Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2009

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2009 or fiscal plan year beginning 10/01/2006 and ending 09/30/2007

A This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan; or
- [X] a single-employer plan;
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report;
- [ ] the final return/report;
- [X] an amended return/report;
- [ ] a short plan year return/report (less than 12 months).

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558;
- [ ] automatic extension;
- [ ] the DFVC program;
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
CARL ZEISS, INC. WELFARE PLAN

1b Three-digit plan number (PN) ▶ 501

1c Effective date of plan 11/01/1959

2a Plan sponsor's name and address (employer, if for a single-employer plan)
(Address should include room or suite no.)
CARL ZEISS, INC.

ONE ZEISS DRIVE
THORNWOOD, NY 10594-1939

2b Employer Identification Number (EIN)
13-1495820

2c Sponsor's telephone number
914-747-1800

2d Business code (see instructions)
339110

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	09/17/2010	JAMES A. OLIVO
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address (if same as plan sponsor, enter "Same")
CARL ZEISS, INC.

ONE ZEISS DRIVE
THORNWOOD, NY 10594-1939

3b Administrator's EIN
13-1495820

3c Administrator's telephone number
914-747-1800

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:

a Sponsor's name

4b EIN

4c PN

5	Total number of participants at the beginning of the plan year	**5**	759
6	Number of participants as of the end of the plan year (welfare plans complete only lines **6a, 6b, 6c,** and **6d**).		
a	Active participants	**6a**	554
b	Retired or separated participants receiving benefits	**6b**	0
c	Other retired or separated participants entitled to future benefits	**6c**	263
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	817
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	
f	Total. Add lines **6d** and **6e**	**6f**	
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristic Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristic Codes in the instructions:
4A 4B 4D 4H 4L 4Q 4E

9a Plan funding arrangement (check all that apply)

(1)	X	Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	X	Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

(1)		**R** (Retirement Plan Information)
(2)		**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)		**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	X		**H** (Financial Information)
(2)			**I** (Financial Information – Small Plan)
(3)	X	4	**A** (Insurance Information)
(4)	X		**C** (Service Provider Information)
(5)			**D** (DFE/Participating Plan Information)
(6)			**G** (Financial Transaction Schedules)

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 10/01/2006 and ending 09/30/2007

A Name of plan
CARL ZEISS, INC. WELFARE PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500.
CARL ZEISS, INC.

D Employer Identification Number (EIN)
13-1495820

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
CIGNA LIFE INSURANCE CO. OF NEW YORK

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-2556568	64548	YOK960085	554	10/01/2006	09/30/2007

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in item 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
3052	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

BSC GROUP SERVICES LLC
133 PROSPECT ST.
WESTFIELD, NJ 07090-4003

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
3052			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add **b** and **c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract **e(5)** from **d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organization(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [X] Other (specify) ▶ A D & D

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in **c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	31987
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, item 2 above, report amount.			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [ ] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 10/01/2006 and ending 09/30/2007

A Name of plan
CARL ZEISS, INC. WELFARE PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500.
CARL ZEISS, INC.

D Employer Identification Number (EIN)
13-1495820

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
CIGNA LIFE INSURANCE CO. OF NEW YORK

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-2556568	64548	FLY960073	554	10/01/2006	09/30/2007

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in item 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
4692	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

BSC GROUP SERVICES LLC
133 PROSPECT ST.
WESTFIELD, NJ 07090-4003

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
4692			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add **b** and **c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract **e(5)** from **d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organization(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [X] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in **c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	348546
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, item 2 above, report amount.			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [ ] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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OMB No. 1210-0110

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CARL ZEISS, INC. WELFARE PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500.
CARL ZEISS, INC.

D Employer Identification Number (EIN)
13-1495820

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
CIGNA LIFE INSURANCE COMPANY OF NEW YORK

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-2556568	64548	NYK960095	558	02/01/2007	01/31/2008

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in item 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
7740	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

BSC GROUP SERVICES LLC
133 PROSPECT ST.
WESTFIELD, NJ 07090-4003

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
7740			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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	(c) Amount	**(d)** Purpose	

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	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add **b** and **c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract **e(5)** from **d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organization(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [X] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in **c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	139400
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, item 2 above, report amount.			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [ ] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 10/01/2006 and ending 09/30/2007

A Name of plan
CARL ZEISS, INC. WELFARE PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500.
CARL ZEISS, INC.

D Employer Identification Number (EIN)
13-1495820

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
VISION SERVICE PLAN

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-2777159	47029	12300898	515	10/01/2006	09/30/2007

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in item 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
1876	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

BSC GROUP SERVICES LLC
133 PROSPECT ST.
WESTFIELD, NJ 07090-4003

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
1876			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	
d	Total of balance and additions (add **b** and **c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	
f	Balance at the end of the current year (subtract **e(5)** from **d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organization(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [X] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**	50566		
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	50566
b Benefit charges (1) Claims paid	**9b(1)**	43393		
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	43393
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**	8091		
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	8091
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	10848
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in **c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, item 2 above, report amount.			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [ ] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2009** **This Form is Open to Public Inspection.**

For calendar plan year 2009 or fiscal plan year beginning 10/01/2006 and ending 09/30/2007

A Name of plan
CARL ZEISS, INC. WELFARE PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
CARL ZEISS, INC.

D Employer Identification Number (EIN)
13-1495820

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . ☐ Yes ☒ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

AETNA LIFE INSURANCE COMPANY

06-6033492

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
13	NONE	400376	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

BEAR STEARNS

06-1135192

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	34716	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

MELLON BANK

25-0659306

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
21	NONE	31900	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

MCGLADREY & PULLEN, LLP

42-0714325

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	17375	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes [ ] No [ ]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes [ ] No [ ]	Yes [ ] No [ ]		Yes [ ] No [ ]

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN;
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN;
c Position:	
d Address:	**e** Telephone:

Explanation:

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2009

This Form is Open to Public Inspection

For calendar plan year 2009 or fiscal plan year beginning 10/01/2006 and ending 09/30/2007

A Name of plan
CARL ZEISS, INC. WELFARE PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
CARL ZEISS, INC.

D Employer Identification Number (EIN)
13-1495820

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	36000	15
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	56504	1242278
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	802454	1988123
(2) U.S. Government securities	1c(2)	1117131	885382
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	1337532	1574547
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	2171303	2971091
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	2034374	556993
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)		

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e		
f	Total assets (add all amounts in lines 1a through 1e)	1f	7555298	9218429
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	409970	1599414
i	Acquisition indebtedness	1i		
j	Other liabilities	1j		
k	Total liabilities (add all amounts in lines 1g through1j)	1k	409970	1599414
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	7145328	7619015

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

	Income		(a) Amount	(b) Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	6500000	
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		6500000
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	13902	
	(B) U.S. Government securities	2b(1)(B)	32486	
	(C) Corporate debt instruments	2b(1)(C)	58881	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)		
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		105269
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)	111672	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		111672
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	330508	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		330508

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	200774	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		200774
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		145245
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		7393468
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	5660104	
(2) To insurance carriers for the provision of benefits	2e(2)	1174361	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		6834465
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	18700	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	66616	
(4) Other	2i(4)		
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		85316
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		6919781
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		473687
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [X] Unqualified (2) [ ] Qualified (3) [ ] Disclaimer (4) [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [ ] Yes [X] No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: MCGLADREY & PULLEN, LLP (2) EIN: 42-0714325

d The opinion of an independent qualified public accountant is **not attached** because:

(1) [ ] This form is filed for a CCT, PSA, or MTIA. (2) [ ] It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete 4j and 4l. MTIAs also do not complete 4l.

During the plan year:

		Yes	No	Amount
a	Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		500000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? If yes, enter the amount of any plan assets that reverted to the employer this year ☐ **Yes** ☒ **No** **Amount:**

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

McGladrey & Pullen
Certified Public Accountants

Carl Zeiss, Inc. Welfare Plan

Financial Report
September 30, 2007

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McGladrey & Pullen

Certified Public Accountants

Independent Auditor's Report

To the Participants and Administrator of the
Carl Zeiss, Inc. Welfare Plan
Thornwood, New York

We were engaged to audit the financial statements and supplemental schedules of Carl Zeiss, Inc. Welfare Plan as of September 30, 2007 and 2006, and for the years then ended, as listed in the accompanying table of contents. These financial statements and supplemental schedules are the responsibility of the Plan's management.

As permitted by 29 CFR 2520.103-8 of the United States Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the Plan Administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 5, which was certified or provided by Mellon Bank, N.A., the trustee of the Plan, except for comparing the information with the related information included in the financial statements and supplemental schedules. We have been informed by the Plan Administrator that the trustee holds the Plan's investment assets and executes investment transactions. As disclosed in Note 5, the Plan Administrator has obtained certifications from the trustee regarding the completeness and accuracy of the investment information provided to the Plan Administrator by the trustee as of and for the years ended September 30, 2007 and September 30, 2006.

Because of the significance of the information that we did not audit, we are unable to, and do not express an opinion on the accompanying financial statements and schedules taken as a whole. The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified or provided by the trustee, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the United States Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

McGladrey & Pullen, LLP

Stamford, Connecticut
June 8, 2010

Carl Zeiss, Inc. Welfare Plan

Statements of Benefit Obligations and Net Assets Available for Benefits
September 30, 2007 and 2006

	2007	2006
Benefit Obligations (Notes 3 and 4)		
Claims incurred but not yet reported and amounts currently payable to or for participants	**$ 459,000**	$ 1,063,000
Post employment benefit obligations		
Health benefits for inactive participants	**189,194**	370,936
Postretirement benefit obligations		
Current retirees	**15,595,730**	15,899,948
Other participants fully eligible for benefits	**2,008,360**	2,170,146
Participants not yet fully eligible for benefits	**9,473,710**	11,258,074
	27,077,800	29,328,168
Total benefit obligations	**27,725,994**	30,762,104
Assets		
Investments, at fair value (Note 5)		
U.S. Government debt securities	**777,724**	1,117,131
Corporate debt securities	**1,566,609**	1,337,532
Partnership/joint venture interest	**556,993**	552,994
Common stock funds (mutual funds)	**-**	991,374
Common stock	**2,967,827**	2,661,309
Temporary investment funds	**1,988,123**	802,454
Other debt securities	**118,876**	-
	7,976,152	7,462,794
Net assets held in the Pension Plan for Employees of Carl Zeiss, Inc. - restricted for 401(h) account (Note 5 and 6)	**51,101**	17,975
Other current assets		
Investment income receivable (Note 5)	**27,347**	56,504
Deposit with insurance company	**-**	36,000
Sales pending settlement (Note 5)	**1,214,931**	-
	1,242,278	92,504
Total assets	**9,269,531**	7,573,273
Liabilities		
Due to broker for securities purchased (Note 5)	**1,560,688**	134,716
Administrative expenses payable	**38,726**	275,254
Total liabilities	**1,599,414**	409,970
Net assets available for benefits	**7,670,117**	7,163,303
Excess of benefit obligations over net assets available for benefits	**$ 20,055,877**	$ 23,598,801

The accompanying notes are an integral part of the financial statements.

Carl Zeiss, Inc. Welfare Plan

Statements of Changes in Benefit Obligations and Net Assets Available for Benefits
Years Ended September 30, 2007 and September 30, 2006

	2007	2006
Net (Decrease) Increase in Benefit Obligations		
(Decrease) increase during the year attributable to:		
Claims reported and approved for payment, including benefits reclassified from benefit obligations and change in claims incurred but not reported	**$ 5,056,102**	$ 6,685,281
Claims paid	**(5,660,102)**	(6,581,281)
Post employment benefit obligations:		
New particpants	**138,683**	100,674
Benefits reclassified to amounts current payable	**(131,492)**	(127,662)
Change in actuarial assumptions	**(188,933)**	26,786
Benefits (loss) earned	**-**	(32,100)
Post retirement obligations:		
Service cost	**900,781**	988,896
Interest cost	**1,576,578**	1,461,823
Benefits reclassified to amounts current payable	**(603,761)**	(800,382)
Change in actuarial assumptions	**-**	2,419,615
Gain from sale of division	**(2,869,318)**	-
Amendments and curtailments	**(1,254,648)**	(1,069,705)
Net (decrease) increase in benefit obligations	**(3,036,110)**	3,071,945
Net Increase in Net Assets Available for Benefits		
Additions:		
Contributions:		
Employer contributions	**4,999,988**	5,918,228
Participants contributions	**1,500,012**	1,281,772
Total contributions	**6,500,000**	7,200,000
Income from investments (Note 5):		
Interest and dividend income	**216,940**	200,942
Net appreciation in fair value of investments	**676,527**	528,704
Net increase in 401(h) account (Note 6)	**33,126**	-
Total investment income	**926,593**	729,646
Total additions	**7,426,593**	7,929,646
Deductions		
Health care claims paid	**5,660,102**	6,581,281
Premiums paid	**1,174,361**	1,438,516
Administrative expenses	**85,316**	107,371
Net decrease in 401(h) account (Note 6)	**-**	72,794
Total deductions	**6,919,779**	8,199,962
Net increase (decrease) in net assets available for benefits	**506,814**	(270,316)
(Decrease) increase in excess of benefit obligations over net assets available for benefits	**(3,542,924)**	3,342,261
Excess of benefit obligations over net assets available for benefits		
Beginning	**23,598,801**	20,256,540
Ending	**$ 20,055,877**	$ 23,598,801

The accompanying notes are an integral part of these financial statements.

