRP			3128M1BF5	282.33	281.77	2/15/2011	0.56
FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	674.15	667.33	2/15/2011	6.82
FNMA POOL 888279	4.5%	1/01/36	31410F2L8	850.15	8155.46	2/16/2011	434.69
UNITED STATES TREAS NTS			912828FF2	28300.68	28150.49	2/16/2011	150.19
HAT 2007-1 A4	5.33%	11/17/13	44329FAD0	646.48	646.29	2/17/2011	0.19
FEDERAL NAT'L MTGE ASSN POOL			31371LTV1	97.04	100.45	2/25/2011	-3.41
FEDERAL NAT'L MTGE ASSN POOL			31371LTV1	291.13	294.45	2/25/2011	-3.32
FEDERAL NAT'L MTGE ASSN POOL			31385XD95	166.99	168.32	2/25/2011	-1.33
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	228.35	229.95	2/25/2011	-1.6
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	171.26	172.46	2/25/2011	-1.2
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	125.59	126.73	2/25/2011	-1.14
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	57.09	57.22	2/25/2011	-0.13
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	228.35	229.66	2/25/2011	-1.31
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	171.26	172.23	2/25/2011	-0.97
FNMA POOL 888279	4.5%	1/01/36	31410F2L8	183.5	177.05	2/25/2011	6.45
FNMA POOL 949294	6.0%	10/01/37	31413MC70	457.29	458.49	2/25/2011	-1.2
FNMA POOL 966608	5.5%	2/01/38	31414HKV8	902.65	903.35	2/25/2011	-0.7
FNMA POOL 962003	5.5%	3/01/38	31414CGL6	627.92	626.51	2/25/2011	1.41
FNMA POOL 888967	6.0%	12/01/37	31410GTY9	233.5	236.97	2/25/2011	-3.47
FNMA POOL 889668	6.0%	6/01/38	31410KMR2	327.75	327.7	2/25/2011	0.05
FEDERAL NAT'L MTGE ASSN POOL			31403DWH8	354.79	378.82	2/25/2011	-24.03
FNMA POOL 962301	4.5%	3/01/23	31414CRW0	662.17	681.52	2/25/2011	-19.35
FEDERAL NAT'L MTGE ASSN POOL			31410G7C1	1024.25	1062.5	2/25/2011	-38.25
FNMA POOL AA8389	4.5%	6/01/39	31416SKB6	173.95	171.03	2/25/2011	2.92
FNMA POOL 930924	4.5%	4/1/2039	31412PG96	542.08	545.81	2/25/2011	-3.73
FNMA POOL AC1520	4%	9/1/2024	31417KVN4	246.38	250.08	2/25/2011	-3.7
FNMA POOL 981644	4.5%	6/1/2023	31415BBM0	308.48	320.34	2/25/2011	-11.86
FNMA POOL AC8596	4.0%	1/01/25	31417VRS4	977.14	995.77	2/25/2011	-18.63
FNMA POOL AA7694	4.5%	7/01/24	31416RRQ8	1092.88	1136.42	2/25/2011	-43.54
FEDERAL NAT'L MTGE ASSN POOL			31371LTV1	24.26	24.84	2/25/2011	-0.58
MICROSOFT CORP COM			594918104	160	160	3/2/2011	-660.02
MICROSOFT CORP COM			594918104	903	903	3/2/2011	17116.38
MICROSOFT CORP COM			594918104	497	497	3/2/2011	9365.78
UNITED STATES TREAS NTS			912828AP5	20000	21338.35	3/8/2011	-181.39
UNITED STATES TREAS NTS			912828AP5	135000	144967.25	3/8/2011	-2157.74
UNITED STATES TREAS NTS			912828AP5	20000	21378.97	3/8/2011	-222.01
UNITED STATES TREAS NTS			912828BR0	25000	27140.71	3/8/2011	1.78
UNITED STATES TREAS NTS			912828BR0	15000	16285.5	3/8/2011	-47.56
UNITED STATES TREAS NTS			912828BR0	5000	5428.5	3/8/2011	-14.09
UNITED STATES TREAS NTS			912828FF2	55000	61931.08	3/8/2011	805.22

UNITED STATES TREAS NTS	912828FF2	85000	1/13/2010	3/8/2011	96956.11	95356.39	1599.72
DREYFUS GROWTH & VALUE FDS INC	26200C403	2967.67	1/12/2010	3/8/2011	93837.8	70571.24	23266.56
DREYFUS SELECT MANAGERS S/C VL-I	86271F677	3759.71	1/12/2010	3/8/2011	79780.95	63576.63	16204.32
TSY INFL IX N/B	912828GD6	54346.29	1/13/2010	3/8/2011	61479.04	59092.17	2386.87
TSY INFL IX N/B	912828GD6	63.21	5/1/2007	3/8/2011	71.51	64.23	7.28
U S TREAS INFL IDX N/B	912828JE1	35618.1	1/19/2010	3/8/2011	38024.96	36224.98	1799.98
UNITED STATES TREAS NTS	912828AP5	25000	8/12/2009	3/8/2011	26446.21	26661.22	-215.01
UNITED STATES TREAS NTS	912828AP5	10000	12/30/2009	3/8/2011	10578.48	10704.33	-125.85
UNITED STATES TREAS NTS	912828AP5	15000	8/21/2009	3/8/2011	15867.72	16085.21	-217.49
BANK AMER CORP	060505104	230	5/7/2009	3/9/2011	3365.52	3115.49	250.03
MERCK & CO INC	58933Y105	60	1/19/2007	3/9/2011	1984.53	1500.9	483.63
APPLE COMPUTER INC COM	037833100	16	7/8/2008	3/9/2011	5666.04	2831.37	2834.67
CIGNA CORP COM	125509109	20	6/19/2009	3/9/2011	872.55	496.5	376.05
AUTOLIV INC COM	052800109	10	5/28/2009	3/9/2011	755.74	259.22	496.52
ALLIANCE DATA SYS CORP	018581108	20	5/29/2008	3/9/2011	1599.65	1214.68	384.97
CVS CORP	126650100	10	4/24/2007	3/9/2011	333.84	363.85	-30.01
CAPITAL ONE FINL CORP COM	14040H105	70	1/19/2010	3/9/2011	3437.77	2960.93	476.84
MICROSOFT CORP COM	594918104	70	5/22/1996	3/9/2011	1808.33	504.66	1303.67
CHUBB CORPORATION COM	171232101	20	11/21/2007	3/9/2011	1188.14	1042.18	145.96
CONOCOPHILLIPS	20825C104	40	11/15/2001	3/9/2011	3128.34	1028.62	2099.72
PFIZER INC COM	717081103	190	3/5/1999	3/9/2011	3726.38	4633.24	-906.86
ORACLE CORPORATION	68389X105	120	1/19/2007	3/9/2011	3913.58	2081.18	1832.4
CUMMINS ENGINE INC	231021106	24	5/1/2009	3/9/2011	2397.24	819.17	1578.07
EXXON MOBIL CORP	30231G102	50	9/20/2001	3/9/2011	4197.53	1873.02	2324.51
EMC CORP(MASS) USD 0.01	268648102	50	7/17/2009	3/9/2011	1340.67	685.78	654.89
E I DU PONT DE NEMOURS & CO COMM	263534109	20	4/14/2009	3/9/2011	1074.13	532.02	542.11
DANAHER CORP COMMON	235851102	20	3/14/2005	3/9/2011	1027.62	547.58	480.04
HOME DEPOT INC USD 0.05	437076102	30	11/20/2008	3/9/2011	1112.22	575.94	536.28
HALLIBURTON COMPANY COM	406216101	40	1/19/2007	3/9/2011	1845.64	1167.83	677.81
HONEYWELL INTL INC	438516106	40	1/14/2004	3/9/2011	2287.34	1439.68	847.66
NEWS CORP	65248E203	160	1/14/2004	3/9/2011	2906.1	2982.53	-76.43
J P MORGAN CHASE & CO	46625H100	70	11/19/2002	3/9/2011	3252.98	1534.46	1718.52
LIMITED INC	532716107	50	10/6/2009	3/9/2011	1571.39	902.89	668.5
MEDTRONIC INC	585055106	30	5/6/2004	3/9/2011	1198.84	1533.51	-334.67
MCKESSON CORPORATION	58155Q103	40	10/7/2009	3/9/2011	3129.43	2364.94	764.49
HUMAN GENOME SCIENCES INC COM	444903108	20	2/12/2010	3/9/2011	514.83	580.12	-65.29
HUMAN GENOME SCIENCES INC COM	444903108	40	12/3/2009	3/9/2011	1029.66	1154.28	-124.62
MORGAN STANLEY DEAN WITTER & CO	617446448	50	5/7/2009	3/9/2011	1435.79	1346.87	88.92
NORFOLK SOUTHERN CORP	655844108	30	11/4/2009	3/9/2011	1963.82	1495.43	468.39
OMNICOM GROUP INC COM	681919106	50	1/19/2007	3/9/2011	2454.79	2610.99	-156.2
PEPSICO INC	713448108	10	2/4/2005	3/9/2011	637.36	551.07	86.29
PEPSICO INC	713448108	20	12/17/1998	3/9/2011	1912.09	1149.93	762.16
PRAXAIR INC	74005P104	20	2/8/2005	3/9/2011	1949.38	894.87	1054.51
PUBLIC SERVICE ENTERPRISE GROUP INC COM	744573106	90	1/4/2010	3/9/2011	2862.29	3016.73	-154.44
PROCTER & GAMBLE CO COM	742718109	30	2/1/2002	3/9/2011	1859.66	1231.97	627.69
QUALCOMM INC	747525103	60	1/6/2010	3/9/2011	3379.47	2883.39	496.08
THERMO ELECTRON CORP	883556102	50	11/6/2009	3/9/2011	2830	2243.23	586.77

TEXTRON INCORPORATED COMMON	883203101	60 9/2/2009	3/9/2011	1625.6	1053.68	571.92
UNILEVER PLC AMER SHS ADR NEW	904767704	70 12/11/2009	3/9/2011	2086.1	2148.57	-62.47
AT&T INC	00206R102	100 1/19/2007	3/9/2011	2846.44	3506.9	-660.46
HESS CORP	42809H107	30 9/28/2004	3/9/2011	2507.57	891.55	1616.02
GOOGLE INC	38259P508	6 6/5/2009	3/9/2011	3537.96	2655.24	882.72
VALE SA-SP ADR	91912E105	60 5/10/2006	3/9/2011	1992.94	864.61	1128.33
TIME WARNER INC.	887317303	30 12/4/2008	3/9/2011	1092.61	598.03	494.58
TYCO INTERNATIONAL LTD	H89128104	40 3/16/2009	3/9/2011	1804.92	778.77	1026.15
PHILIP MORRIS INTERNATIONAL	718172109	50 1/19/2007	3/9/2011	3208.26	2280.73	927.53
APACHE CORPORATION COM	037411105	26 1/19/2007	3/9/2011	3164.02	1758.9	1405.12
GE COML MTG CORP	36828QHV1	150 08 2/2/2010	3/10/2011	150.08	154.24	-4.16
PMCF 2001-ROCK A2	74438WAB2	1720 23 2/24/2010	3/10/2011	1720.23	1786.69	-66.46
BANK AMER CORP	060505CL6	25000 1/21/2010	3/14/2011	26804.75	25976.5	828.25
CITIGROUP INC 6.125% 11/21/17	172967EM9	20000 1/21/2010	3/14/2011	22181	20457.4	1723.6
GENERAL ELEC CAP CORP MEDIUM	36962G3H5	20000 1/21/2010	3/14/2011	22129.2	20970.2	1159
HSBC FIN CORP	40429CCS9	25000 1/21/2010	3/14/2011	27051.25	26271.75	779.5
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	173.46 6/14/2007	3/15/2011	173.46	170.24	3.22
LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8	100.12 1/29/2010	3/15/2011	100.12	100.71	-0.59
GNMA POOL 782011 5.0% 12/15/35	36241KGU6	462.8 5/10/2007	3/15/2011	462.8	458.64	4.16
FED'L HOME LOAN MTGE CORP GRP G11938	3128M1BF5	353.05 3/14/2006	3/15/2011	353.05	352.36	0.69
FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	18.73 12/7/2007	3/15/2011	18.73	18.95	-0.22
FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	595.96 12/7/2007	3/15/2011	595.96	607.54	-11.58
FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	453.1 8/20/2008	3/15/2011	453.1	448.52	4.58
FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	295.35 8/20/2008	3/15/2011	295.35	292.44	2.91
FHLMC GOLD PL G05509 6.0% 6/01/39	3128M7N28	571.23 6/8/2009	3/15/2011	571.23	594.04	-22.81
FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90	1110.52 9/1/2009	3/15/2011	1110.52	1184.09	-73.57
FHLMC GOLD POOL G05669 6.5% 4/01/39	3128M7T22	422.47 9/10/2009	3/15/2011	422.47	449.96	-27.49
FHLMC GOLD POOL A90393 5.0% 12/01/39	312938NJ8	69.63 3/8/2010	3/15/2011	69.63	72.5	-2.87
HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8	6473.14 1/20/2010	3/15/2011	6473.14	6610.19	-137.05
FRNK 2007-1 A4 5.08% 2/16/15	35242XAD3	1153.35 3/28/2007	3/15/2011	1153.35	1153.24	0.11
HDMOT 2007-1 A4 5.21% 6/15/13	41283UAD7	898.21 1/23/2007	3/15/2011	898.21	898.08	0.13
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	242.84 5/10/2007	3/15/2011	242.84	240.61	2.23
WBCMT 2007-C32 A1 5.686% 6/15/49	92978YAA8	24531.85 1/13/2010	3/17/2011	24531.85	25257.28	-725.43
HAT 2007-1 A4 5.33% 11/17/13	44329FAD0	661.87 1/23/2007	3/17/2011	661.87	661.68	0.19
MEDTRONIC INC	585055106	30 5/24/2006	3/22/2011	1129.33	1497.3	-367.97
MEDTRONIC INC	585055106	870 5/6/2004	3/22/2011	32750.61	44471.79	-11721.18
EXXON MOBIL CORP	30231G102	240 9/20/2001	3/23/2011	19783.85	8990.47	10793.38
HESS CORP	42809H107	420 9/28/2004	3/23/2011	33832.45	12481.74	21350.71
EXXON MOBIL CORP	30231G102	180 8/15/2003	3/23/2011	14837.89	6617.9	8219.99
AT&T INC 5.8% 2/15/19	00206RAR3	5000 1/21/2010	3/24/2011	5584.15	5349.85	234.3
AT&T INC 5.8% 2/15/19	00206RAR3	10000 10/27/2009	3/24/2011	11168.3	10717.7	450.6
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	18.18 5/2/2005	3/25/2011	18.18	18.62	-0.44
FNMA POOL 932670 4.5% 3/01/40	31412RFK8	1580.11 3/8/2010	3/25/2011	1580.11	1599.61	-19.5
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	218.18 1/3/2007	3/25/2011	218.18	220.67	-2.49
FEDERAL NAT'L MTGE ASSN POOL 555528	31385XD95	127.14 12/7/2005	3/25/2011	127.14	128.15	-1.01
FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	173.36 6/29/2007	3/25/2011	173.36	174.58	-1.22
FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	130.02 6/29/2007	3/25/2011	130.02	130.93	-0.91

FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	95.35 1/5/2007	3/25/2011	95.35	96.22	-0.87
FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	2513.67 2/25/2010	3/25/2011	2513.67	2654.28	-140.61
FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	43.34 1/14/2008	3/25/2011	43.34	43.43	-0.09
FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	173.36 6/29/2007	3/25/2011	173.36	174.35	-0.99
FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	130.02 6/29/2007	3/25/2011	130.02	130.76	-0.74
FNMA POOL 949294 6.0% 10/01/37	31413MC70	14.16 9/25/2007	3/25/2011	14.16	14.2	-0.04
FNMA POOL 966608 5.5% 2/01/38	31414HKV8	262.29 2/15/2008	3/25/2011	262.29	262.49	-0.2
FNMA POOL 962003 5.5% 3/01/38	31414CGL6	528.01 2/25/2008	3/25/2011	528.01	526.82	1.19
FNMA POOL 888967 6.0% 12/01/37	31410GTY9	212.83 6/9/2008	3/25/2011	212.83	215.99	-3.16
FNMA POOL 889668 6.0% 6/01/38	31410KMR2	428.13 6/13/2008	3/25/2011	428.13	428.06	0.07
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	317 9/10/2009	3/25/2011	317	338.47	-21.47
FNMA POOL 962301 4.5% 3/01/23	31414CRW0	1109.38 5/20/2009	3/25/2011	1109.38	1141.79	-32.41
FEDERAL NAT'L MTGE ASSN POOL 889291	31410G7C1	884.54 5/20/2009	3/25/2011	884.54	917.57	-33.03
FNMA POOL AA8389 4.5% 6/01/39	31416SKB6	53.29 6/11/2009	3/25/2011	53.29	52.41	0.88
FNMA POOL 930924 4.5% 4/1/2039	31412PG96	490.24 9/1/2009	3/25/2011	490.24	493.61	-3.37
FNMA POOL AC1520 4% 9/1/2024	31417KVN4	193.4 10/14/2009	3/25/2011	193.4	196.3	-2.9
FNMA POOL 981644 4.5% 6/1/2023	31415BBM0	207.17 10/14/2009	3/25/2011	207.17	215.13	-7.96
FNMA POOL AA7694 4.5% 7/01/24	31416RRQ8	496.24 11/10/2009	3/25/2011	496.24	516.01	-19.77
FNMA POOL AC8596 4.0% 1/01/25	31417VRS4	714.28 2/11/2010	3/25/2011	714.28	727.9	-13.62
FEDERAL NAT'L MTGE ASSN POOL 888890	31410GRK1	1303.75 3/8/2010	3/25/2011	1303.75	1401.12	-97.37
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	72.73 2/20/2009	3/25/2011	72.73	75.29	-2.56
UNITED STATES TREAS NTS	912828FF2	30000 6/5/2008	3/31/2011	34246.75	32664.85	1581.9
UNITED STATES TREAS NTS	912828FF2	15000 1/13/2010	3/31/2011	17123.38	16827.6	295.78
PUBLIC SERVICE ENTERPRISE GROUP INC COM	744573106	198 1/4/2010	4/4/2011	6122.34	6636.8	-514.46
PUBLIC SERVICE ENTERPRISE GROUP INC COM	744573106	120 1/4/2010	4/4/2011	3699.47	4018.51	-319.04
PUBLIC SERVICE ENTERPRISE GROUP INC COM	744573106	522 1/4/2010	4/4/2011	16092.69	17497.02	-1404.33
FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	33697.72 2/25/2010	4/7/2011	36046.03	35582.68	463.35
PMCF 2001-ROCK A2	74438WAB2	5700.3 2/24/2010	4/10/2011	5700.3	5920.52	-220.22