Note 1. Plan Description

The following brief description of the Carl Zeiss, Inc. Welfare Plan is provided for general information purposes only. Participants should refer to the Plan Document for more complete information.

General: The Carl Zeiss, Inc. Welfare Plan (the "Plan") was adopted on November 1, 1959, and is subject to the provisions of the Employee Retirement Income Security Act of 1974 ('ERISA"), as amended. The Plan is a defined-benefit health and welfare plan, which provides health and other benefits to substantially all employees of certain divisions within Carl Zeiss, Inc. (the "Company").

Two separate trusts were established on September 29, 1995. A voluntary employees' beneficiary association ("VEBA") trust was established under Section 501(c)(9) of the Internal Revenue Code ("IRC") to prefund healthcare claims reserves attributable to active employees of the Company. Additionally, a retiree's trust was established to prefund health care claims attributable to certain retired employees. The trusts make payments directly to the claims administrator, Aetna, for current medical benefits.

Additionally, on September 29, 1995, an account was established under Section 401(h) of the IRC to prefund, within certain statutory limitations, a portion of postretirement medical reserves attributable to certain retired employees, their spouses and dependents. All other expenses are paid by the Company.

Plan administration: The Plan is administered by the Company. All administrative fees of the Plan to third parties, such as investment management fees and actuarial fees are paid by the Plan.

Participation and plan amendment: Each employee hired prior to October 1, 2001 became eligible to participate in the Plan on the date of employment with the Company. Employees are fully vested in postretirement benefits provided they have attained age fifty-five and have completed five years of service with the Company before retirement. The Plan was amended effective October 1, 2001 to no longer allow new employees hired on or after October 1, 2001 to participate in postretirement benefits. Benefits for employees hired prior to October 1, 2001 will not be affected by this amendment. Employees hired on or after October 1, 2001 are still eligible to participate in Plan benefits other than postretirement benefits.

Eligibility: Active employees of the Sponsor working fulltime 40 hours per week or part time 20 hours per week are eligible to participate in the Plan. Retired employees who retired prior to October 1, 1994 are fully eligible to participate in the Plan. Retired employees who retired October 1, 1994 and later, and after the attainment of age 55 with 5 years of service, are also eligible to participate in the Plan. Employees hired October 1, 2001 and later are not eligible for retirement benefits.

Plan benefits: The Plan provides health benefits (medical, hospital, surgical, major medical and dental), life insurance coverage, and long-term disability benefits to participants, their beneficiaries and covered dependents. Retired employees are entitled to similar medical benefits (in excess of Medicare coverage) and reduced life insurance benefits when applicable provided that have attained at least age fifty-five and have completed five years of service with the Company before retirement. The Plan also provides health benefits to participants during periods of unemployment through COBRA continuation coverage. Life insurance coverage and long-term disability benefits are fully covered by insurance contracts purchased by the Plan.

Contributions: It is the policy of the Company to fund amounts sufficient to meet minimum funding requirements as set forth in employee benefit and tax laws plus additional amounts as the Company may determine to be appropriate. Under present law, the Company is not permitted for tax purposes to deduct amounts for future benefits (beyond one year) to current employees and retirees.

Note 1. Plan Description (Continued)

Contributions (continued): Employees and participants who retired after October 1, 1994 are required to contribute specified amounts, determined periodically by the Company, for medical and dental coverage as well as to extend coverage to eligible dependents. The costs of the postretirement benefit plan are shared by the Company and retirees. In addition to deductibles and copayments, retirees contribute a percentage of the estimated cost of providing their post-retirement benefits in the current and prior year as follows:

Participants Retiring	Retiree Contribution		
Prior to October 1, 1994	None		
October 1, 1994 and after	Years Service	Retiree	Dependent
	5 - 9	50%	85%
	10 - 24	30%	70%
	25 +	20%	50%

The Plan pays the premiums for life insurance and long-term disability benefits, with participants only contributing if they elect to have supplemental or dependent life insurance coverage. COBRA continuation participants contribute up to 102% of the applicable premium.

401(h) account: Effective October 1, 1995, the Pension Plan for employees of Carl Zeiss, Inc. (the "Pension Plan") was amended to establish a separate account under Section 401(h) of the Internal Revenue Code ("IRC"). The establishment of this account permits the Company to prefund, within certain statutory limitations, a portion of postretirement medical reserves attributable to certain employees, including their spouses and dependents, covered by the Pension Plan. A separate account has been established and maintained in the Pension Plan for such contributions. In accordance with section 401(h) of the IRC, the Pension Plan's investments in the 401 (h) accounts may not be used for or diverted to any purpose other than providing health benefits for retirees and their beneficiaries. Company contributions to the 401(h) account totaled $225,000 for the year ended September 30, 2007.

Administrative fees: The Plan's administrative expenses are paid by either the Plan or the Plan's Sponsor as provided by the Plan document.

Note 2. Summary of Significant Accounting Policies

The following are the significant accounting policies adopted by the Plan:

Basis of accounting: The financial statements of the Plan are prepared on the accrual basis of accounting.

Investment valuation and income recognition: The Plan's investments consist of a portfolio of investments held by Mellon Bank, N.A. (the "Trustee"), comprised of U.S. Government debt securities, corporate debt securities, a partnership/joint venture interest, common stock, temporary investment funds and other debt securities. The U.S. Government debt securities, corporate debt securities, common stock and temporary investment funds are valued at fair value based on quoted market prices. The partnership/joint venture interest is valued based on estimated fair value as determined by the investment advisor which is allocated to investors based upon their number of units of ownership in the fund. Other debt securities are valued based on quoted market prices if available, otherwise at estimated fair value based on yields currently available on comparable securities of issues with similar credit ratings. Shares held in the 401(h) account in bank common collective trust funds are reported at fair value based on the unit prices quoted by the fund, representing fair value of the underlying investments. Purchases and sales of securities are reflected on a trade date basis. Dividend income is recorded on the ex-dividend date. Interest and other income are recorded as earned. Contributions to the Plan are recorded when accrued by the Company.

Note 2. Summary of Significant Accounting Policies (Continued)

Benefits: Benefit payments are recorded in the period paid. Benefits earned by participants and administrative expenses are recorded in the period the liability is incurred.

Use of estimates: The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, benefit obligations and changes therein, incurred but not reported claims, claims payable, and disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

Risks and uncertainties: The Plan invests in various equity and debt securities and mutual funds. These investments are exposed to various risks such as interest rate, market and credit. Due to the level of risk associated with certain investment securities and the level of uncertainty related to the changes in the value of investment securities, it is possible that changes in risk in the near term could materially affect participants' account balances and the amount reported in the Statements of Benefit Obligations and Net Assets Available for Benefits and the Statement of Changes in Benefit Obligations and Net Assets Available for Benefits.

Subsequent to year-end, the credit and liquidity crisis in the United States and throughout the global financial system has resulted in substantial volatility in financial markets and the banking system. These and other economic events have had a significant adverse impact on investment portfolios. As a result, the Plan's investments have likely incurred a significant decline in fair value since September 30, 2007. In addition, certain non-readily marketable investments are significantly less liquid than they have been historically.

Medicare subsidy: In December 2003, the President signed into law the Medicare Prescription Drug, Improvement and Modernization Act of 2003 (the "Act") for employers that sponsor postretirement health care plans that provide prescription drug benefits. The Act introduced a prescription drug benefit covered under Medicare and provided a federal subsidy to the plan sponsor of postretirement health care plans that provides a benefit that is at least actuarially equivalent to Medicare Part D. With the release of Technical Practice Aides ("TPA") 6930.09, *Accounting and Disclosure Requirements for Single-Employer Employee Benefit Plans Related to the Medicare Prescription Drug, Improvement and Modernization Act of 2003*, it states the Medicare subsidy is paid directly to the Plan Sponsor and does not flow directly into the Plan. The Plan Sponsor is not required to use the subsidy to fund the postretirement benefits and can use the subsidy for any business purpose. As a result, the Medicare subsidy should not be reflected in the plan's postretirement benefit obligation and the changes in the postretirement benefit obligation. The Plan Sponsor has determined that the prescription drug benefit is at least actuarially equivalent to Medicare Part D. Accordingly, in the Plan Sponsor's financial statements, the Plan Sponsor has reduced the postretirement benefit obligation.

Recent accounting pronouncement: In September 2006, the Financial Accounting Standards Board issued Statement on Financial Standards No. 157, *Fair Value Measurements*, ("SFAS No. 157"). SFAS No. 157 establishes a single authoritative definition of fair value, sets out a framework for measuring fair value and requires additional disclosures about fair value measurement. SFAS No. 157 is effective for financial statements issued for fiscal years beginning after November 15, 2007. Management is currently evaluating the impact the adoption of SFAS No. 157 will have on the Plan's financial statement disclosures.

Note 3. Actuarial Considerations

Postretirement benefits: The amount reported as the postretirement benefit obligation represents the actuarial present value of those estimated future benefits that are attributed by the terms of the Plan to employees' service rendered to the date of the financial statements, reduced by the actuarial present value of contributions expected to be received in the future from current plan participants. Postretirement benefits include future benefits expected to be paid to or for (1) currently retired or terminated employees and their beneficiaries and dependents and (2) active employees and their beneficiaries and dependents after retirement from service with the Company. The postretirement benefit obligation represents the amount that is to be funded by contributions from the Company and from existing plan assets.

Note 3. Actuarial Considerations (Continued)

The actuarial present value of the expected postretirement benefit obligations is determined by an independent actuary and is the amount that results from applying actuarial assumptions to historical claims-cost data to estimate future annual incurred claims costs per participant and to adjust such estimates to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

For measurement purposes, a 10.5% annual rate of increase in the per capita claims cost of covered medical benefits other than dental was assumed for 2007; the rate was assumed to decrease gradually to 5.0% for 2018 and to remain at that level thereafter. An 11.0% rate, decreasing to 5.0% by 2018, was used in 2006. Dental benefits in both years were assumed to increase at a flat annual rate of 5.0% for the same period.

The following other significant actuarial assumptions were used in the present value of the expected postretirement benefit obligation at September 30, 2007 and 2006:

a. Life expectancy of participants was based upon the 1994 Group Annuity Mortality Table in 2007 and 2006;

b. The probability rates used for the age of retirement was 2% for ages 55 through 60, increasing to 100% at age 65;

c. 85% of currently active participants are assumed to be married at retirement and to elect coverage for their spouses;

d. The discount rate was 5.80% and 5.50% as of September 30, 2007 and 2006, respectively.

The foregoing assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of the postretirement benefit obligation.

Other plan benefits: Plan obligations at September 30, 2007 and 2006 for health claims incurred by active participants but not reported at the date and for post employment health benefits for terminated participants are estimated by the Plan's actuary in accordance with accepted actuarial principals. Such estimated amounts are reported in the accompanying statements of benefit obligations and net assets available for plan benefits, based on a discount rate of 5.80% and 5.50% for fiscal year 2007 and 2006, respectively. Health claims incurred by retired participants but not reported at year-end are included in the postretirement benefit obligation.

Note 4. Benefit Obligations

The Plan's deficiency of net assets over benefit obligations at September 30, 2007 and 2006, relates primarily to the post-retirement benefit obligations, the funding of which is not covered by current contributions. It is expected that the deficiency will be funded through future increases in contributions as the obligation and related insurance premiums are incurred.

Health costs incurred by participants and their beneficiaries and dependents are covered by a combination of Company insured benefits and insurance contracts maintained by the Plan. It is the present intention of the Company to continue obtaining insurance coverage for benefits. As stated in Note 1, the Company is not permitted under present tax law to deduct amounts for future benefits (beyond one year). Insurance premiums for future years in respect of the Plan's benefit obligations will be funded by Company contributions to the Plan in those years.