GE COML MTG CORP	36828QHV1	8519.97 2/2/2010	4/10/2011	8519.97	8756.27	-236.3
HDMOT 2007-1 A4 5.21% 6/15/13	41283UAD7	1027.52 1/23/2007	4/15/2011	1027.52	1027.37	0.15
WBCMT 2005-C20 A4 5.285% 7/15/42	9297664L4	760.22 2/1/2010	4/15/2011	760.22	768.95	-8.73
WBCMT 2005-C20 A4 5.285% 7/15/42	9297664L4	760.22 1/29/2010	4/15/2011	760.22	768.69	-8.47
FRNK 2007-1 A4 5.08% 2/16/15	35242XAD3	1205.91 3/28/2007	4/15/2011	1205.91	1205.79	0.12
HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8	7993.61 1/20/2010	4/15/2011	7993.61	8162.85	-169.24
LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8	587.44 1/29/2010	4/15/2011	587.44	590.93	-3.49
FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3	227.91 4/14/2010	4/15/2011	227.91	241.58	-13.67
FHLMC GOLD POOL A90393 5.0% 12/01/39	312938NJ8	62.91 3/8/2010	4/15/2011	62.91	65.51	-2.6
FHLMC GOLD POOL G05669 6.5% 4/01/39	3128M7T22	327.97 9/10/2009	4/15/2011	327.97	349.31	-21.34
FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90	1041.38 9/1/2009	4/15/2011	1041.38	1110.37	-68.99
FHLMC GOLD PL G05509 6.0% 6/01/39	3128M7N28	597.4 6/8/2009	4/15/2011	597.4	621.25	-23.85
FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4	260.03 9/30/2008	4/15/2011	260.03	260.76	-0.73
FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	263.28 8/20/2008	4/15/2011	263.28	260.74	2.54
FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	253.64 8/20/2008	4/15/2011	253.64	251.14	2.5
FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	630.01 12/7/2007	4/15/2011	630.01	642.25	-12.24
FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	525.46 12/7/2007	4/15/2011	525.46	531.52	-6.06
FED'L HOME LOAN MTGE CORP GRP G11938	3128M1BF5	279.7 3/14/2006	4/15/2011	279.7	279.16	0.54
GNMA POOL 782011 5.0% 12/15/35	36241KGU6	257.25 5/10/2007	4/15/2011	257.25	254.99	2.26

GNMA POOL 782105	5.0%	3/15/36	36241KKS6	255.68	5/10/2007	4/15/2011	255.68	253.38	2.3
GNMA POOL 782105	5.0%	3/15/36	36241KKS6	182.63	6/14/2007	4/15/2011	182.63	179.32	3.31
HAT 2007-1 A4	5.33%	11/17/13	44329FAD0	9655.2	1/23/2007	4/18/2011	9655.2	9652.43	2.77
FHLMC GOLD G12633	5.0%	4/01/22	3128MBEE3	5692.36	4/14/2010	4/18/2011	6060.58	6033.9	26.68
FEDERAL NAT'L MTGE ASSN POOL			31410G7C1	19660.04	5/20/2009	4/18/2011	20919.51	20394.21	525.3
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	7488.41	6/29/2007	4/20/2011	8047.7	7540.96	506.74
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	7668.18	6/29/2007	4/20/2011	8240.9	7712.02	528.88
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	74883.85	2/25/2010	4/20/2011	80476.74	79072.66	1404.08
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	3759.01	1/5/2007	4/20/2011	4039.76	3793.25	246.51
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	5444.57	6/29/2007	4/20/2011	5851.21	5475.56	375.65
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	5616.31	6/29/2007	4/20/2011	6035.78	5655.6	380.18
FEDERAL NAT'L MTGE ASSN POOL			31385XD95	168.98	12/7/2005	4/25/2011	168.98	170.33	-1.35
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	202.76	6/29/2007	4/25/2011	202.76	204.18	-1.42
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	152.07	6/29/2007	4/25/2011	152.07	153.13	-1.06
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	111.52	1/5/2007	4/25/2011	111.52	112.54	-1.02
FEDERAL NAT'L MTGE ASSN POOL			31410G7C1	636.7	5/20/2009	4/25/2011	636.7	660.48	-23.78
FNMA POOL 962301	4.5%	3/01/23	31414CRW0	605.96	5/20/2009	4/25/2011	605.96	623.67	-17.71
FEDERAL NAT'L MTGE ASSN POOL			31403DWH8	366.74	9/10/2009	4/25/2011	366.74	391.58	-24.84
FNMA POOL 889668	6.0%	6/01/38	31410KMR2	358.19	6/13/2008	4/25/2011	358.19	358.13	0.06
FNMA POOL 88967	6.0%	12/01/37	31410GTY9	207.47	6/9/2008	4/25/2011	207.47	210.55	-3.08
FNMA POOL 962003	5.5%	3/01/38	31414CGL6	292.92	2/25/2008	4/25/2011	292.92	292.26	0.66
FNMA POOL 966608	5.5%	2/01/38	31414HKV8	261.02	2/15/2008	4/25/2011	261.02	261.22	-0.2
FNMA POOL 949294	6.0%	10/01/37	31413MC70	303.16	9/25/2007	4/25/2011	303.16	303.95	-0.79
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	152.07	6/29/2007	4/25/2011	152.07	152.94	-0.87
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	202.76	6/29/2007	4/25/2011	202.76	203.92	-1.16
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	50.69	11/14/2008	4/25/2011	50.69	50.8	-0.11
FEDERAL NAT'L MTGE ASSN POOL			31403DDX4	2940.08	2/25/2010	4/25/2011	2940.08	3104.54	-164.46
FEDERAL NAT'L MTGE ASSN POOL			31371LTV1	348.62	1/3/2007	4/25/2011	348.62	352.6	-3.98
FEDERAL NAT'L MTGE ASSN POOL			31371LTV1	116.21	2/20/2009	4/25/2011	116.21	120.3	-4.09
FEDERAL NAT'L MTGE ASSN POOL			31371LTV1	29.05	5/2/2005	4/25/2011	29.05	29.75	-0.7
FEDERAL NAT'L MTGE ASSN POOL			31410GRK1	1573.36	3/8/2010	4/25/2011	1573.36	1690.87	-117.51
FNMA POOL AC8596	4.0%	1/01/25	31417VRS4	712.39	2/11/2010	4/25/2011	712.39	725.97	-13.58
FNMA POOL AA7694	4.5%	7/01/24	31416RRQ8	436.93	11/10/2009	4/25/2011	436.93	454.34	-17.41
FNMA POOL 981644	4.5%	6/1/2023	31415BBM0	140.4	10/14/2009	4/25/2011	140.4	145.8	-5.4
FNMA POOL AC1520	4%	9/1/2024	31417KVN4	92.82	10/14/2009	4/25/2011	92.82	94.21	-1.39
FNMA POOL AA8389	4.5%	6/01/39	31416SKB6	182.68	6/11/2009	4/25/2011	182.68	179.71	2.97
FNMA POOL 930924	4.5%	4/1/2039	31412PG96	338.65	9/1/2009	4/25/2011	338.65	340.98	-2.33
AT&T INC	5.8%	2/15/19	00206RAR3	20000	1/21/2010	4/26/2011	22397.4	21399.4	998
MICROSOFT CORP COM			594918104	1923	5/22/1996	5/2/2011	49107.67	13863.62	35244.05
GOOGLE INC			38259P508	13	6/5/2009	5/2/2011	7016.24	5753.01	1263.23
GOOGLE INC			38259P508	30	6/5/2009	5/2/2011	16185.79	13276.18	2909.61
HOME DEPOT INC USD 0.05			437076102	1010	11/20/2008	5/5/2011	37516.53	19389.98	18126.55
HOME DEPOT INC USD 0.05			437076102	90	11/21/2008	5/5/2011	3343.06	1576.77	1766.29
PFIZER INC COM			717081103	72	7/8/2009	5/9/2011	1479.8	1062.56	417.24
PFIZER INC COM			717081103	240	5/24/2006	5/9/2011	4932.65	5726.4	-793.75
PFIZER INC COM			717081103	26	3/5/1999	5/9/2011	534.37	634.02	-99.65
PFIZER INC COM			717081103	257	7/8/2009	5/9/2011	5282.05	3789.08	1492.97

CVS CORP	126650100	327 4/24/2007	5/9/2011	12248.98	11897.93	351.05
PFIZER INC COM	717081103	195 7/8/2009	5/9/2011	4007.78	2872.56	1135.22
PFIZER INC COM	717081103	680 7/8/2009	5/10/2011	14072.4	10017.15	4055.25
CVS CORP	126650100	163 4/24/2007	5/10/2011	6076.24	5930.77	145.47
GE COML MTG CORP	36828QHV1	2114.44 2/2/2010	5/10/2011	2114.44	2173.08	-58.64
BANC AMER COML MTG INC	05947U4A3	97.49 2/1/2010	5/10/2011	97.49	99.44	-1.95
PHILIP MORRIS INTERNATIONAL LIMITED INC	718172109	500 1/19/2007	5/13/2011	34218.19	22807.31	11410.88