The health care cost-trend rate assumption has a significant effect on the amounts reported. If the assumed rate increased by one percentage point, the obligation would increase as of September 30, 2007 and 2006, by approximately $3,119,954 and $4,456,493, respectively.

Note 5. Information Certified or Provided by the Trustee, Mellon Bank, N.A.

The Plan Administrator has elected the method of compliance as permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, as permitted under such election, the Plan Administrator instructed the Plan's independent auditors not to perform any auditing procedures with respect to the following information certified or provided by Mellon Bank, N.A. ("Mellon Bank"), except for comparing such information certified by the trustee to information included in the Plan's financial statements and supplementary schedules.

The following table presents the fair value of investments in the Plan and the 401(h) account that were certified or provided by Mellon Bank. Single investments representing more than 5% of the Plan's net assets as of September 30, 2007 and 2006 are separately identified.

	September 30,			
	2007		2006	
U.S. Government debt securities (less than 5%)	**$ 777,724**		$ 1,117,131	
Corporate debt securities (less than 5%)	**1,566,609**		1,337,532	
Partnership/joint venture interest				*
Bear Stearns Venture Partners Limited Partnership	**556,993**	*	552,994	
Common stock funds				
Dreyfus Growth and Value FDS Premier Intl Value	**-**		490,006	*
Dreyfus Premier Management FDS	**-**		501,368	*
Common stock (less than 5%)	**2,967,827**		2,661,309	
Temporary Investment Funds				
Mellon CF Charitable Temporary Investment Fund	**1,737,716**	*	580,949	*
Temporary investment funds (less than 5%)	**250,407**		221,505	
Other debt securities (less than 5%)	**118,876**		-	
	$ 7,976,152		$ 7,462,794	
401(h) account	**$ 51,101**		$ 17,975	

* Investments representing more than 5% of the Plan's net assets as of September 30, 2007 or 2006.

Mellon Bank also certified to the completeness and accuracy of $676,527 and $528,704 of net appreciation in fair value of investments and $216,940 and $200,942 of dividend and interest income related to the aforementioned investments for the years ended September 30, 2007 and 2006, respectively. Mellon Bank also certified net assets of $51,101 and $17,975 held in a 401(h) account (Note 6), investment income receivable of $27,347 and $56,504 at September 30, 2007 and 2006, respectively. In addition, Mellon Bank also certified sales pending settlement of $1,214,931 at September 30, 2007, and amounts due to broker for securities purchased of $1,560,688 and $134,716 at September 30, 2007 and 2006, respectively.

Note 6. Net Assets Restricted for 401(h) Account

A portion of the Plan's obligations are funded through contributions to the Pension Plan in accordance with IRC Section 401(h). The following table presents the components of the net assets available for postretirement Health and Welfare Benefits in the 401(h) account:

	2007	2006
Investments at fair market value		
Mellon Bank Employee Benefit Temporary Investment Fund	**$ 50,906**	$ 17,833
Other	**195**	142
Net assets available in 401(h) account	**$ 51,101**	$ 17,975

The following table presents the component changes in the increase in net assets available for postretirement Health and Welfare Benefits in the 401(h) accounts, which were also certified by Mellon Bank:

	For the Year Ended September 30,	
	2007	2006
Contributions	**$ 225,000**	$ 300,000
Interest and dividends	**3,113**	2,361
Payments to provide welfare benefits	**(121,542)**	(328,092)
Administrative fees	**(73,445)**	(47,063)
	$ 33,126	$ (72,794)

Note 7. Tax Status

On April 14, 1997, the VEBA trust obtained a favorable letter of determination from the Internal Revenue Service which states that the trust qualified under Section 501(c)(9) of the Internal Revenue Code ("IRC") as an exempt organization. Accordingly no provision for taxes is recorded for the VEBA trust in the financial statements of the Plan. The Company believes that the VEBA trust continues to qualify and operate as designated.

Note 8. Parties-in-Interest Transactions

Certain Plan investments consist of investments in funds managed by Mellon Bank, the Plan Trustee. These investment transactions therefore are party in interest transactions.

Note 9. Reconciliation of Form 5500

The following is a reconciliation of assets available for benefits per the financial statements to the Form 5500:

	2007	2006
Net assets available for benefits per the financial statements	**$ 7,670,117**	$ 7,163,303
Less: net assets held in defined benefit plan - 401 (h) account	**(51,101)**	(17,975)
Less: Other	**(1)**	-
Net assets available for benefits per Form 5500	**$ 7,619,015**	$ 7,145,328

Note 9. Reconciliation of Form 5500 (Continued)

The following is a reconciliation of total additions per the financial statements to the Form 5500:

	2007	2006
Net increase in net assets available for benefits per financial statements	**$ 506,814**	$ (270,316)
Net increase in 401(h) net assets available	**(33,126)**	72,794
Other	**(1)**	-
Net decrease in net assets available for benefits per Form 5500	**$ 473,687**	$ (197,522)

Note 10. Plan Termination

Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at anytime and to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, participants will be limited to covered charges incurred prior to termination.

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	U.S. Government Debt Securities		
FHLMC	Federal Home Loan Mortgage Corp (5,000 shares)	$ 4,978	$ 5,059
FHLMC	Federal Home Loan Mortgage Corp (5,000 shares)	4,979	5,052
FHLMC	Federal Home Loan Mortgage Corp (5,000 shares)	4,982	5,060
FHLMC	Federal Home Loan Mortgage Corp (7,899 shares)	7,952	8,009
FHLMC	Federal Home Loan Mortgage Corp (4,778 shares)	4,821	4,849
FHLMC	Federal Home Loan Mortgage Corp (4,477 shares)	4,520	4,533
FHLMC	Federal Home Loan Mortgage Corp (29,839 shares)	30,564	29,856
FHLMC	Federal Home Loan Mortgage Corp (5,000 shares)	4,957	5,050
FHLMC	Federal Home Loan Mortgage Corp (26,272 shares)	27,093	26,422
FHLMC	Federal Home Loan Mortgage Corp (11,550 shares)	11,850	11,349
FHLMC	Federal Home Loan Mortgage Corp (21,484 shares)	22,277	21,574
FHLMC	Federal Home Loan Mortgage Corp Int Pmt (20,000 shares)	24,514	22,693
FHLMC	Federal Home Loan Mortgage Corp (2,930 shares)	2,912	2,983
FHLMC	Federal National Mortgage Association GTD Mortgage (9,353 shares)	9,340	9,307
FHLMC	Federal National Mortgage Association GTD Mortgage (3,831 shares)	3,811	3,932
FHLMC	Federal Home Loan Mortgage Corp Multiclass(6,948 shares)	6,661	6,820
FHLMC	Federal Home Loan Mortgage Corp Multiclass(11,039 shares)	11,000	11,109
FHLMC	Federal Home Loan Mortgage Corp Multiclass(5,000 shares)	5,068	5,068
FNMA	Federal National Mortgage Association GTD Mortgage (67,822 shares)	68,776	66,698
FNMA	Federal National Mortgage Association GTD Mortgage (64,670 shares)	65,701	63,550
FNMA	Federal National Mortgage Association GTD Mortgage (16,272 shares)	16,618	15,992
FNMA	Federal National Mortgage Association GTD Mortgage (3,153 shares)	3,061	3,099
FNMA	Federal National Mortgage Association GTD Mortgage (53,664 shares)	54,125	52,709
FNMA	Federal National Mortgage Association GTD Mortgage (22,670 shares)	22,691	22,726
FNMA	Federal National Mortgage Association GTD Mortgage (49,299 shares)	50,374	50,175
FNMA	Federal National Mortgage Association GTD Mortgage (10,000 shares)	10,010	10,084
Financing Corp.	Financing Corp Coupon Fico Strips Ser 1 (2,000 shares)	1,211	1,313
Financing Corp.	Financing Corp Coupon Fico Strips (5,000 shares)	2,898	3,015
Financing Corp.	Financing Corp Principal Fico Strips (30,000 shares)	16,435	16,971
Financing Corp.	Financing Corp-Fed Book Entry Prin Fico Strips (20,000 shares)	11,201	12,062
U.S. Treasury	U.S. Treasury BDS DTD (108,000 shares)	121,854	122,344
U.S. Treasury	U.S. Treasury NTS (17,597 shares)	18,629	18,509
U.S. Treasury	U.S. Treasury Inflation Index (44,202 shares)	42,967	43,619
U.S. Treasury	U.S. Treasury NTS (60,000 shares)	60,180	60,558
U.S. Treasury	U.S. Treasury NTS (25,000 shares)	25,555	25,575
	Total U.S. Government debt securities	$ 784,565	$ 777,724

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Corporate Debt Securities		
Mizuho	Mizuho Financial Group (5,000 shares)	$ 5,240	$ 5,001
Resona Bank	Resona Bank LTD Bonds (5,000 shares)	4,778	4,664
AT&T	AT&T Inc Global NT (5,000 shares)	4,978	5,155
AT&T	AT&T Wireless Services Inc (5,000 shares)	6,447	6,330
Abbott Labs	Abbott Labs NT DTD (5,000 shares)	4,997	5,093
Abbott Labs	Abbott Labs NT DTD (5,000 shares)	4,995	5,045
American Express	American Express Centurion (20,000 shares)	20,000	20,000
American Gen	American Gen Fin Corp Medium Term (10,000 shares)	9,999	9,936
American Home	American Home Prods Corp NTS DTD (10,000 shares)	10,527	10,481
American Int'l	American Intl Group Inc Medium Term (5,000 shares)	4,998	5,020
Arab Rep	Arab Rep Egypt GTD (5,000 shares)	4,833	4,850
Bank New York	Bank New York Inc (10,000 shares)	9,961	9,970
BankAmerica	BankAmerica Corp (40,000 shares)	43,652	40,388
Bellsouth	Bellsouth Telecommunicaitons Inc (5,000 shares)	5,246	5,080
Cingular	Cingular Wireless LLC(5,000 shares)	5,259	5,220
Citigroup	Citigroup Inc. Global (15,000 shares)	15,878	15,598
Conocophillips	Conocophillips CDA FDG Co II NTS DTD (10,000 shares)	9,978	10,011
CS Birst Boston	CS First Boston MTG (10,000 shares)	9,953	9,531
Deutsche	Deutsche Telekom Intl (2,000 shares)	2,704	2,448
GS MTG	GS MTG SECS Corp (13,823 shares)	14,801	13,889
General Electric	General Electric CAP (10,000 shares)	10,037	10,094
General Electric	General Electric CAP (10,000 shares)	9,874	10,094
Goldman Sachs	Goldman Sachs Group, Inc. (20,000 shares)	21,643	20,931
Goldman Sachs	Goldman Sachs Group, Inc. (15,000 shares)	14,580	14,482
Greewich CAP	Greenwich CAP COML FDG Corp (25,000 shares)	25,125	24,651
Greewich CAP	Greenwich CAP COML FDG Corp (20,000 shares)	19,222	19,862
HSBC	HSBC Fin Corp NT DTD (5,000 shares)	4,664	4,722
Hartford Financial	Hartford Financial Services Group Inc (5,000 shares)	4,987	4,831
Household FIN	Household FIN Corp NT (10,000 shares)	10,800	10,400
IBM	International Bus. Machs Corp (5,000 shares)	5,883	5,445
International Lease	International Lease Fin Corp (10,000 shares)	10,087	10,092
JP Morgan	JP Morgan Chase & Co. (5,000 shares)	4,998	5,063
	Total Corporate debt securities (carried forward)	$ 341,124	$ 334,377