	532716107	220 10/6/2009	5/13/2011	9202.71	3972.7	5230.01
FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	376.69 8/20/2008	5/15/2011	376.69	373.13	3.56
LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8	91.43 1/29/2010	5/15/2011	91.43	91.97	-0.54
HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8	7351 18 1/20/2010	5/15/2011	7351.18	7506.82	-155.64
HDMOT 2007-1 A4 5.21% 6/15/13	4283UAD7	887.46 1/23/2007	5/15/2011	887.46	887.33	0.13
FRNK 2007-1 A4 5.08% 2/16/15	35242XAD3	1071.52 3/28/2007	5/15/2011	1071.52	1071.42	0.1
FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3	158.34 4/14/2010	5/15/2011	158.34	167.84	-9.5
FHLMC GOLD POOL A90393 5.0% 12/01/39	312938NJ8	68.4 3/8/2010	5/15/2011	68.4	71.22	-2.82
FHLMC GOLD POOL G05669 6.5% 4/01/39	3128M7T22	543.67 9/10/2009	5/15/2011	543.67	579.05	-35.38
FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90	370.58 9/1/2009	5/15/2011	370.58	395.13	-24.55
FHLMC GOLD PL G05509 6.0% 6/01/39	3128M7N28	439.14 6/8/2009	5/15/2011	439.14	456.67	-17.53
FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4	199.93 9/30/2008	5/15/2011	199.93	200.49	-0.56
FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	460.67 8/20/2008	5/15/2011	460.67	456.23	4.44
FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	860.97 12/7/2007	5/15/2011	860.97	877.7	-16.73
FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	17.81 12/7/2007	5/15/2011	17.81	18.02	-0.21
FED'L HOME LOAN MTGE CORP GRP G11938	3128M1BF5	185.6 3/14/2006	5/15/2011	185.6	185.26	0.34
GNMA POOL 782011 5.0% 12/15/35	36241KGU6	352.49 5/10/2007	5/15/2011	352.49	349.47	3.02
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	289.14 5/10/2007	5/15/2011	289.14	286.6	2.54
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	206.53 6/14/2007	5/15/2011	206.53	202.86	3.67
LIMITED INC	532716107	350 10/6/2009	5/16/2011	14558.67	6320.19	8238.48
U S TREASURY BOND	912810QE1	20000 5/10/2010	5/17/2011	21358.51	20725.08	633.43
FNMA POOL AD5672 4.5% 5/01/40	31418TJS7	28593.89 5/5/2010	5/19/2011	29518.72	28899.94	618.78
FNMA POOL AC8596 4.0% 1/01/25	31417VRS4	688.39 2/11/2010	5/25/2011	688.39	701.51	-13.12
FEDERAL NAT'L MTGE ASSN POOL 888890	31410GRK1	1205.18 3/8/2010	5/25/2011	1205.18	1295.19	-90.01
FNMA POOL AD5672 4.5% 5/01/40	31418TJS7	98.11 5/5/2010	5/25/2011	98.11	99.16	-1.05
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	24.65 5/2/2005	5/25/2011	24.65	25.24	-0.59
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	98.58 2/20/2009	5/25/2011	98.58	102.05	-3.47
FNMA POOL 930924 4.5% 4/1/2039	31412PG96	240.33 9/1/2009	5/25/2011	240.33	241.98	-1.65
FNMA POOL AA8389 4.5% 6/01/39	31416SKB6	310.33 6/11/2009	5/25/2011	310.33	305.35	4.98
FNMA POOL 962301 4.5% 3/01/23	31414CRW0	770.25 5/20/2009	5/25/2011	770.25	792.76	-22.51
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	321.29 9/10/2009	5/25/2011	321.29	343.05	-21.76
FNMA POOL 889668 6.0% 6/01/38	31410KMR2	538.91 6/13/2008	5/25/2011	538.91	538.83	0.08
FNMA POOL 888967 6.0% 12/01/37	31410GTY9	197.18 6/9/2008	5/25/2011	197.18	200.11	-2.93
FNMA POOL 962003 5.5% 3/01/38	31414CGL6	268.68 2/25/2008	5/25/2011	268.68	268.08	0.6
FNMA POOL 966608 5.5% 2/01/38	31414HKV8	289.07 2/15/2008	5/25/2011	289.07	289.3	-0.23
FNMA POOL 949294 6.0% 10/01/37	31413MC70	109.38 9/25/2007	5/25/2011	109.38	109.67	-0.29
FEDERAL NAT'L MTGE ASSN POOL 555528	31385XD95	137.16 12/7/2005	5/25/2011	137.16	138.25	-1.09
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	295.75 1/3/2007	5/25/2011	295.75	299.12	-3.37
FNMA POOL 0AD0207	31418MGR7	3195.81 4/26/2010	5/25/2011	3195.81	3409.53	-213.72
FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	306.56 6/29/2007	5/25/2011	306.56	308.3	-1.74

FEDERAL NAT'L MTGE ASSN POOL 745418	31403DDX4	1916.97	11/14/2008	5/25/2011	1916.97	1921.17	-4.2
FEDERAL NAT'L MTGE ASSN POOL 889291	31410G7C1	744.67	5/20/2009	5/25/2011	744.67	772.48	-27.81
FNMA POOL AA7694 4.5% 7/01/24	31416RRQ8	237.69	11/10/2009	5/25/2011	237.69	247.16	-9.47
FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8	1705.24	5/20/2010	5/25/2011	1705.24	1786.24	-81
FNMA POOL AC1520 4% 9/1/2024	31417KVN4	313.24	10/14/2009	5/25/2011	313.24	317.94	-4.7
FNMA POOL 981644 4.5% 6/1/2023	31415BBM0	42.97	10/14/2009	5/25/2011	42.97	44.62	-1.65
GE COML MTG CORP	36828QHV1	2883.19	2/2/2010	6/10/2011	2883.19	2963.15	-79.96
BANC AMER COML MTG INC	05947U4A3	1315.74	2/1/2010	6/10/2011	1315.74	1342.05	-26.31
BEAR STEARNS COML MTG SECS INC	07383FC35	4956.96	2/1/2010	6/1/2011	4956.96	5058.42	-101.46
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	96.27	6/14/2007	6/15/2011	96.27	94.6	1.67
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	134.78	5/10/2007	6/15/2011	134.78	133.63	1.15
GNMA POOL 782011 5.0% 12/15/35	36241KGU6	277.98	5/10/2007	6/15/2011	277.98	275.64	2.34
FED'L HOME LOAN MTGE CORP GRP G11938	3128M1BF5	157.06	3/14/2006	6/15/2011	157.06	156.78	0.28
FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	17.86	12/7/2007	6/15/2011	17.86	18.07	-0.21
FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	493.77	12/7/2007	6/15/2011	493.77	503.36	-9.59
FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	144.83	8/20/2008	6/15/2011	144.83	143.46	1.37
FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	106.81	8/20/2008	6/15/2011	106.81	105.82	0.99
FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4	160.88	9/30/2008	6/15/2011	160.88	161.33	-0.45
FHLMC GOLD PL G05509 6.0% 6/01/39	3128M7N28	526.38	6/8/2009	6/15/2011	526.38	547.39	-21.01
FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90	578.04	9/1/2009	6/15/2011	578.04	616.34	-38.3
FHLMC GOLD POOL G05669 6.5% 4/01/39	3128M7T22	152.44	9/10/2009	6/15/2011	152.44	162.36	-9.92
FHLMC GOLD POOL A90393 5.0% 12/01/39	312988NJ8	61.82	3/8/2010	6/15/2011	61.82	64.37	-2.55
FHLMC POOL G0-5337	3128M7HN9	202.27	6/10/2010	6/15/2011	202.27	217.25	-14.98
FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2	194.09	6/10/2010	6/15/2011	194.09	207.59	-13.5
HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8	6990.86	1/20/2010	6/15/2011	6990.86	7138.87	-148.01
HDMOT 2007-1 A4 5.21% 6/15/13	41283UAD7	910.95	1/23/2007	6/15/2011	910.95	910.82	0.13
FRNK 2007-1 A4 5.08% 2/16/15	35242XAD3	965.69	3/28/2007	6/15/2011	965.69	965.6	0.09
LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8	410.77	1/29/2010	6/15/2011	410.77	413.21	-2.44
FED NATL MTGE ASSN 3.0% 9/16/14	31398AYY2	20000	8/13/2009	6/23/2011	21298.4	19946	1352.4
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	331.58	1/3/2007	6/25/2011	331.58	335.36	-3.78
FEDERAL NAT'L MTGE ASSN POOL 555528	31385XD95	130.21	12/7/2005	6/25/2011	130.21	131.25	-1.04
FNMA POOL 949294 6.0% 10/01/37	31413MC70	556.69	9/25/2007	6/25/2011	556.69	558.15	-1.46
FNMA POOL 966608 5.5% 2/01/38	31414HKV8	162.53	2/15/2008	6/25/2011	162.53	162.66	-0.13
FNMA POOL 962003 5.5% 3/01/38	31414CGL6	205.65	2/25/2008	6/25/2011	205.65	205.19	0.46
FNMA POOL 888967 6.0% 12/01/37	31410GTY9	161.36	6/9/2008	6/25/2011	161.36	163.75	-2.39
FNMA POOL 889668 6.0% 6/01/38	31410KMR2	547.76	6/13/2008	6/25/2011	547.76	547.67	0.09
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	377.36	9/10/2009	6/25/2011	377.36	402.92	-25.56
FNMA POOL 962301 4.5% 3/01/23	31414CRW0	635.21	5/20/2009	6/25/2011	635.21	653.77	-18.56
FNMA POOL AA8389 4.5% 6/01/39	31416SKB6	293.29	6/11/2009	6/25/2011	293.29	288.66	4.63
FNMA POOL 930924 4.5% 4/1/2039	31412PG96	302.62	9/1/2009	6/25/2011	302.62	304.7	-2.08
FNMA POOL AC1520 4% 9/1/2024	31417KVN4	186.59	10/14/2009	6/25/2011	186.59	189.39	-2.8
FNMA POOL 981644 4.5% 6/1/2023	31415BBM0	90.55	10/14/2009	6/25/2011	90.55	94.03	-3.48
FNMA POOL AA7694 4.5% 7/01/24	31416RRQ8	341.63	11/10/2009	6/25/2011	341.63	355.24	-13.61
FNMA POOL AC8596 4.0% 1/01/25	31417VRS4	583.57	2/11/2010	6/25/2011	583.57	594.69	-11.12
FEDERAL NAT'L MTGE ASSN POOL 888890	31410GRK1	1591.74	3/8/2010	6/25/2011	1591.74	1710.62	-118.88
FNMA POOL OAD0207	31418MGR7	2774.11	4/26/2010	6/25/2011	2774.11	2959.63	-185.52
FNMA POOL AD5672 4.5% 5/01/40	31418TJS7	167.5	5/5/2010	6/25/2011	167.5	169.29	-1.79

FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8	1318.17	5/20/2010	6/25/2011	1380.78	-62.61
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	27.63	5/2/2005	6/25/2011	28.29	-0.66
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	110.53	2/20/2009	6/25/2011	114.42	-3.89
GMACC 2001-C1 D 7 034% 4/15/34	361849QH8	34868.75	35000 3/11/2010	6/29/2011	36458.79	-1590.04
GE COML MTG CORP	36828QHV1	1364.51	2/2/2010	7/10/2011	1402.36	-37.85
BEAR STEARNS COML MTG SECS INC	07383FQ35	3577.53	5/3 2/1/2010	7/11/2011	3650.76	-73.23
FHLMC GOLD A69852 5 5% 12/01/37	3128L15M8	499.23	499.23 12/7/2007	7/15/2011	508.93	-9.7
FHLMC GOLD POOL A90393 5.0% 12/01/39	312938NJ8	64.28	3/8/2010	7/15/2011	66.93	-2.65
FHLMC GOLD POOL G05669 6 5% 4/01/39	3128M7T22	258.35	9/10/2009	7/15/2011	275.16	-16.81
FHLMC GOLD G05580 6.5% 4/01/39	3128M7Q90	709.47	9/1/2009	7/15/2011	756.47	-47
FHLMC GOLD PL G05509 6.0% 6/01/39	3128M7N28	481.08	6/8/2009	7/15/2011	500.29	-19.21
FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4	175.83	9/30/2008	7/15/2011	176.32	-0.49
FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	184.94	8/20/2008	7/15/2011	183.27	1.67
FHLMC GOLD A69290 6.0% 12/01/37	3128L1KB5	222.74	12/7/2007	7/15/2011	225.31	-2.57
FED'L HOME LOAN MTGE CORP GRP G11938	3128M1BF5	182.8	3/14/2006	7/15/2011	182.48	0.32
GNMA POOL 782011 5 0% 12/15/35	36241KGU6	402.15	5/10/2007	7/15/2011	398.85	3.3
GNMA POOL 782105 5 0% 3/15/36	36241KKS6	247.28	5/10/2007	7/15/2011	245.21	2.07
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	176.63	6/14/2007	7/15/2011	173.64	2.99
FHLMC POOL G0-5337	3128M7HN9	140.25	6/10/2010	7/15/2011	150.64	-10.39
J P MORGAN CHASE COML MTG SECS	46625MCU1	1459.4	6/29/2010	7/15/2011	1504.89	-45.49
LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8	419.06	1/29/2010	7/15/2011	421.55	-2.49
FRNK 2007-1 A4 5 08% 2/16/15	35242XAD3	1036.18	3/28/2007	7/15/2011	1036.08	0.1
HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8	6834.01	1/20/2010	7/15/2011	6978.7	-144.69
HDMOT 2007-1 A4 5.21% 6/15/13	41283JAD7	873.67	1/23/2007	7/15/2011	873.55	0.12
FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2	172.75	6/10/2010	7/15/2011	184.76	-12.01
FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79	351.04	8/20/2008	7/15/2011	347.81	3.23
HUMAN GENOME SCIENCES INC COM	444903108	410	12/3/2009	7/20/2011	11831.41	-2320
HUMAN GENOME SCIENCES INC COM	444903108	160	12/3/2009	7/20/2011	4535.04	-823.27
HUMAN GENOME SCIENCES INC COM	444903108	417	12/3/2009	7/21/2011	11819.45	-2131.02
HUMAN GENOME SCIENCES INC COM	444903108	280	12/2/2009	7/22/2011	7490	-1337.09
HUMAN GENOME SCIENCES INC COM	444903108	287	12/3/2009	7/22/2011	8134.73	-1828
HUMAN GENOME SCIENCES INC COM	444903108	23	12/3/2009	7/22/2011	651.91	-121.51
HUMAN GENOME SCIENCES INC COM	444903108	213	12/3/2009	7/22/2011	6037.27	-1351.99
FNMA POOL 981644 4.5% 6/1/2023	31415BBM0	41.73	10/14/2009	7/25/2011	43.33	-1.6
FNMA POOL AC1520 4% 9/1/2024	31417KVN4	92.74	10/14/2009	7/25/2011	94.13	-1.39
FNMA POOL 930924 4.5% 4/1/2039	31412PG96	534.65	9/1/2009	7/25/2011	538.33	-3.68
FNMA POOL AA8389 4.5% 6/01/39	31416SKB6	584.04	6/11/2009	7/25/2011	574.98	9.06
FNMA POOL 962301 4 5% 3/01/23	31414CRW0	328.23	5/20/2009	7/25/2011	337.82	-9.59
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	141.18	7/14/2010	7/25/2011	155.47	-14.29
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	317.65	7/6/2010	7/25/2011	349.02	-31.37
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	317.65	9/10/2009	7/25/2011	339.17	-21.52
FNMA POOL 889668 6 0% 6/01/38	31410KMR2	416.99	6/13/2008	7/25/2011	416.93	0.06
FNMA POOL 888967 6 0% 12/01/37	31410GTY9	213.66	6/9/2008	7/25/2011	216.83	-3.17
FNMA POOL 962003 5.5% 3/01/38	31414CGL6	188.05	2/25/2008	7/25/2011	187.63	0.42
FNMA POOL 966608 5.5% 2/01/38	31414HKV8	955.85	2/15/2008	7/25/2011	956.6	-0.75
FNMA POOL 949294 6 0% 10/01/37	31413MC70	13.4	9/25/2007	7/25/2011	13.44	-0.04
FEDERAL NAT'L MTGE ASSN POOL 555528	31385XD95	118.68	12/7/2005	7/25/2011	119.63	-0.95

FEDERAL NAT'L MTGE ASSN POOL 255364	409.75 1/3/2007	7/25/2011	49.75	414.42	-4.67
FEDERAL NAT'L MTGE ASSN POOL 255364	136.58 2/20/2009	7/25/2011	136.58	141.38	-4.8
FEDERAL NAT'L MTGE ASSN POOL 255364	34 15 5/2/2005	7/25/2011	34.15	34.97	-0.82
FNMA POOL 0AD0207	2905.87 4/26/2010	7/25/2011	2905.87	3100.2	-194.33
FEDERAL NAT'L MTGE ASSN POOL 888890	1200.22 3/8/2010	7/25/2011	1200.22	1289.86	-89.64
FNMA REMIC 2003-64 BC 5.5% 3/25/30	1280.4 5/20/2010	7/25/2011	1280.4	1341.22	-60.82
FNMA POOL AA7694 4.5% 7/01/24	168.84 11/10/2009	7/25/2011	168.84	175.57	-6.73
FNMA POOL AC8596 4.0% 1/01/25	842.22 2/11/2010	7/25/2011	842.22	858.27	-16.05
U S TREAS INFL IDX N/B	21376.2 1/6/2009	8/5/2011	21925.64	20420.5	1505.14
US TREAS-CPI INFLAT	31273.2 5/24/2010	8/5/2011	32915.04	31433.19	1481.85
ONTARIO (PROVINCE OF) 4.0% 10/07/19	25000 9/29/2009	8/5/2011	27304.25	24957	2347.25
GE COML MTG CORP	813.04 2/2/2010	8/10/2011	813.04	835.59	-22.55
DIAGEO FIN BV	15000 2/9/2010	8/10/2011	16156.35	16465.8	-309.45
BEAR STEARNS COML MTG SECS INC	17580.69 2/1/2010	8/11/2011	17580.69	17940.54	-359.85
BANK AMER CORP	610 6/15/2009	8/12/2011	4479.08	8256.78	-3777.7