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Corporate debt securities (brought forwarded)	$ 341,124	$ 334,377
Johnson & Johnson	Johnson & Johnson NT DTD (5,000 shares)	4,974	5,127
Johnson & Johnson	Johnson & Johnson NT DTD (5,000 shares)	5,000	5,080
JP Morgan	JP Morgan Chase Bank NA NT (10,000 shares)	10,130	10,022
Kellogg	Kellogg Co NTS Ser B DTD (15,000 shares)	15,462	15,656
LB UBS	LB UBS Commerical Mortgage TR (23,026 shares)	22,531	22,790
LB UBS	LB UBS Commerical Mortgage TR 2006 (10,000 shares)	10,328	10,126
LB UBS	LB UBS Commerical Mortgage TR 2007 (10,000 shares)	10,050	10,169
Lehman Bros	Lehman Brothers Hldgs (5,000 shares)	4,966	4,716
Lilly	Lilly Eli & Co NT DTD (10,000 shares)	9,627	9,723
MBNA	MBNA Corp (20,000 shares)	19,969	19,903
Merrill Lynch	Merrill Lynch and Co (5,000 shares)	5,012	5,127
Morgan Stanley	Morgan Stanley NT DTD (5,000 shares)	4,792	4,798
Prudential	Prudential Financial Inc (10,000 shares)	9,956	9,641
RBS Cap	RBS CAP TR III (10,000 shares)	10,173	9,356
State Street	State Street BK & TR Co (5,000 shares)	4,781	4,818
UFT Fin Aruba	UFT FIN Aruba (5,000 shares)	5,524	5,174
Unilever	Unilever Cap Corp (5,000 shares)	4,919	4,886
Verizon	Verizon Communications Inc (10,000 shares)	10,212	10,305
UnitedHealth	UnitedHealth Group Inc (10,000 shares)	9,965	10,047
Verizon	Verizon Global FDG Corp (20,000 shares)	21,036	21,322
Verizon	Verizon Global FDG Corp (5,000 shares)	5,879	5,444
Vodafone	Vodafone Group Inc (5,000 shares)	5,016	4,925
WalMart	Wal Mart Stores, Inc. (10,000 shares)	11,531	10,338
Wells Fargo	Wells Fargo BK Natl Assn (5,000 shares)	4,941	5,043
Wyeth	Wyeth NT DTD (5,000 shares)	4,951	5,001
Wyeth	Wyeth NT DTD (5,000 shares)	4,966	4,825
BAE System	BAE System Holdings Inc (14,000 shares)	15,147	14,388
Alternative LN	Alternative LN TR 2006 (13,041 shares)	13,156	12,950
Anadarko	Anadarko Pete Corp (10,000 shares)	10,133	9,905
Appalachian	Appalachian PWR Co (5,000 shares)	4,991	5,034
Banc Amer	Banc Amer FDG (13,034 shares)	13,076	12,959
Banc Amer	Banc Amer FDG (10,000 shares)	9,704	9,724
Banc Amer	Banc Amer Coml Mtg (10,000 shares)	9,736	9,812
Banc Amer	Banc Amer Coml Mtg (10,000 shares)	9,562	9,841
Banc Amer	Banc Amer Coml Mtg (5,000 shares)	5,025	4,960
Banc Amer	Banc Amer Mtg Secs inc. (5,990 shares)	5,933	5,833
Banc Amer	Banc Amer Mtg Secs inc. (5,000 shares)	4,889	4,905
Banc Amer	Banc Amer Mtg Secs inc. (6,326 shares)	6,310	6,269
Banc Amer	Banc Amer Alternative Ln (22,093 shares)	21,817	22,145
Banc Amer	Banc Amer Mtg (11,817 shares)	11,873	11,849
Banc Amer	Banc Amer Mtg (29,869 shares)	29,230	29,652
Bristish Telecom	British Telecommunications (10,000 shares)	10,981	11,009
Burlington	Burlington North Santa Fe Corp NTS(5,000 shares)	5,411	5,270
Burlington	Burlington North Santa Fe Corp DEB(5,000 shares)	4,928	4,898
	Total Corporate debt securities (carried forward)	$ 769,717	$ 760,142

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Corporate debt securities (brought forward)	$ 769,717	$ 760,142
CHL MTG	CHL MTG Pass Through TR 2007 (10,000 shares)	9,997	9,997
CIT Group	CIT Group (5,000 shares)	4,999	4,859
CVS	CVS Corp SR NT (5,000 shares)	4,991	5,065
CVS	CVS Caremark Corp (5,000 shares)	4,948	4,880
Cwalt	Cwalt Inc (8,184 shares)	8,056	7,838
Canadian Nat	Canadian Nat Res LTD (5,000 shares)	5,001	4,987
CD 2006	CD 2006 (10,000 shares)	10,050	9,815
Centerpoint	Centerpoint Energy Res Corp (11,000 shares)	12,942	12,017
Chase MTG	Chase MTG (10,000 shares)	10,098	10,099
Citigroup	Citigroup Mtg Ln (25,000 shares)	24,999	24,734
Citimortgage	Citimortgage Alternative (4,258 shares)	4,284	4,295
Comcast	Comcast Corp (5,000 shares)	5,153	5,158
CS First Boston	CS First Boston MTG SECS (13,376 shares)	12,667	13,006
DPL Inc	DPL Inc SR NTS (5,000 shares)	5,250	5,236
Daimlerchrsyler	Daimlerchrysler North Amer Hldg (5,000 shares)	5,253	5,166
Devon Fing	Devon Fing Corp (3,000 shares)	3,455	3,543
Dominion	Dominion RES Inc (9,000 shares)	9,399	9,233
Exelon	Exelon Gerneration Co (5,000 shares)	4,988	5,004
Federal Express	Federal Express DEBS DTD(5,000 shares)	5,500	5,619
Financing Corp	Financing Corp Fed Book Entry (5,000 shares)	2,716	2,954
First Energy	First Energy Corp NTS (13,000 shares)	14,120	13,441
GMACM	GMACM Mtg Ln (8,404 shares)	8,359	8,338
GS MTG	GS MTG SECS (10,000 shares)	10,050	9,999
GE Coml	GE Coml Mtg Corp (15,000 shares)	14,890	14,928
Greenwich Cap	Greenwich Cap Coml FDG (25,000 shares)	25,125	24,868
Int'l Paper	International Paper Co (15,000 shares)	14,656	14,824
Int'; STL	International STL Group Inc (5,000 shares)	4,900	4,965
ISPAT Inland	ISPAT Inland ULC (20,000 shares)	22,515	21,787
JP Morgan	JP Morgan Chase (10,000 shares)	9,554	9,859
JP Morgan	JP Morgan Chase (15,000 shares)	14,414	14,256
JP Morgan	JP Morgan Chase (10,000 shares)	10,045	9,886
JP Morgan	JP Morgan Chase (10,000 shares)	9,957	10,158
JP Morgan	JP Morgan Chase Coml MTG SECS(10,000 shares)	10,144	10,009
JP Morgan	JP Morgan Chase Coml MTG SECS(10,000 shares)	10,050	9,762
JP Morgan	JP Morgan Chase Coml MTG SECS(10,000 shares)	10,018	9,812
JP Morgan	JP Morgan Chase Coml MTG SECS(15,000 shares)	14,786	14,605
Jersey Cent	Jersey Cent PWR & Lt Co (5,000 shares)	4,886	4,898
Kraft Foods	Kraft Foods Inc Global NTS (13,000 shares)	13,804	13,071
	Total Corporate debt securities (carried forward)	$ 1,146,736	$ 1,133,113

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Corporate debt securities (brought forwarded)	$1,146,736	$1,133,113
Kraft Foods	Kraft Foods Inc Global NTS (5,000 shares)	4,981	4,913
LB UBS	LB UBS Coml MTG (10,000 shares)	9,900	10,054
M&T BK	M&T BK Corp (10,000 shares)	9,996	10,116
Master Asset	Master Asset Securitization (20,619 shares)	20,226	20,101
Merrill Lynch	Merrill Lynch & Co Inc (5,000 shares)	4,993	5,159
Merrill Lynch	Merrill Lynch & Co Inc (5,000 shares)	4,753	4,861
Meyer Fred	Meyer Fred Inc (40,000 shares)	44,895	40,318
Morgan Stanley	Morgan Stanley MTG (25,000 shares)	24,999	25,336
National Rural	National Rural Utils Coop Fin Corp (5,000 shares)	4,857	4,880
News Amer	News Amer Hldgs Inc (5,000 shares)	5,984	5,508
NISource	NISource Fin Corp GTD NTS (5,000)	5,373	5,352
NISource	NISource Fin Corp NT (5,000)	4,995	5,037
Noranda	Noranda Inc NT (15,000 shares)	14,965	15,022
Norfold	Norfolk Southern Corp (18,000 shares)	20,310	20,512
Pacific Gas	Pacific Gas and Elec Co (7,000 shares)	6,589	6,874
Petrobras	Petrobras Intl Fin Co Global NTS (10,000 shares)	11,150	11,725
Progress Energy	Progress Energy Inc SR NT DTD(5,000 shares)	5,008	4,885
Rali Services	Rali Service 2006 QS6 (23,594 shares)	23,679	23,772
RFMSI	RFMSI SER (20,132 shares)	20,287	20,296
Residential	Residential Accredit Lns Inc (29,287 shares)	29,284	29,286
Rogers Wireless	Rogers Wireless Inc(5,000 shares)	5,023	5,051
Schering Plough	Schering Plough Corp(5,000 shares)	5,048	4,967
Sprint Cap	Sprint Cap Corp NTS (5,000 shares)	6,408	5,734
Sprint Nextel	Sprint Nextel Corp NT DTD (5,000 shares)	4,732	4,802
Structured Asset	Structured Asset Invt LN (13,566 shares)	13,770	13,187
Tele Comm	Tele Comm Inc (20,000 shares)	22,568	21,887
Telecom Italia	Telecom Italia Cap (5,000 shares)	5,075	4,852
Telecom Italia	Telecom Italia Cap (5,000 shares)	5,059	5,123
Telefonica	Telefonica Emisiones SAU SR NT (5,000 shares)	4,974	5,051
Time Warner	Time Warner Companies (5,000 shares)	5,514	5,595
Time Warner	Time Warner Inc BDS (7,000 shares)	6,964	6,856
Time Warner	Time Warner Inc New NT (10,000 shares)	9,939	9,986
Time Warner	Time Warner Inc New NT DTD(5,000 shares)	4,908	4,891
Tyco	Tyco International Group (10,000 shares)	10,523	10,541
Union Pac	Union Pac Corp (5,000 shares)	5,361	5,123
United ST	United STS STL Corp New SR NT DTD (5,000 shares)	4,860	4,784
Vale Overseas	Vale Overseas LTD GTD NT DTD(5,000 shares)	4,963	5,056
Wachovia	Wachovia Corp (5,000 shares)	4,979	5,019
Wellpoint	Wellpoint Inc. (5,000 shares)	4,981	4,780
Wells Fargo	Wells Fargo MTG Backed Secs (21,922 shares)	21,021	21,251
Xerox	Xerox Corp (5,000 shares)	4,981	4,953
	Total Corporate debt securities	$1,585,611	$1,566,609

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Partnership/Joint Venture Interest		
Bear Stearns	Bear Stearns Venture Partners Limited Partnership (556,993 shares)	$ 556,993	$ 556,993
	Total Partnership/Joint Venture Interest	$ 556,993	$ 556,993
	Common Stock		
Aspen	Aspen Insurance Holdings Limited SHS(165 shares)	$ 4,590	$ 4,605
Fresh Del Monte	Fresh Del Monte Produce Inc(262 shares)	7,732	7,533
Greenlight	Greenlight Capital (175 shares)	3,577	3,549
Noble	Noble Corporation Cayman Islands(508 shares)	24,907	24,917
Onebeacon	Onebeacon Insurance Group (210 shares)	4,464	4,526
Platinum	Platinum Underwriters Hldgs Ltd(145 shares)	5,158	5,214
XL Capital	XL Capital LTD (355 shares)	23,951	28,116
ASML Holdings	ASML Holdings (640 shares)	20,741	21,030
CNH Global	CNH Global (127 shares)	7,743	7,714
Core Labs	Core Laboratories N V(62 shares)	7,786	7,898
ADC Tele	ADC Telecommunications Inc(295 shares)	5,827	5,785
AFLAC	AFLAC Inc (490 shares)	21,824	27,950
AES Corp	AES Corp Del Comm (860 shares)	17,645	17,234
Abercrombie	Abercrombie & Fitch Co (240 shares)	19,561	19,368
Advanced Analogic	Advanced Analogic Technologies (550 shares)	5,879	5,852
Affiliated Managers	Affiliated Managers Group Inc (195 shares)	24,630	24,865
Agrium	Agrium Inc Canada(145 shares)	7,750	7,885
Airtran Holdings	Airtran Holdings Inc(375 shares)	3,716	3,690
Allegheny Tech	Allegheny Technologies (205 shares)	16,859	22,540
Amazon.com	Amazon.com Inc (83 shares)	7,758	7,731
American Coml	American Coml Lines Inc(195 shares)	4,730	4,627
American Int'l	American International Group (1,200 shares)	74,856	81,180
American Reilcar	American Reilcar Inds Inc(150 shares)	3,392	3,303
AMETEK	AMETEK Inc(450 shares)	19,509	19,449
APCO	AMPCO Pittsburgh Corp (193 shares)	7,771	7,600
Apple Computer	Apple Computer Inc(140 shares)	21,584	21,485
Applera Corp	Applera Corp Del Com Celera Genomics(380 shares)	5,159	5,343
Aquila	Aquila Inc(875 shares)	3,583	3,509
Ares Cap	Ares Cap Corp	2,065	2,034
Arthrocare Corp	Arthrocare Corp(135 shares)	7,792	7,545
Asset Accept	Asset Accep Cap Corp(425 shares)	4,962	4,930
Avis	Avis Budget Group Inc(150 shares)	3,423	3,434
Avocent	Avocent Corp (170 shares)	4,941	4,950
AXSYS	AXSYS Technologies Inc	7,786	7,771
	Subtotal Common Stock (carried forward)	$ 413,651	$ 435,162