BANK AMER CORP	1680 6/15/2009	8/12/2011	12335.84	22678.66	-10342.82
BANK AMER CORP	910 5/7/2009	8/12/2011	6681.91	12326.49	-5644.58
MORGAN STANLEY DEAN WITTER & CO	322 5/8/2009	8/12/2011	5801.04	8472.3	-2671.26
MORGAN STANLEY DEAN WITTER & CO	175 5/8/2009	8/12/2011	3152.74	4381.53	-1228.79
MORGAN STANLEY DEAN WITTER & CO	770 5/7/2009	8/12/2011	13872.05	20643.24	-6771.19
MORGAN STANLEY DEAN WITTER & CO	190 5/7/2009	8/12/2011	3422.97	5118.11	-1695.14
SCHWAB CHARLES CORP NEW	1380 11/20/2008	8/12/2011	16569.61	21005.4	-4435.79
BANK AMER CORP	290 6/15/2009	8/12/2011	2129.4	3851.95	-1722.55
MORGAN STANLEY DEAN WITTER & CO	53 5/8/2009	8/12/2011	954.83	1338.25	-383.42
FHLMC GOLD G04219 5.5% 4/01/38	222.03 6/10/2010	8/15/2011	222.03	237.47	-15.44
FHLMC GOLD G04216 5.5% 12/01/37	250.56 7/21/2010	8/15/2011	250.56	269.82	-19.26
FHLMC GOLD G05938 5.0% 1/01/36	242.54 7/19/2010	8/15/2011	242.54	257.36	-14.82
FHLMC GOLD A92821 5.0% 7/01/40	649.35 7/22/2010	8/15/2011	649.35	689.73	-40.38
GNMA POOL 782105 5.0% 3/15/36	168.66 6/14/2007	8/15/2011	168.66	165.88	2.78
GNMA POOL 782011 5.0% 12/15/35	264.07 5/10/2007	8/15/2011	264.07	261.96	2.11
WBCMT 2003-C3 A1 4.037% 2/15/35	105.39 7/20/2010	8/15/2011	105.39	107.05	-1.66
J P MORGAN CHASE COML MTG SECS	1226.49 6/29/2010	8/15/2011	1226.48	1264.72	-38.24
HDMOT 2009-2 A3 2.62% 3/15/14	6457.7 1/20/2010	8/15/2011	6457.7	6594.42	-136.72
HDMOT 2007-1 A4 5.21% 6/15/13	785.16 1/23/2007	8/15/2011	785.16	785.05	0.11
FRNK 2007-1 A4 5.08% 2/16/15	911.69 3/28/2007	8/15/2011	911.69	911.6	0.09
LBUBS 2003-C7 A2 4.064% 9/15/27	79.42 1/29/2010	8/15/2011	79.42	79.89	-0.47
FHLMC POOL G0-5337	84.37 6/10/2010	8/15/2011	84.37	90.62	-6.25
FHLMC GOLD POOL A90393 5.0% 12/01/39	64.26 3/8/2010	8/15/2011	64.26	66.91	-2.65
FHLMC GOLD POOL G05669 6.5% 4/01/39	114.05 9/10/2009	8/15/2011	114.05	121.47	-7.42
FHLMC GOLD G05580 6.5% 4/01/39	705.98 9/1/2009	8/15/2011	705.98	752.75	-46.77
FHLMC GOLD PL G05509 6.0% 6/01/39	404.87 6/8/2009	8/15/2011	404.87	421.03	-16.16
FHLMC GOLD G04719 5.5% 1/01/38	171.8 9/30/2008	8/15/2011	171.8	172.28	-0.48
FHLMC GOLD C91194 5.0% 7/01/28	197.46 8/20/2008	8/15/2011	197.46	195.73	1.73
FHLMC GOLD C91186 5.0% 6/01/28	272.47 8/20/2008	8/15/2011	272.47	270.03	2.44
FHLMC GOLD A69852 5.5% 12/01/37	608.01 12/7/2007	8/15/2011	608.01	619.82	-11.81
FHLMC GOLD A69290 6.0% 12/01/37	15.97 12/7/2007	8/15/2011	15.97	16.15	-0.18
FED'L HOME LOAN MTGE CORP GRP G11938	182.11 3/14/2006	8/15/2011	182.11	181.8	0.31

FHLMC GOLD A69852	5.5%	12/01/37	3128L15M8	465.14	12/7/2007	10/15/2011	474.18	-9.04
FHLMC GOLD C91186	5.0%	6/01/28	3128P7J79	494.39	8/20/2008	10/15/2011	490.24	4.15
FHLMC GOLD C91194	5.0%	7/01/28	3128P7KF9	210.98	8/20/2008	10/15/2011	209.24	1.74
FHLMC GOLD G04719	5.5%	1/01/38	3128M6SG4	189.72	9/30/2008	10/15/2011	190.25	-0.53
FHLMC GOLD POOL G05669	6.5%	4/01/39	3128M7T22	222.84	9/10/2009	10/15/2011	237.34	-14.5
FHLMC GOLD POOL A90393	5.0%	12/01/39	312938NJ8	62.26	3/8/2010	10/15/2011	64.83	-2.57
FHLMC POOL G0-5337			3128M7HN9	242.36	6/10/2010	10/15/2011	260.31	-17.95
FHLMC GOLD G04219	5.5%	4/01/38	3128M6AU2	307.47	6/10/2010	10/15/2011	328.85	-21.38
FHLMC GOLD G04216	5.5%	12/01/37	3128M6AR9	331.3	7/21/2010	10/15/2011	356.77	-25.47
FHLMC GOLD G05938	5.0%	1/01/36	3128M74X1	171.02	7/19/2010	10/15/2011	171.02	-0.00
FHLMC GOLD A92821	5.0%	7/01/40	312941D20	886.16	7/22/2010	10/15/2011	941.27	-55.11
LBUBS 2003-C7 A2	4.064%	9/15/27	52108HUK8	85.33	1/29/2010	10/15/2011	85.84	-0.51
HDMOT 2007-1 A4	5.21%	6/15/13	41283JAD7	715.2	1/23/2007	10/15/2011	715.1	0.1
HDMOT 2009-2 A3	2.62%	3/15/14	41283HAC8	5697.48	1/20/2010	10/15/2011	5818.11	-120.63
FED'L HOME LOAN MTGE CORP GRP			3128M1BF5	256.95	3/14/2006	10/15/2011	256.54	0.41
GNMA POOL 782011	5.0%	12/15/35	36241KGU6	591.42	5/10/2007	10/15/2011	586.99	4.43
GNMA POOL 782105	5.0%	3/15/36	36241KKS6	300.38	6/14/2007	10/15/2011	295.73	4.65
GNMA POOL 782105	5.0%	3/15/36	36241KKS6	420.54	5/10/2007	10/15/2011	417.31	3.23
FRNK 2007-1 A4	5.08%	2/16/15	35242XAD3	336.85	3/28/2007	10/17/2011	336.82	0.03
WBCMT 2003-C3 A1	4.037%	2/15/35	929766CT8	656.33	7/20/2010	10/17/2011	666.7	-10.37
INTERNATIONAL BUSINESS MACHINES CORP			459200101	178	1/23/2008	10/18/2011	31728.07	12812.01
INTERNATIONAL BUSINESS MACHINES CORP			459200101	3	8/11/2010	10/18/2011	390.28	144.46
HALLBURTON COMPANY COM			406216101	1133	1/19/2007	10/18/2011	39105.65	6026.93
CAPITAL ONE FINL CORP COM			14040H105	200	7/7/2010	10/18/2011	8187.74	32.82
CAPITAL ONE FINL CORP COM			14040H105	300	1/19/2010	10/18/2011	12689.7	-358.86
CAPITAL ONE FINL CORP COM			14040H105	80	9/30/2010	10/19/2011	3167.22	110.11
CAPITAL ONE FINL CORP COM			14040H105	310	9/30/2010	10/19/2011	12272.96	175.22
CAPITAL ONE FINL CORP COM			14040H105	210	7/7/2010	10/19/2011	8432.64	-164.49
FNMA POOL 962301	4.5%	3/01/23	31414CRW0	654.34	5/20/2009	10/25/2011	673.46	-19.12
FEDERAL NAT'L MTGE ASSN POOL			31403DWH8	264.15	9/10/2009	10/25/2011	282.04	-17.89
FNMA POOL 981644	4.5%	6/1/2023	31415BBM0	303.61	10/14/2009	10/25/2011	315.28	-11.67
FNMA POOL AA7694	4.5%	7/01/24	31416RRQ8	582.43	11/10/2009	10/25/2011	605.64	-23.21
FNMA POOL AC8596	4.0%	1/01/25	31417VRS4	1671.1	2/11/2010	10/25/2011	1702.96	-31.86
FNMA POOL AC8596	4.0%	1/01/25	31417VRS4	257.09	8/2/2010	10/25/2011	268.86	-11.77
FEDERAL NAT'L MTGE ASSN POOL			31410GRK1	466.81	3/8/2010	10/25/2011	501.67	-34.86
FNMA POOL 0AD0207			31418MGR7	1002.27	4/26/2010	10/25/2011	1069.3	-67.03
FNMA REMIC 2003-64 BC	5.5%	3/25/30	31393DKA8	1263.44	5/20/2010	10/25/2011	1323.45	-60.01
FNMA POOL 889668	6.0%	6/01/38	31410KMR2	454.27	6/13/2008	10/25/2011	454.2	0.07
FNMA POOL 930924	4.5%	4/1/2039	31412PG96	1427.72	9/1/2009	10/25/2011	1437.54	-9.82
FNMA POOL AA8389	4.5%	6/01/39	31416SKB6	3447.11	6/11/2009	10/25/2011	3397.24	49.87
FNMA POOL 888967	6.0%	12/01/37	31410GTY9	227.57	6/9/2008	10/25/2011	230.95	-3.38
FNMA POOL 962003	5.5%	3/01/38	31414CGL6	429.65	2/25/2008	10/25/2011	428.68	0.97
FNMA POOL AC1520	4%	9/1/2024	31417KVN4	194.81	10/14/2009	10/25/2011	197.73	-2.92
FNMA POOL 966608	5.5%	2/01/38	31414HKV8	266.41	2/15/2008	10/25/2011	266.62	-0.21
FNMA POOL 949294	6.0%	10/01/37	31413MC70	111.06	9/25/2007	10/25/2011	111.35	-0.29
FEDERAL NAT'L MTGE ASSN POOL			31385XD95	116.06	12/7/2005	10/25/2011	116.06	-0.92
FEDERAL NAT'L MTGE ASSN POOL			31371LTV1	231.73	1/3/2007	10/25/2011	234.37	-2.64

FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	77.24	2/20/2009	10/25/2011	77.24	79.96	-2.72
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	19.31	5/2/2005	10/25/2011	19.31	19.77	-0.46