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Common Stock (brought forward)	$ 413,651	$ 435,162
Bank of America	Bank of America Corp (1,250 shares)	43,980	62,838
Bank MUT	Bank MUT Corp(395 shares)	4,679	4,657
Bearingpoint	Bearingpoint Inc(1,040 shares)	4,258	4,212
Biogen	Biogen IDEC Inc(116 shares)	7,725	7,694
Borland	Borland Software corp (850 shares)	3,731	3,698
Brookline	Brookline Bancorp Inc(375 shares)	4,427	4,346
C&D Tech	C&D Technologies Inc(1,200 shares)	6,191	5,976
CH Energey	CH Energy Gorup Inc(100 shares)	4,949	4,780
Cleco Corp	Cleco Corp (150 shares)	3,885	3,791
Cameron Int'l	Cameron Intl Corp (82 shares)	7,752	7,568
Canadian Nat	Canadian Natural Resources LTD(300 shares)	22,345	22,725
Centex	Centex Corp (200 shares)	12,971	5,314
Christopher & Banks	Christopher & Banks corp(191 shares)	2,331	2,315
Cisco	Cisco Systems Inc(820 shares)	27,175	27,167
Citigroup	Citigroup Inc (1,355 shares)	49,170	63,238
Coca Cola	Coca Cola Co (730 shares)	30,393	41,953
Coherent	Coherent Inc(150 shares)	4,646	4,812
Kenneth Cole	Kenneth Cole Productions Inc(73 shares)	1,430	1,414
Collective Brands	Collective Brands Inc(185 shares)	6,462	4,081
Commercial Vehicle	Commerical Vehicle Group Inc(325 shares)	4,326	4,170
Countrywide	Countrywide Credit (820 shares)	28,589	15,588
Cree Inc	Cree Inc(243 shares)	7,734	7,557
Cross Ctry	Cross Ctry Healthcare(250 shares)	4,452	4,368
Cubic Corp	Cubic Corp	7,765	7,675
Cummins	Cummins Inc(145 shares)	19,414	18,544
D R Horton	D R Horton Inc (800 shares)	21,631	10,248
Dell	Dell Inc Del Com (1,480 shares)	39,779	40,848
Dveon Energy	Devon Energy Corp(230 shares)	18,982	19,136
Dynamic Matls	Dynamic Matls Corp(162 shares)	7,757	7,758
EMC Corpo	EMC Corp(1,350 shares)	27,776	28,080
Ebay	EBAY Inc(580 shares)	22,745	22,632
Employers Hldgs	Employers Hldgs Inc(250 shares)	5,227	5,153
Extreme Networks	Extreme Networks Inc(1,300 shares)	4,882	4,992
Freddie Mac	Freddie Mac Corp (695 shares)	44,135	41,012
Ferro Corpo	Ferro Corp(175 shares)	3,511	3,497
Flamel Tech	Flamel Technologies (425 shares)	4,255	3,821
Flanders Corp	Flanders Corp(725 shares)	3,314	3,328
Fluor Corp	Fluor Corp(54 shares)	7,722	7,775
Flowserve Corp	Flowserve Corp(99 shares)	7,746	7,542
Freeport-McMoran	Freeport-McMoran Copper& Gold(73 shares)	7,718	7,657
	Subtotal Common Stock (carried forward)	$ 961,611	$ 989,122

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Common Stock (brought forward)	$ 961,611	$ 989,122
Gamestop	Gamestop Corp(136 shares)	7,699	7,664
Gap	Gap Inc(770 shares)	14,160	14,199
General Electric	General Electric Co (2,210 shares)	72,958	91,494
Genzyme	Genzyme Corp(270 shares)	16,975	16,729
Gilead Sciences	Gilead Sciences Inc(490 shares)	20,102	20,026
Google	Google Inc(35 shares)	19,909	19,854
Hlth Corp	Hlth Corp (1,520 shares)	21,556	21,538
Hansen	Hansen Natural Corp (136 shares)	3,841	7,708
Harris	Harris Corp(345 shares)	19,952	19,938
Hartmarx	Hartmarx Corp(625 shares)	4,046	3,063
Healthsouth	Healthsouth Corp(300 shares)	5,121	5,253
Hewlett Packard	Hewlett Packard Co (825 shares)	23,052	41,077
Home Depot	Home Depot Inc. (1,900 shares)	64,420	61,636
ITT Educations	ITT Educations Services Inc(62 shares)	7,719	7,545
Idacorp	Idacorp Inc(125 shares)	4,141	4,093
Impax	Impax La boratories Inc(350 shares)	4,085	4,060
IBM	Inter. Business Machs Corp (490 shares)	42,012	57,722
International Coal	International Coal Group Inc(1,356 shares)	5,951	6,021
Intuitive Surgical	Intuitive Surgical Inc(80 shares)	18,516	18,400
JP Morgan	JP Morgan Chase (600 shares)	22,775	27,492
Johnson & Johnson	Johnson & Johnson N J Com (880 shares)	49,724	57,816
Juniper Networks	Juniper Networks Inc(906 shares)	32,542	33,169
Kamam	Kaman Corp (219 shares)	7,769	7,569
KB Hope Del	KB Home Del (405 shares)	22,303	10,149
Key Energey	Key Energy Services Inc(200 shares)	3,418	3,396
Kimball Int'l	Kimball International Inc(375 shares)	4,273	4,268
Kohls	Kohls Corp(300 shares)	17,080	17,199
LAM Research	LAM Research Corp(370 shares)	19,476	19,706
Landry's	Landry's Restaurants Inc(170 shares)	4,620	4,498
Leapfrog	Leapfrog Enterprises(525 shares)	4,289	4,331
Lehman Brothers	Lehman Brothers Holdings Inc(140 shares)	8,638	8,642
Level 3	Level 3 Communications Inc(4,120 shares)	19,570	19,158
Lifepoint Hosps	Lifepoint Hosps Inc(170 shares)	5,145	5,102
MKS Instrs	MKS Instrs Inc(195 shares)	3,794	3,709
MSC Software	MSC Software Corp(325 shares)	4,462	4,427
Magellan Health	Magellan Health SVCS Inc(150 shares)	5,985	6,087
Manitowoc	Manitowoc Co Inc(175 shares)	7,819	7,749
Martek Biosciences	Martek Biosciences Corp(165 shares)	4,705	4,790
McDermott Intl	McDermott Intl Inc (145 shares)	7,787	7,842
Mcgraw-Hill	Mcgraw-Hill Companies Inc(180 shares)	9,074	9,164
Microsoft	Microsoft Corp Wash (2,150 shares)	52,351	63,339
Modine	Modine Mfg Co(150 shares)	4,117	3,993
Moodys	Moodys Corp(350 shares)	17,405	17,640
Morgan Stanley	Morgan Stanley Com (475 shares)	19,695	29,925
NCI Building	NCI Building Systems Inc(95 shares)	4,221	4,105
NII Hldgs	NII Hldgs Inc(240 shares)	19,264	19,716
NPS Pharmaceuticals	NPS Pharmaceuticals Inc(1,271 shares)	7,681	7,305
	Subtotal Common Stock (carried forward)	$ 1,727,808	$ 1,829,428

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Common Stock (brought forward)	$1,727,808	$1,829,428
NABI Biopharm	NABI Biopharmaceuticals(1,125 shares)	4,671	4,567
NASDAQ	NASDAQ(208 shares)	7,777	7,837
NAVTEQ	NAVTEQ Corp(101 shares)	7,767	7,875
Newalliance	Newalliance Bancshares Inc(275 shares)	4,120	4,037
News Corp	News Corp (1,000 shares)	22,276	21,990
Nike	Nike Inc (275 shares)	10,520	16,132
Nokia	Nokia Corp (1,380 shares)	22,798	52,343
NVIDIA	NVIDIA Corp(831 shares)	30,649	30,115
Occidental Petroleum	Occidental Petroleum Corp(380 shares)	24,407	24,350
Olin	Olin Corp(290 shares)	6,526	6,490
Omnicell	Omnicell Inc(278 shares)	7,774	7,934
1-800 Flowers.com	1-800 Flowers.com (660 shares)	7,772	7,649
Opnet Tech	Opnet Technologies Inc	3,795	3,712
Orache	Oracle Corp (1,125 shares)	24,351	24,356
Owens Illinois	Owens Illinois Inc(193 shares)	4,694	8,000
PHI	PHI Inc(100 shares)	3,080	3,014
Pacer Intl	Pacer Intl Inc(150 shares)	2,890	2,857
Pacific Sunwear	Pacific Sunwear Calif Inc(275 shares)	4,157	4,070
Park-Hoio Hldgs	Park-Hoio Hldgs Corp(287 shares)	7,781	7,448
Penford	Penford Corp (206 shares)	7,791	7,766
Pfizer	Pfizer Inc Del Com (1,130 shares)	29,745	27,606
Parmercia	Pharmercia Corp(295 shares)	4,432	4,401
Phoenix	Phoenix Cos Inc(320 shares)	4,576	4,515
Photronic	Photronic Labs Inc(250 shares)	2,853	2,852
Pioneer Drilling	Pioneer Drilling Co(225 shares)	2,797	2,740
Plexus	Plexus Corp(288 shares)	7,778	7,891
Potash	Potash Corp(76 shares)	4,038	8,033
Premiere	Premiere Global Svcs Inc(275 shares)	3,578	3,479
Price T Row	Price T Rowe Group Inc(370 shares)	20,361	20,605
Priceline.com	Priceline.com Inc (87 shares)	4,632	7,721
Procter & Gamble	Procter & Gamble (870 shares)	48,648	61,196
Pulte Hoomes	Pulte Homes Inc. (500 shares)	19,735	6,805
Robbins and Meyers	Robbins and Meyers Inc (133 shares)	7,672	7,620
Roche Holdings	Roche Holdings LTD(220 shares)	19,816	19,878
Rogers	Rogers Corp Mass Com(140 shares)	5,738	5,767
STEC	STEC Inc(575 shares)	4,468	4,387
Schering-Plough	Schering-Plough Corp(570 shares)	18,369	18,029
Schlumberger	Schlumberger LTD (74 shares)	7,721	7,770
Secure Computing	Secure Computing Corp(597 shares)	5,838	5,809
Semtech	Semtech Corp (190 shares)	3,841	3,891
	Subtotal Common Stock (brought forward)	$2,170,040	$2,312,965

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Balance (brought forward)	$2,170,040	$2,312,965
Shaw Group	Shaw Group Inc (134 shares)	7,802	7,785
Sigma Designs	Sigma Designs Inc(162 shares)	7,770	7,815
Smith Intl	Smith Intl Inc(109 shares)	7,741	7,783
Southern Copper	Southern Copper Corp(62 shares)	7,755	7,677
Spherion	Spherion Corp(350 shares)	2,922	2,891
Sprint Nextel	Sprint Nextel Corp (1,490 shares)	26,124	28,310
Staples	Staples Inc(740 shares)	16,047	15,903
Stein Mart	Stein Mart Inc(325 shares)	2,543	2,473
Stillwater Mining	Stillwater Mining Co(550 shares)	5,664	5,660
Stone Energy	Stone Energy Corp(154 shares)	6,014	6,162
Symmetry Mining	Symmetry Medical Inc(258 shares)	4,389	4,309
TJX Cos	TJX Cos Inc (1,390 shares)	31,317	40,407
TEVA Pharm	TEVA Pharmaceutical Inds Ltd(310 shares)	10,675	13,786
Texas Instruments	Texas Instruments Inc(985 shares)	32,844	36,041
Thomas Weisel	Thomas Weisel Partners(200 shares)	2,986	2,902
3M	3M Co Com (505 shares)	39,964	47,258
Time Warner	Time Warner Inc New Com (1,765 shares)	31,140	32,405
Travelers	Travelers Cos Inc(275 shares)	11,561	13,844
Tronox	Tronox Inc(450 shares)	4,249	4,064
US Bancorp	US Bancorp Del Com New (495 shares)	10,325	16,102
United Amer Indty	United Amer Indty Ltd(250 shares)	5,384	5,377
United Technologies	United Technologies Corp(255 shares)	20,505	20,522
United Healthcare	United Healthcare Group Inc(560 shares)	27,579	27,121
Valmont Industries	Valmont Industries (86 shares)	7,622	7,297
Valuclick	Valueclick Inc(650 shares)	14,940	14,599
Viacom	Viacom Inc. (1,200 shares)	42,691	46,764
Wachovia	Wachovia Corp (1,100 shares)	56,723	55,165
Waddell & Reed	Waddell & Reed Finl Inc(195 shares)	5,223	5,271
Wal Mart	Wal Mart Stores Inc. (1,535 shares)	73,705	67,003
Wellpoint	Wellpoint Inc(255 shares)	20,318	20,125
Wells Fargo	Wells Fargo and Co (1,125 shares)	31,516	40,073
Western Digital	Western Digital Corp(304 shares)	7,816	7,697
Wet Seal	Wet Seal Inc(675 shares)	2,427	2,612
Whelling Pittsburg	Wheeling Pittsburgh Corp(225 shares)	4,276	4,343
Willow Financial	Willow Financial Bancorp Inc(275 shares)	3,444	3,421
XTO Energy	XTO Energy Inc(310 shares)	19,102	19,170
Xeruim Tech	Xeruim Technologies Inc(875 shares)	4,745	4,725
	Total Common Stock	$2,787,888	$2,967,827

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Temporary investment funds		
* Mellon Bank	Mellon CF Charitable Temporary Investment Fund (1,737,716 shares)	$1,737,716	$1,737,716
* Mellon Bank	Mellon BSDT-Late Money Deposit Account(138 shares)	138	138
* Mellon Bank	Mellon CF Charitable Temporary Investment Fund (188,842 shares)	188,842	188,842
* Mellon Bank	Mellon DF Temporary Investment Fund (61,427 shares)	61,427	61,427
	Total temporary investment funds	1,988,123	1,988,123
	Other debt securities		
Financing Corp	Financing Corp Coupon Fico Strips (5,000 shares)	3,014	3,268
Financing Corp	Financing Corp Principal Fico Strip (10,000 shares)	5,687	6,085
Financing Corp	Financing Corp Coupon Fico Strips (40,000 shares)	22,967	24,124
Financing Corp	Financing Corp Fed Book (10,000 shares)	5,089	5,426
Financing Corp	Financing Corp Fed Book (10,000 shares)	5,335	5,705
GNMA	Government National Mortgage Association (16,803 Shares)	17,475	16,945
Hercules	Hercules Offshore Inc(125 shares)	3,345	3,264
Intl Lease	International Lease FIN CORP Med (5,000 shares)	4,985	4,957
Progress Energy	Progress Energy Inc (7,000 shares)	7,725	7,362
Quebec Prov	Qubec Prov CDA Global (40,000 shares)	43,525	41,725
* Mellon Bank	Cash	15	15
	Total other debt securities	119,162	118,876
	Total investments	$7,822,342	$7,976,152

The above information has been certified by Mellon Bank, NA, as trustee, as complete and accurate.

* Represents a party-in-interest.

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions
Year Ended September 30, 2007

Identity of Party Involved	Description of Asset, Rate of Interest, Collateral, Par or Maturity Value	Purchase Price	Selling Price	Lease Rental	Expense Incurred with Transaction	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain or (Loss)
5% Reportable Transactions - See detailed schedules attached								

5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	DF TEMPORARY INVESTMENT FUND									
	MELLON BANK N A		1.00				5.14	5.14 P	10/02/06	
	MELLON BANK N A		1.00				485.86	485.86 P	10/03/06	
	MELLON BANK N A			1.00			81,779.64	81,779.64 S	10/04/06	
	MELLON BANK N A		1.00				235,695.69	235,695.69 P	10/05/06	
	MELLON BANK N A			1.00			133.51	133.51 S	10/06/06	
	MELLON BANK N A			1.00			56,114.35	56,114.35 S	10/10/06	
	MELLON BANK N A			1.00			69,601.30	69,601.30 S	10/11/06	
	MELLON BANK N A			1.00			24,745.26	24,745.26 S	10/13/06	
	MELLON BANK N A			1.00			22,147.07	22,147.07 S	10/16/06	
	MELLON BANK N A		1.00				22,521.12	22,521.12 S	10/17/06	
	MELLON BANK N A			1.00			242,849.25	242,849.25 P	10/18/06	
	MELLON BANK N A			1.00			28,474.50	28,474.50 S	10/19/06	
	MELLON BANK N A			1.00			14,298.46	14,298.46 S	10/20/06	
	MELLON BANK N A			1.00			46,693.65	46,693.65 S	10/24/06	
	MELLON BANK N A			1.00			3,393.33	3,393.33 S	10/25/06	
	MELLON BANK N A			1.00			2,504.55	2,504.55 S	10/26/06	
	MELLON BANK N A			1.00			12,889.16	12,889.16 S	10/30/06	
	MELLON BANK N A			1.00			15.83	15.83 S	10/31/06	
	MELLON BANK N A			1.00			290.69	290.69 S	11/01/06	
	MELLON BANK N A			1.00			33,799.04	33,799.04 S	11/02/06	
	MELLON BANK N A			1.00			2,500.00	2,500.00 S	11/03/06	
	MELLON BANK N A			1.00			3,372.79	3,372.79 S	11/06/06	
	MELLON BANK N A			1.00			11,414.71	11,414.71 S	11/07/06	
	MELLON BANK N A		1.00				15,294.73	15,294.73 S	11/09/06	
	MELLON BANK N A			1.00			249,066.00	249,066.00 P	11/10/06	
	MELLON BANK N A			1.00			59,902.83	59,902.83 S	11/14/06	
	MELLON BANK N A			1.00			1,275.34	1,275.34 S	11/16/06	
	MELLON BANK N A			1.00			146,856.61	146,856.61 S	11/17/06	
	MELLON BANK N A			1.00			27,089.19	27,089.19 S	11/20/06	
	MELLON BANK N A			1.00			34,888.87	34,888.87 S	11/21/06	
	MELLON BANK N A		1.00				39,324.15	39,324.15 S	11/27/06	
	MELLON BANK N A			1.00			250,000.00	250,000.00 P	11/28/06	
	MELLON BANK N A			1.00			21,754.01	21,754.01 S	11/30/06	
	MELLON BANK N A			1.00			46,264.63	46,264.63 S	12/01/06	
	MELLON BANK N A			1.00			3,654.00	3,654.00 S	12/04/06	
	MELLON BANK N A			1.00			30,934.09	30,934.09 S	12/05/06	
	MELLON BANK N A			1.00			22,715.00	22,715.00 S	12/07/06	
	MELLON BANK N A			1.00			5,306.91	5,306.91 S	12/08/06	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	MELLON BANK N A			1.00			43,322.64	43,322.64	S	12/11/06	
	MELLON BANK N A			1.00			25,321.37	25,321.37	S	12/13/06	
	MELLON BANK N A			1.00			3,995.10	3,995.10	S	12/14/06	
	MELLON BANK N A			1.00			561.55	561.55	S	12/15/06	
	MELLON BANK N A		1.00				94,240.60	94,240.60	S	12/18/06	
	MELLON BANK N A			1.00			157,994.64	157,994.64	P	12/19/06	
	MELLON BANK N A		1.00				157,994.64	157,994.64	S	12/20/06	
	MELLON BANK N A			1.00			71,887.61	71,887.61	P	12/22/06	
	MELLON BANK N A			1.00			23,463.49	23,463.49	S	12/26/06	
	MELLON BANK N A			1.00			22,620.63	22,620.63	S	12/28/06	
	MELLON BANK N A			1.00			318.82	318.82	S	12/31/06	
	MELLON BANK N A		1.00				25,484.67	25,484.67	S	01/02/07	
	MELLON BANK N A			1.00			203,663.09	203,663.09	P	01/03/07	
	MELLON BANK N A			1.00			34,681.61	34,681.61	S	01/05/07	
	MELLON BANK N A			1.00			32,638.84	32,638.84	S	01/08/07	
	MELLON BANK N A			1.00			38,687.18	38,687.18	S	01/10/07	
	MELLON BANK N A			1.00			7,688.09	7,688.09	S	01/11/07	
	MELLON BANK N A		1.00				44,429.04	44,429.04	S	01/12/07	
	MELLON BANK N A			1.00			225,624.49	225,624.49	P	01/16/07	
	MELLON BANK N A			1.00			58,150.93	58,150.93	S	01/17/07	
	MELLON BANK N A			1.00			32,239.26	32,239.26	S	01/18/07	
	MELLON BANK N A			1.00			22,301.99	22,301.99	S	01/19/07	
	MELLON BANK N A			1.00			39,616.98	39,616.98	S	01/22/07	
	MELLON BANK N A			1.00			61,968.78	61,968.78	S	01/23/07	
	MELLON BANK N A		1.00				30,161.49	30,161.49	S	01/24/07	
	MELLON BANK N A			1.00			223,418.16	223,418.16	P	01/25/07	
	MELLON BANK N A			1.00			1,043.03	1,043.03	S	01/26/07	
	MELLON BANK N A			1.00			27,369.90	27,369.90	S	01/29/07	
	MELLON BANK N A			1.00			85,864.90	85,864.90	S	01/30/07	
	MELLON BANK N A			1.00			22,338.34	22,338.34	S	01/31/07	
	MELLON BANK N A			1.00			30,287.31	30,287.31	S	02/01/07	
	MELLON BANK N A			1.00			23,472.82	23,472.82	S	02/02/07	
	MELLON BANK N A			1.00			110.37	110.37	S	02/05/07	
	MELLON BANK N A		1.00				59,654.88	59,654.88	S	02/06/07	
	MELLON BANK N A			1.00			226,752.80	226,752.80	P	02/07/07	
	MELLON BANK N A			1.00			32,627.51	32,627.51	S	02/08/07	
	MELLON BANK N A			1.00			604.87	604.87	S	02/09/07	
	MELLON BANK N A			1.00			28,222.23	28,222.23	S	02/12/07	
	MELLON BANK N A			1.00			36,089.79	36,089.79	S	02/13/07	
	MELLON BANK N A			1.00			21,039.00	21,039.00	S	02/14/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	MELLON BANK N A			1.00			373.31	373.31 S	02/15/07	
	MELLON BANK N A			1.00			34,130.57	34,130.57 S	02/20/07	
	MELLON BANK N A			1.00			1,723.25	1,723.25 S	02/21/07	
	MELLON BANK N A			1.00			35,686.35	35,686.35 S	02/22/07	
	MELLON BANK N A		1.00				223,157.26	223,157.26 P	02/23/07	
	MELLON BANK N A			1.00			70,892.88	70,892.88 S	02/26/07	
	MELLON BANK N A			1.00			91,794.68	91,794.68 S	02/27/07	
	MELLON BANK N A			1.00			24,039.89	24,039.89 S	03/01/07	
	MELLON BANK N A			1.00			21,959.55	21,959.55 S	03/02/07	
	MELLON BANK N A			1.00			1,685.50	1,685.50 S	03/05/07	
	MELLON BANK N A		1.00				39,476.07	39,476.07 S	03/06/07	
	MELLON BANK N A			1.00			249,962.57	249,962.57 P	03/07/07	
	MELLON BANK N A			1.00			31,140.60	31,140.60 S	03/08/07	
	MELLON BANK N A			1.00			23,881.00	23,881.00 S	03/12/07	
	MELLON BANK N A			1.00			21,946.27	21,946.27 S	03/14/07	
	MELLON BANK N A			1.00			24,812.84	24,812.84 S	03/15/07	
	MELLON BANK N A			1.00			42,999.39	42,999.39 S	03/19/07	
	MELLON BANK N A			1.00			43,085.49	43,085.49 S	03/20/07	
	MELLON BANK N A		1.00				21,499.77	21,499.77 S	03/22/07	
	MELLON BANK N A			1.00			218,831.24	218,831.24 P	03/23/07	
	MELLON BANK N A			1.00			3,445.93	3,445.93 S	03/26/07	
	MELLON BANK N A			1.00			103,541.37	103,541.37 S	03/27/07	
	MELLON BANK N A			1.00			27,927.21	27,927.21 S	03/28/07	
	MELLON BANK N A			1.00			42,546.66	42,546.66 S	03/29/07	
	MELLON BANK N A		1.00				25,142.67	25,142.67 S	04/02/07	
	MELLON BANK N A			1.00			221,494.58	221,494.58 P	04/03/07	
	MELLON BANK N A			1.00			26,815.41	26,815.41 S	04/04/07	
	MELLON BANK N A			1.00			83.81	83.81 S	04/05/07	
	MELLON BANK N A			1.00			20,531.20	20,531.20 S	04/06/07	
	MELLON BANK N A			1.00			28,373.50	28,373.50 S	04/09/07	
	MELLON BANK N A			1.00			26,691.71	26,691.71 S	04/10/07	
	MELLON BANK N A			1.00			33.89	33.89 S	04/11/07	
	MELLON BANK N A		1.00				39,778.28	39,778.28 S	04/12/07	
	MELLON BANK N A			1.00			250,000.00	250,000.00 P	04/13/07	
	MELLON BANK N A			1.00			177,854.90	177,854.90 S	04/16/07	
	MELLON BANK N A			1.00			23,511.95	23,511.95 S	04/17/07	
	MELLON BANK N A			1.00			5,278.81	5,278.81 S	04/18/07	
	MELLON BANK N A			1.00			36,292.56	36,292.56 S	04/19/07	
	MELLON BANK N A			1.00			424.56	424.56 S	04/20/07	
	MELLON BANK N A			1.00			37,528.96	37,528.96 S	04/23/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