LBUBS 2003-C7 A2 4.064% 9/15/27	52108HUK8	1447.85	1/29/2010	10/25/2011	1444.23	1456.45	-12.22
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	117.4	7/14/2010	10/25/2011	117.4	129.29	-11.89
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	264.15	7/6/2010	10/25/2011	264.15	290.23	-26.08
INTERNATIONAL BUSINESS MACHINES CORP	459200101	142	1/23/2008	10/31/2011	26376.81	15090.34	11286.47
NORDSTROM INC	655664100	44	7/7/2010	11/2/2011	2236.64	1459.59	777.05
TEXTRON INCORPORATED COMMON	883203101	1820	9/2/2009	11/2/2011	33322.11	31778.47	1543.64
NORDSTROM INC	655664100	90	8/9/2010	11/2/2011	4552.99	3148.4	1404.59
TEXTRON INCORPORATED COMMON	883203101	180	9/2/2009	11/2/2011	3295.59	3161.03	134.56
NORDSTROM INC	655664100	414	7/7/2010	11/2/2011	20943.73	13733.42	7210.31
NORDSTROM INC	655664100	28	7/7/2010	11/3/2011	1398.07	928.83	469.24
NORDSTROM INC	655664100	544	7/7/2010	11/3/2011	27014.68	18045.84	8968.84
HDMOT 2007-1 A4 5.21% 6/15/13	41283UAD7	1908.59	1/23/2007	11/9/2011	1916.27	1908.31	7.96
HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8	34483.13	1/20/2010	11/9/2011	34655.55	35213.2	-557.65
GE COML MTG CORP	36828QHV1	173.73	8/27/2010	11/10/2011	173.73	178.43	-4.7
GE COML MTG CORP	36828QHV1	86.87	2/2/2010	11/10/2011	86.87	89.28	-2.41
CONOCOPHILLIPS	20825C104	410	11/15/2001	11/11/2011	29564.61	10543.38	19021.23
CONOCOPHILLIPS	20825C104	40	11/15/2001	11/14/2011	2862.02	1028.62	1833.4
GNMA POOL 782011 5.0% 12/15/35	36241KGU6	617.92	5/10/2007	11/15/2011	617.92	613.43	4.49
FHLMC GOLD A92821 5.0% 7/01/40	312941D20	881.07	7/22/2010	11/15/2011	881.07	935.86	-54.79
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	234.29	6/14/2007	11/15/2011	234.29	230.77	3.52
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	328.01	5/10/2007	11/15/2011	328.01	325.56	2.45
FHLMC GOLD G05938 5.0% 1/01/36	3128M74X1	229.48	7/19/2010	11/15/2011	229.48	243.5	-14.02
FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2	275.77	6/10/2010	11/15/2011	275.77	294.94	-19.17
FHLMC POOL G0-5337	3128M7HN9	136.92	6/10/2010	11/15/2011	136.92	147.06	-10.14
FHLMC GOLD POOL A90393 5.0% 12/01/39	312938NJ8	493.19	3/8/2010	11/15/2011	493.19	513.53	-20.34
FHLMC GOLD POOL G05669 6.5% 4/01/39	3128M7T22	265.97	9/10/2009	11/15/2011	265.97	283.28	-17.31
FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4	212.58	9/30/2008	11/15/2011	212.58	213.18	-0.6
FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	321.01	8/20/2008	11/15/2011	321.01	318.45	2.56
FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	759.73	8/20/2008	11/15/2011	759.73	753.55	6.18
FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	411.02	12/7/2007	11/15/2011	411.02	419	-7.98
FED'L HOME LOAN MTGE CORP GRP G11938	3128M1BF5	280.22	3/14/2006	11/15/2011	280.22	279.79	0.43
FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9	269.32	7/21/2010	11/15/2011	269.32	290.02	-20.7
UNITED STATES TREAS 0.75% 8/15/13	912828NU0	20000	10/27/2010	11/17/2011	20167.9	20103.19	64.71
NEWELL RUBBERMAID INC	651229106	180	9/20/2010	11/18/2011	2730.33	3157.97	-427.64
NEWELL RUBBERMAID INC	651229106	112	9/20/2010	11/21/2011	1653.31	1964.96	-311.65
NEWELL RUBBERMAID INC	651229106	449	9/20/2010	11/21/2011	6612.47	7877.39	-1264.92
NEWELL RUBBERMAID INC	651229106	563	9/20/2010	11/22/2011	8270.25	9877.44	-1607.19
NEWELL RUBBERMAID INC	651229106	38	9/20/2010	11/23/2011	546.26	648.94	-102.68
NEWELL RUBBERMAID INC	651229106	518	9/20/2010	11/23/2011	7446.42	9087.95	-1641.53
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	294.5	1/3/2007	11/25/2011	294.5	297.86	-3.36
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	98.17	2/20/2009	11/25/2011	98.17	101.62	-3.45
FEDERAL NAT'L MTGE ASSN POOL 255364	31371LTV1	24.54	5/2/2005	11/25/2011	24.54	25.13	-0.59
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	304.26	7/6/2010	11/25/2011	304.26	334.31	-30.05
FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8	1792.89	5/20/2010	11/25/2011	1792.89	1878.05	-85.16
FNMA POOL 0AD0207	31418MGR7	1097.87	4/26/2010	11/25/2011	1097.87	1171.29	-73.42

FEDERAL NAT'L MTGE ASSN POOL 888890	31410GRK1	525.48	3/8/2010	11/25/2011	525.48	564.73	-39.25
FNMA POOL AC8596 4.0% 1/01/25	31417VRS4	303.57	8/2/2010	11/25/2011	303.57	317.47	-13.9
FNMA POOL AC8596 4.0% 1/01/25	31417VRS4	1973.18	2/11/2010	11/25/2011	1973.18	2010.79	-37.61
FNMA POOL AA7694 4.5% 7/01/24	31416RRQ8	983.37	11/10/2009	11/25/2011	983.37	1022.55	-39.18
FNMA POOL 981644 4.5% 6/1/2023	31415BBM0	584.07	10/14/2009	11/25/2011	584.07	606.52	-22.45
FNMA POOL AC1520 4% 9/1/2024	31417KVN4	330.78	10/14/2009	11/25/2011	330.78	335.74	-4.96
FNMA POOL 962301 4.5% 3/01/23	31414CRW0	291.34	5/20/2009	11/25/2011	291.34	299.85	-8.51
FEDERAL NAT'L MTGE ASSN POOL 555528	31385XD95	124.05	12/7/2005	11/25/2011	124.05	125.04	-0.99
FNMA POOL 949294 6.0% 10/01/37	31413MC70	15.92	9/25/2007	11/25/2011	15.92	15.96	-0.04
FNMA POOL 966608 5.5% 2/01/38	31414HKV8	43.12	2/15/2008	11/25/2011	43.12	43.15	-0.03
FNMA POOL 962003 5.5% 3/01/38	31414CGL6	434.64	2/25/2008	11/25/2011	434.64	433.66	0.98
FNMA POOL 888967 6.0% 12/01/37	31410GTY9	217.8	6/9/2008	11/25/2011	217.8	221.03	-3.23
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	135.23	7/14/2010	11/25/2011	135.23	148.92	-13.69
FEDERAL NAT'L MTGE ASSN POOL 745948	31403DWH8	304.26	9/10/2009	11/25/2011	304.26	324.87	-20.61
FNMA POOL 889668 6.0% 6/01/38	31410KMR2	483.87	6/13/2008	11/25/2011	483.87	483.79	0.08
COMERICA INC COM	200340107	65	9/9/2010	12/2/2011	1654.85	2392.57	-737.72
COMERICA INC COM	200340107	341	9/8/2010	12/2/2011	8681.59	12499.63	-3818.04
COMERICA INC COM	200340107	259	9/7/2010	12/5/2011	6695.9	9366.37	-2670.47
COMERICA INC COM	200340107	37	9/7/2010	12/5/2011	956.56	1336.92	-380.36
COMERICA INC COM	200340107	68	9/7/2010	12/5/2011	1758	2463.45	-705.45
COMERICA INC COM	200340107	124	9/8/2010	12/5/2011	3205.76	4538.7	-1332.94
COMERICA INC COM	200340107	276	9/8/2010	12/5/2011	7135.4	10117	-2981.6
COMERICA INC COM	17275RAC6	10000	1/4/2008	12/6/2011	11569.6	10374.9	1194.7
CISCO SYS INC	912828NU0	10000	10/27/2010	12/7/2011	10085.12	10051.6	33.52
UNITED STATES TREAS 0.75% 8/15/13	883556102	251	11/6/2009	12/8/2011	11421.91	11260.99	160.92
THERMO ELECTRON CORP	883556102	245	11/6/2009	12/9/2011	11075.75	10991.8	83.95
THERMO ELECTRON CORP	883556102	26	11/6/2009	12/9/2011	1183.93	1158.69	25.24
THERMO ELECTRON CORP	883556102	464	11/6/2009	12/9/2011	21128.62	20817.13	311.49
GE COML MTG CORP	36828QHV1	94.34	2/2/2010	12/10/2011	94.34	96.96	-2.62
GE COML MTG CORP	36828QHV1	188.69	8/27/2010	12/10/2011	188.69	193.79	-5.1