Mellon Bank

B. DESCRIPTION OF ASSET

5% IND	A. IDENTITY OF PARTY INVOLVED	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	MELLON BANK N A	1.00				183,524.55	183,524.55	P	04/24/07	
	MELLON BANK N A		1.00			93,277.15	93,277.15	S	04/25/07	
	MELLON BANK N A		1.00			32,350.29	32,350.29	S	04/26/07	
	MELLON BANK N A		1.00			28,282.35	28,282.35	S	04/30/07	
	MELLON BANK N A		1.00			24,447.32	24,447.32	S	05/01/07	
	MELLON BANK N A	1.00				863.13	863.13	P	05/02/07	
	MELLON BANK N A		1.00			23,048.65	23,048.65	S	05/03/07	
	MELLON BANK N A	1.00				224,338.37	224,338.37	P	05/07/07	
	MELLON BANK N A		1.00			20,225.73	20,225.73	S	05/08/07	
	MELLON BANK N A		1.00			36,338.69	36,338.69	S	05/10/07	
	MELLON BANK N A		1.00			23,329.75	23,329.75	S	05/14/07	
	MELLON BANK N A		1.00			44,179.35	44,179.35	S	05/16/07	
	MELLON BANK N A		1.00			117,190.89	117,190.89	S	05/17/07	
	MELLON BANK N A		1.00			457.98	457.98	S	05/18/07	
	MELLON BANK N A		1.00			28,590.70	28,590.70	S	05/21/07	
	MELLON BANK N A		1.00			51,691.46	51,691.46	S	05/22/07	
	MELLON BANK N A	1.00				207,348.83	207,348.83	P	05/24/07	
	MELLON BANK N A		1.00			22,147.61	22,147.61	S	05/25/07	
	MELLON BANK N A		1.00			116.44	116.44	S	05/29/07	
	MELLON BANK N A		1.00			29,235.08	29,235.08	S	05/30/07	
	MELLON BANK N A		1.00			34,899.45	34,899.45	S	06/01/07	
	MELLON BANK N A	1.00				753.23	753.23	P	06/04/07	
	MELLON BANK N A		1.00			30,049.09	30,049.09	S	06/05/07	
	MELLON BANK N A		1.00			254.26	254.26	S	06/06/07	
	MELLON BANK N A		1.00			32,902.43	32,902.43	S	06/07/07	
	MELLON BANK N A		1.00			48,786.43	48,786.43	S	06/11/07	
	MELLON BANK N A	1.00				250,000.00	250,000.00	P	06/12/07	
	MELLON BANK N A		1.00			38,838.65	38,838.65	S	06/13/07	
	MELLON BANK N A		1.00			43,432.86	43,432.86	S	06/15/07	
	MELLON BANK N A		1.00			44,016.78	44,016.78	S	06/19/07	
	MELLON BANK N A		1.00			27,551.10	27,551.10	S	06/21/07	
	MELLON BANK N A		1.00			95,002.50	95,002.50	S	06/22/07	
	MELLON BANK N A	1.00				217,852.64	217,852.64	P	06/26/07	
	MELLON BANK N A		1.00			36,100.12	36,100.12	S	06/28/07	
	MELLON BANK N A		1.00			26,223.75	26,223.75	S	07/02/07	
	MELLON BANK N A		1.00			29,019.63	29,019.63	S	07/03/07	
	MELLON BANK N A		1.00			23,156.96	23,156.96	S	07/06/07	
	MELLON BANK N A		1.00			50,630.37	50,630.37	S	07/09/07	
	MELLON BANK N A		1.00			23,032.97	23,032.97	S	07/11/07	
	MELLON BANK N A		1.00			31,068.90	31,068.90	S	07/12/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	MELLON BANK N A		1.00				250,000.00	250,000.00 P	07/13/07	
	MELLON BANK N A			1.00			35,083.38	35,083.38 S	07/16/07	
	MELLON BANK N A			1.00			39,004.16	39,004.16 S	07/17/07	
	MELLON BANK N A			1.00			36,203.14	36,203.14 S	07/18/07	
	MELLON BANK N A			1.00			41,705.67	41,705.67 S	07/20/07	
	MELLON BANK N A			1.00			46,750.10	46,750.10 S	07/24/07	
	MELLON BANK N A		1.00				30,113.11	30,113.11 S	07/25/07	
	MELLON BANK N A			1.00			147,589.97	147,589.97 P	07/27/07	
	MELLON BANK N A			1.00			26,919.33	26,919.33 S	07/30/07	
	MELLON BANK N A			1.00			41,918.15	41,918.15 S	07/31/07	
	MELLON BANK N A		1.00				13,895.95	13,895.95 S	08/01/07	
	MELLON BANK N A			1.00			608.83	608.83 P	08/02/07	
	MELLON BANK N A			1.00			22,299.10	22,299.10 S	08/03/07	
	MELLON BANK N A		1.00				26,782.10	26,782.10 S	08/06/07	
	MELLON BANK N A			1.00			224,191.62	224,191.62 P	08/07/07	
	MELLON BANK N A			1.00			24,617.14	24,617.14 S	08/09/07	
	MELLON BANK N A			1.00			44,392.02	44,392.02 S	08/13/07	
	MELLON BANK N A			1.00			34,423.56	34,423.56 S	08/14/07	
	MELLON BANK N A			1.00			44,592.64	44,592.64 S	08/16/07	
	MELLON BANK N A			1.00			67,156.07	67,156.07 S	08/17/07	
	MELLON BANK N A		1.00				35,147.64	35,147.64 S	08/20/07	
	MELLON BANK N A			1.00			184,858.44	184,858.44 P	08/22/07	
	MELLON BANK N A			1.00			31,319.36	31,319.36 S	08/24/07	
	MELLON BANK N A			1.00			33,683.60	33,683.60 S	08/28/07	
	MELLON BANK N A			1.00			27,447.96	27,447.96 S	08/30/07	
	MELLON BANK N A		1.00				26,794.97	26,794.97 S	09/04/07	
	MELLON BANK N A			1.00			665.97	665.97 P	09/05/07	
	MELLON BANK N A			1.00			29,168.53	29,168.53 S	09/06/07	
	MELLON BANK N A			1.00			32,313.25	32,313.25 S	09/11/07	
	MELLON BANK N A		1.00				25,673.22	25,673.22 S	09/13/07	
	MELLON BANK N A			1.00			239,091.57	239,091.57 P	09/14/07	
	MELLON BANK N A			1.00			138,044.94	138,044.94 S	09/17/07	
	MELLON BANK N A			1.00			37,608.17	37,608.17 S	09/19/07	
	MELLON BANK N A		1.00				63,438.46	63,438.46 S	09/20/07	
	MELLON BANK N A			1.00			199,533.30	199,533.30 P	09/21/07	
	MELLON BANK N A			1.00			33,101.68	33,101.68 S	09/24/07	
	MELLON BANK N A			1.00			38,477.59	38,477.59 S	09/26/07	
							66,527.20	66,527.20 S	09/30/07	
**	5 % SERIES TOTAL							11,184,079.47		

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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Mellon Bank

5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	TOTAL OF 164 SALES						5,601,970.64	5,601,970.64			
	TOTAL OF 32 PURCHASES						5,582,108.83	5,582,108.83			
	SUMMARY TOTAL							11,184,079.47			
	MELLON BANK N A	BSDT-LATE MONEY DEPOSIT ACCOUNT DTD 6/26/97 VAR RT	1.00				240,936.53	240,936.53	P	10/04/06
	MELLON BANK N A			1.00			240,936.53	240,936.53	S	10/05/06
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	10/17/06
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	10/18/06
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	11/09/06
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	11/10/06
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	11/27/06
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	11/28/06
	MELLON BANK N A		1.00				153,566.23	153,566.23	P	12/21/06
	MELLON BANK N A			1.00			153,566.23	153,566.23	S	12/22/06
	MELLON BANK N A		1.00				249,066.84	249,066.84	P	01/02/07
	MELLON BANK N A			1.00			249,066.84	249,066.84	S	01/03/07
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	01/12/07
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	01/16/07
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	01/24/07
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	01/25/07
	MELLON BANK N A		1.00				226,752.80	226,752.80	P	02/06/07
	MELLON BANK N A			1.00			226,752.80	226,752.80	S	02/07/07
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	02/22/07
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	02/23/07
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	03/22/07
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	03/23/07
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	04/02/07
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	04/03/07
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	04/12/07
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	04/13/07
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	05/04/07
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	05/07/07
	MELLON BANK N A		1.00				207,432.71	207,432.71	P	05/23/07
	MELLON BANK N A			1.00			207,432.71	207,432.71	S	05/24/07
	MELLON BANK N A		1.00				250,000.00	250,000.00	P	06/11/07
	MELLON BANK N A			1.00			250,000.00	250,000.00	S	06/12/07

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	MELLON BANK N A									
	MELLON BANK N A		1.00				250,000.00	250,000.00 P	06/25/07	
	MELLON BANK N A			1.00			250,000.00	250,000.00 S	06/26/07	
	MELLON BANK N A		1.00				250,000.00	250,000.00 P	07/26/07	
	MELLON BANK N A			1.00			250,000.00	250,000.00 S	07/27/07	
	MELLON BANK N A		1.00				250,000.00	250,000.00 P	08/06/07	
	MELLON BANK N A			1.00			250,000.00	250,000.00 S	08/07/07	
	MELLON BANK N A		1.00				250,000.00	250,000.00 P	08/21/07	
	MELLON BANK N A			1.00			250,000.00	250,000.00 S	08/22/07	
	MELLON BANK N A		1.00				239,091.57	239,091.57 P	09/13/07	
	MELLON BANK N A			1.00			239,091.57	239,091.57 S	09/14/07	
	MELLON BANK N A		1.00				226,233.13	226,233.13 P	09/20/07	
	MELLON BANK N A			1.00			226,233.13	226,233.13 S	09/21/07	
**	5 % SERIES TOTAL									
		22 SALES						10,586,159.62		
		22 PURCHASES					5,293,079.81	5,293,079.81		
		SUMMARY TOTAL					5,293,079.81	5,293,079.81		
								10,586,159.62		