THERMO ELECTRON CORP	883556102	54	11/6/2009	12/12/2011	2432.68	2406.51	26.17
THERMO ELECTRON CORP	883556102	260	11/6/2009	12/12/2011	11707.5	11586.9	120.6
FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79	553.15	8/20/2008	12/15/2011	553.15	548.8	4.35
FED'L HOME LOAN MTGE CORP GRP G11938	3128M1BF5	222.83	3/14/2006	12/15/2011	222.83	222.5	0.33
FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4	196.1	9/30/2008	12/15/2011	196.1	196.65	-0.55
FHLMC GOLD POOL G05669 6.5% 4/01/39	3128M7T22	536.58	9/10/2009	12/15/2011	536.58	571.5	-34.92
FHLMC GOLD POOL A90393 5.0% 12/01/39	312938NJ8	63.71	3/8/2010	12/15/2011	63.71	66.34	-2.63
FHLMC POOL G0-5337	3128M7HN9	310.12	6/10/2010	12/15/2011	310.12	333.09	-22.97
FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2	296.13	6/10/2010	12/15/2011	296.13	316.72	-20.59
FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9	318.73	7/21/2010	12/15/2011	318.73	343.23	-24.5
FHLMC GOLD G05938 5.0% 1/01/36	3128M74X1	210.73	7/19/2010	12/15/2011	210.73	223.6	-12.87
FHLMC GOLD A92821 5.0% 7/01/40	312941D20	566.69	7/22/2010	12/15/2011	566.69	601.93	-35.24
GNMA POOL 782011 5.0% 12/15/35	36241KGU6	571.59	5/10/2007	12/15/2011	571.59	567.55	4.04
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	454.16	5/10/2007	12/15/2011	454.16	450.87	3.29
GNMA POOL 782105 5.0% 3/15/36	36241KKS6	324.4	6/14/2007	12/15/2011	324.4	319.66	4.74
FHLMC GOLD A69852 5.5% 12/01/37	3128L15M8	516	12/7/2007	12/15/2011	516	526.02	-10.02
FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9	100.04	8/20/2008	12/15/2011	100.04	99.27	0.77

FEDERAL NAT'L MTGE ASSN POOL 745948	3313 9/10/2009	31403DWH8	3313 9/10/2009	12/20/2011	3688.82	3537.4	151.42
FEDERAL NAT'L MTGE ASSN POOL 745948	4912.94 7/14/2010	31403DWH8	4912.94 7/14/2010	12/20/2011	5470.25	5410.38	59.87
FHLMC GOLD POOL G05669 6.5% 4/01/39	9323.86 9/10/2009	3128M7T22	9323.86 9/10/2009	12/20/2011	10314.52	9930.64	383.88
FEDERAL NAT'L MTGE ASSN POOL 745948	11054.13 7/6/2010	31403DWH8	11054.13 7/6/2010	12/20/2011	12308.08	12145.71	162.37
FEDERAL NAT'L MTGE ASSN POOL 745948	227.41 9/10/2009	31403DWH8	227.41 9/10/2009	12/25/2011	227.41	242.81	-15.4
FNMA POOL 889668 6.0% 6/01/38	369.36 6/13/2008	31410KMR2	369.36 6/13/2008	12/25/2011	369.36	369.3	0.06
FEDERAL NAT'L MTGE ASSN POOL 745948	101.07 7/14/2010	31403DWH8	101.07 7/14/2010	12/25/2011	101.07	111.3	-10.23
FNMA POOL 962301 4.5% 3/01/23	1047.88 5/20/2009	31414CRW0	1047.88 5/20/2009	12/25/2011	1047.88	1078.5	-30.62
FNMA POOL AC1520 4% 9/1/2024	232.82 10/14/2009	31417KVN4	232.82 10/14/2009	12/25/2011	232.82	236.31	-3.49
FNMA POOL 981644 4.5% 6/1/2023	332.43 10/14/2009	31415BBM0	332.43 10/14/2009	12/25/2011	332.43	345.21	-12.78
FNMA POOL AA7694 4.5% 7/01/24	1260.19 11/10/2009	31416RRQ8	1260.19 11/10/2009	12/25/2011	1260.19	1310.4	-50.21
FNMA POOL AC8596 4.0% 1/01/25	2040.47 2/11/2010	31417VRS4	2040.47 2/11/2010	12/25/2011	2040.47	2079.37	-38.9
FNMA POOL AC8596 4.0% 1/01/25	313.92 8/2/2010	31417VRS4	313.92 8/2/2010	12/25/2011	313.92	328.29	-14.37
FNMA POOL 888967 6.0% 12/01/37	218.13 6/9/2008	31410GTY9	218.13 6/9/2008	12/25/2011	218.13	221.37	-3.24
FNMA POOL 962003 5.5% 3/01/38	442.95 2/25/2008	31414CGL6	442.95 2/25/2008	12/25/2011	442.95	441.95	1
FNMA POOL 966608 5.5% 2/01/38	113.62 2/15/2008	31414HKV8	113.62 2/15/2008	12/25/2011	113.62	113.71	-0.09
FNMA POOL 949294 6.0% 10/01/37	319.22 9/25/2007	31413MC70	319.22 9/25/2007	12/25/2011	319.22	320.06	-0.84
FEDERAL NAT'L MTGE ASSN POOL 555528	127.47 12/7/2005	31385XD95	127.47 12/7/2005	12/25/2011	127.47	128.49	-1.02
FEDERAL NAT'L MTGE ASSN POOL 255364	284.52 1/3/2007	31371LTV1	284.52 1/3/2007	12/25/2011	284.52	287.76	-3.24
FEDERAL NAT'L MTGE ASSN POOL 255364	94.84 2/20/2009	31371LTV1	94.84 2/20/2009	12/25/2011	94.84	98.17	-3.33
FNMA REMIC 2003-64 BC 5.5% 3/25/30	23.71 5/2/2005	31371LTV1	23.71 5/2/2005	12/25/2011	23.71	24.28	-0.57
FNMA POOL OAD2351	1838.83 5/20/2010	31393DKA8	1838.83 5/20/2010	12/25/2011	1838.83	1926.18	-87.35
FNMA POOL OAD0207	566.4 12/13/2010	31418PTH8	566.4 12/13/2010	12/25/2011	566.4	582.77	-16.37
FEDERAL NAT'L MTGE ASSN POOL 888890	819.08 4/26/2010	31418MGR7	819.08 4/26/2010	12/25/2011	819.08	873.86	-54.78
FEDERAL NAT'L MTGE ASSN POOL 745948	441.37 3/8/2010	31410GRK1	441.37 3/8/2010	12/25/2011	441.37	474.33	-32.96
FHLMC GOLD G04719 5.5% 1/01/38	227.41 7/6/2010	31403DWH8	227.41 7/6/2010	12/25/2011	227.41	249.87	-22.46
FHLMC GOLD POOL A90393 5.0% 12/01/39	169.84 9/30/2008	3128M6SG4	169.84 9/30/2008	1/15/2012	169.84	170.32	-0.48
FHLMC GOLD C9186 5.0% 6/01/28	63.18 3/8/2010	312938NJ8	63.18 3/8/2010	1/15/2012	63.18	65.79	-2.61
FHLMC GOLD A69852 5.5% 12/01/37	531.54 8/20/2008	3128P7J79	531.54 8/20/2008	1/15/2012	531.54	527.52	4.02
GNMA POOL 782011 5.0% 12/15/35	465.79 12/7/2007	3128L15M8	465.79 12/7/2007	1/15/2012	465.79	474.84	-9.05
GNMA POOL 782105 5.0% 3/15/36	265.93 3/14/2006	3128M1BF5	265.93 3/14/2006	1/15/2012	265.93	265.55	0.38
GNMA POOL 782105 5.0% 3/15/36	416.5 5/10/2007	36241KGU6	416.5 5/10/2007	1/15/2012	416.5	413.64	2.86
FHLMC GOLD A95828 4.5% 12/01/40	293.09 5/10/2007	36241KKS6	293.09 5/10/2007	1/15/2012	293.09	291.03	2.06
FHLMC GOLD A92821 5.0% 7/01/40	209.35 6/14/2007	36241KKS6	209.35 6/14/2007	1/15/2012	209.35	206.38	2.97
FHLMC GOLD G05938 5.0% 1/01/36	424.63 9/10/2009	3128M7T22	424.63 9/10/2009	1/15/2012	424.63	452.27	-27.64
FHLMC GOLD G04216 5.5% 12/01/37	256.17 12/17/2010	312944PM7	256.17 12/17/2010	1/15/2012	256.17	261.01	-4.84
FHLMC GOLD G04219 5.5% 4/01/38	790.42 7/22/2010	312941D20	790.42 7/22/2010	1/15/2012	790.42	839.57	-49.15
FHLMC POOL G0-5337	260.25 12/22/2010	3128M74X1	260.25 12/22/2010	1/15/2012	260.25	273.91	-13.66
FHLMC POOL G0-5337	173.5 7/19/2010	3128M74X1	173.5 7/19/2010	1/15/2012	173.5	184.1	-10.6
FHLMC GOLD C91194 5.0% 7/01/28	267.67 7/21/2010	3128M6AR9	267.67 7/21/2010	1/15/2012	267.67	288.25	-20.58
FNMA POOL #0AH3620	268.82 6/10/2010	3128M6AU2	268.82 6/10/2010	1/15/2012	268.82	287.51	-18.69
FEDERAL NAT'L MTGE ASSN POOL 745948	388.78 12/22/2010	3128M7HN9	388.78 12/22/2010	1/15/2012	388.78	414.54	-25.76
FEDERAL NAT'L MTGE ASSN POOL 745948	388.78 6/10/2010	3128M7HN9	388.78 6/10/2010	1/15/2012	388.78	417.57	-28.79
FEDERAL NAT'L MTGE ASSN POOL 745948	255.47 8/20/2008	3128P7KF9	255.47 8/20/2008	1/15/2012	255.47	253.57	1.9
FEDERAL NAT'L MTGE ASSN POOL 745948	861.02 1/18/2011	3138A5AW2	861.02 1/18/2011	1/25/2012	861.02	868.96	-7.94
FEDERAL NAT'L MTGE ASSN POOL 745948	486.52 9/10/2009	31403DWH8	486.52 9/10/2009	1/25/2012	486.52	519.47	-32.95
FEDERAL NAT'L MTGE ASSN POOL 745948	24.54 9/10/2009	31403DWH8	24.54 9/10/2009	1/25/2012	24.54	26.2	-1.66