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	CF CHARITABLE TEMPORARY INVESTMENT FUND										
	MELLON BANK N A		1.00								
	MELLON BANK N A			1.00			724.10	724.10	P	10/03/06	
	MELLON BANK N A			1.00			7,700.07	7,700.07	S	10/04/06	
	MELLON BANK N A			1.00			1,650.20	1,650.20	S	10/05/06	
	MELLON BANK N A			1.00			9,017.63	9,017.63	S	10/10/06	
	MELLON BANK N A			1.00			4,422.01	4,422.01	S	10/11/06	
	MELLON BANK N A			1.00			120.00	120.00	S	10/12/06	
	MELLON BANK N A			1.00			1,922.19	1,922.19	S	10/13/06	
	MELLON BANK N A			1.00			1,042.08	1,042.08	S	10/16/06	
	MELLON BANK N A			1.00			120.09	120.09	S	10/17/06	
	MELLON BANK N A			1.00			1,494.83	1,494.83	S	10/18/06	
	MELLON BANK N A			1.00			870.86	870.86	S	10/19/06	
	MELLON BANK N A			1.00			1,243.60	1,243.60	S	10/20/06	
	MELLON BANK N A			1.00			2,572.74	2,572.74	S	10/23/06	
	MELLON BANK N A			1.00			2,967.57	2,967.57	S	10/24/06	
	MELLON BANK N A			1.00			2,197.85	2,197.85	S	10/25/06	
	MELLON BANK N A			1.00			253.89	253.89	S	10/26/06	
	MELLON BANK N A			1.00			89.47	89.47	S	10/27/06	
	MELLON BANK N A			1.00			1,232.75	1,232.75	S	10/30/06	
	MELLON BANK N A			1.00			366.52	366.52	S	11/01/06	
	MELLON BANK N A			1.00			1,454.68	1,454.68	S	11/02/06	
	MELLON BANK N A			1.00			8,134.64	8,134.64	S	11/06/06	
	MELLON BANK N A			1.00			950.47	950.47	S	11/07/06	
	MELLON BANK N A			1.00			1,952.49	1,952.49	S	11/09/06	
	MELLON BANK N A			1.00			2,850.44	2,850.44	S	11/14/06	
	MELLON BANK N A			1.00			2,196.29	2,196.29	S	11/16/06	
	MELLON BANK N A			1.00			7,521.36	7,521.36	S	11/17/06	
	MELLON BANK N A			1.00			4,385.25	4,385.25	S	11/20/06	
	MELLON BANK N A			1.00			80.38	80.38	S	11/21/06	
	MELLON BANK N A			1.00			5,877.42	5,877.42	S	11/27/06	
	MELLON BANK N A			1.00			19,682.43	19,682.43	S	12/01/06	
	MELLON BANK N A			1.00			2,392.86	2,392.86	S	12/04/06	
	MELLON BANK N A			1.00			98.23	98.23	S	12/08/06	
	MELLON BANK N A			1.00			41.00	41.00	S	12/11/06	
	MELLON BANK N A			1.00			893.66	893.66	S	12/13/06	
	MELLON BANK N A			1.00			16,553.13	16,553.13	S	12/18/06	
	MELLON BANK N A			1.00			370.45	370.45	S	12/19/06	
	MELLON BANK N A			1.00			2,452.88	2,452.88	S	12/20/06	
	MELLON BANK N A			1.00			7,923.68	7,923.68	S	12/22/06	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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MELLON BANK, N.A.

5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	MELLON BANK N A			1.00			198.08	198.08 S	12/26/06	
	MELLON BANK N A			1.00			90.35	90.35 S	12/31/06	
	MELLON BANK N A		1.00				177,853.03	177,853.03 P	01/02/07	
	MELLON BANK N A		1.00				61.45	61.45 P	01/03/07	
	MELLON BANK N A			1.00			12.76	12.76 S	01/04/07	
	MELLON BANK N A			1.00			642.39	642.39 S	01/05/07	
	MELLON BANK N A			1.00			1,325.00	1,325.00 S	01/09/07	
	MELLON BANK N A			1.00			41.66	41.66 S	01/12/07	
	MELLON BANK N A			1.00			21,594.24	21,594.24 S	01/22/07	
	MELLON BANK N A			1.00			1,308.50	1,308.50 S	01/23/07	
	MELLON BANK N A			1.00			215.34	215.34 S	01/24/07	
	MELLON BANK N A			1.00			94.48	94.48 S	01/26/07	
	MELLON BANK N A			1.00			8,141.31	8,141.31 S	01/30/07	
	MELLON BANK N A			1.00			100.12	100.12 S	01/31/07	
	MELLON BANK N A			1.00			10,882.30	10,882.30 S	02/01/07	
	MELLON BANK N A			1.00			5,428.62	5,428.62 S	02/02/07	
	MELLON BANK N A			1.00			964.60	964.60 S	02/05/07	
	MELLON BANK N A			1.00			190.80	190.80 S	02/09/07	
	MELLON BANK N A			1.00			45.67	45.67 S	02/15/07	
	MELLON BANK N A			1.00			21,441.92	21,441.92 S	02/20/07	
	MELLON BANK N A			1.00			48.23	48.23 S	02/21/07	
	MELLON BANK N A			1.00			34.38	34.38 S	02/23/07	
	MELLON BANK N A			1.00			1,303.73	1,303.73 S	02/26/07	
	MELLON BANK N A			1.00			7,982.42	7,982.42 S	02/27/07	
	MELLON BANK N A			1.00			103.23	103.23 S	02/28/07	
	MELLON BANK N A			1.00			10,644.85	10,644.85 S	03/01/07	
	MELLON BANK N A		1.00				554.62	554.62 P	03/02/07	
	MELLON BANK N A			1.00			1,232.98	1,232.98 S	03/05/07	
	MELLON BANK N A			1.00			1,600.00	1,600.00 S	03/06/07	
	MELLON BANK N A			1.00			8.13	8.13 S	03/08/07	
	MELLON BANK N A			1.00			20.14	20.14 S	03/12/07	
	MELLON BANK N A			1.00			29,627.05	29,627.05 S	03/27/07	
	MELLON BANK N A			1.00			3,754.82	3,754.82 S	04/02/07	
	MELLON BANK N A			1.00			876.98	876.98 S	04/03/07	
	MELLON BANK N A			1.00			20,774.12	20,774.12 S	04/23/07	
	MELLON BANK N A			1.00			7,678.73	7,678.73 S	04/24/07	
	MELLON BANK N A			1.00			7,725.84	7,725.84 S	04/25/07	
	MELLON BANK N A			1.00			9,182.91	9,182.91 S	05/01/07	
	MELLON BANK N A			1.00			9,495.09	9,495.09 S	05/02/07	
	MELLON BANK N A		1.00				200,000.00	200,000.00 P	05/04/07	

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* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	MELLON BANK N A			1.00			9,111.36	9,111.36	S	05/17/07	
	MELLON BANK N A			1.00			20,657.13	20,657.13	S	05/24/07	
	MELLON BANK N A			1.00			6,560.89	6,560.89	S	06/01/07	
	MELLON BANK N A		1.00				821.18	821.18	P	06/04/07	
	MELLON BANK N A			1.00			23,873.93	23,873.93	S	06/19/07	
	MELLON BANK N A			1.00			8,952.53	8,952.53	S	06/22/07	
	MELLON BANK N A			1.00			12,905.34	12,905.34	S	07/02/07	
	MELLON BANK N A		1.00				709.66	709.66	P	07/03/07	
	MELLON BANK N A			1.00			22,125.18	22,125.18	S	07/18/07	
	MELLON BANK N A			1.00			197.00	197.00	S	07/19/07	
	MELLON BANK N A			1.00			1,303.73	1,303.73	S	07/25/07	
	MELLON BANK N A			1.00			13,607.31	13,607.31	S	07/27/07	
	MELLON BANK N A			1.00			21,924.42	21,924.42	S	07/31/07	
	MELLON BANK N A		1.00				765.92	765.92	S	08/01/07	
	MELLON BANK N A			1.00			527.55	527.55	P	08/02/07	
	MELLON BANK N A			1.00			7,644.05	7,644.05	S	08/17/07	
	MELLON BANK N A			1.00			22,044.92	22,044.92	S	08/22/07	
	MELLON BANK N A		1.00				15,513.49	15,513.49	S	09/04/07	
	MELLON BANK N A		1.00				267.38	267.38	P	09/05/07	
	MELLON BANK N A			1.00			191,052.22	191,052.22	P	09/17/07	
	MELLON BANK N A			1.00			6,000.00	6,000.00	S	09/20/07	
	MELLON BANK N A						20,122.14	20,122.14	S	09/21/07	
**	5 % SERIES TOTAL							1,095,788.39			
	TOTAL OF	90 SALES					523,217.20	523,217.20			
	TOTAL OF	10 PURCHASES					572,571.19	572,571.19			
		SUMMARY TOTAL						1,095,788.39			

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	DREYFUS GROWTH & VALUE FDS INC	PREMIER INTL VALUE FD CL R	*								
	NON-BROKER TRADE		19.42				9,368.58	9,368.58	P	12/15/06	
	NON-BROKER TRADE		19.42				13,291.88	13,291.88	P	12/15/06	
	NON-BROKER TRADE		19.42				52,824.13	52,824.13	P	12/15/06	
	NON-BROKER TRADE			19.68			11,149.65	15,000.00	S	01/04/07	3,850.35
*	PARTY UNKNOWN			20.45			18,831.43	26,325.79	S	09/26/07	7,494.36
							366,271.37	518,797.10	S	09/28/07	152,525.73
**	5 % SERIES TOTAL										
	TOTAL OF	3 SALES						635,607.48			
	TOTAL OF	3 PURCHASES					396,252.45	560,122.89			
		SUMMARY TOTAL					75,484.59	75,484.59			
								635,607.48			
	DREYFUS PREMIER MANAGER FDS I	S&P STARS FD CL R	*								
	NON-BROKER TRADE			33.48			14,484.48	15,000.00	S	01/04/07	515.52
	NON-BROKER TRADE			36.41			13,834.66	15,580.50	S	09/26/07	1,745.84
*	PARTY UNKNOWN						490,023.65	555,195.18	S	09/28/07	65,171.53
**	5 % SERIES TOTAL										
		3 SALES						585,775.68			
							518,342.79	585,775.68			
	USA TREAS BDS DTD 2-15-96	MATURITY 02/15/26 RATE 6.000 %									
	JP MORGAN CHASE BK/HSBCI		112.49				5,624.61	5,624.61	P	10/18/06	
	BARCLAYS CAPITAL INC		112.12				33,636.33	33,636.33	P	10/27/06	
	JP MORGAN CHASE BK/HSBCI			113.51			5,654.42	5,675.98	S	11/07/06	21.56
	LEHMAN SPECIAL SECURITIES INCL			115.34			5,654.42	5,767.19	S	11/20/06	112.77
	JP MORGAN CHASE BK/HSBCI		116.72				5,836.33	5,836.33	P	12/01/06	
	BARCLAYS CAPITAL INC			116.52			5,659.58	5,826.17	S	12/05/06	166.59
	BARCLAYS CAPITAL INC		115.98				5,799.02	5,799.02	P	12/13/06	
	JP MORGAN CHASE BK/HSBCI		115.91				5,795.90	5,795.90	P	12/13/06	
	CARROLL MCENTEE & MCGINLEY INC			114.03			5,667.20	5,701.95	S	01/04/07	34.75
				111.14			5,667.20	5,557.03	S	01/31/07	110.17-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	B. DESCRIPTION OF ASSET A. IDENTITY OF PARTY INVOLVED	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	LEHMAN SPECIAL SECURITIES INCL	112.18				5,609.38	5,609.38	P	02/01/07	
	BARCLAYS CAPITAL INC		111.78			5,665.56	5,589.26	S	02/02/07	76.30-
	BARCLAYS CAPITAL INC		112.37			5,665.56	5,618.75	S	02/05/07	46.81-
	JP MORGAN CHASE BK/HSBCI		113.40			5,665.56	5,670.31	S	02/20/07	4.75
	JP MORGAN CHASE BK/HSBCI	115.57				5,778.52	5,778.52	P	02/28/07	
	JP MORGAN CHASE BK/HSBCI	115.03				17,254.69	17,254.69	P	03/01/07	
	BARCLAYS CAPITAL INC	114.97				11,497.66	11,497.66	P	03/02/07	
	JP MORGAN CHASE BK/HSBCI		114.54			11,362.87	11,454.69	S	03/13/07	91.82
	JP MORGAN CHASE BK/HSBCI	115.00				5,750.39	5,750.39	P	03/13/07	
	LEHMAN SPECIAL SECURITIES INCL		114.81			5,681.44	5,740.63	S	03/20/07	59.19
	BARCLAYS CAPITAL INC	115.01				5,750.59	5,750.59	P	03/22/07	
	BARCLAYS CAPITAL INC		114.05			5,683.29	5,702.54	S	03/26/07	19.25
	LEHMAN SPECIAL SECURITIES INCL		113.72			11,366.59	11,372.66	S	03/27/07	6.07
	BARCLAYS CAPITAL INC		113.01			11,366.59	11,301.56	S	04/03/07	65.03-
	BARCLAYS CAPITAL INC	113.58				5,679.30	5,679.30	P	04/20/07	
	ALEX BROWN & SONS		113.77			28,415.89	28,444.34	S	05/07/07	28.45
	LEHMAN SPECIAL SECURITIES INCL	113.43				11,343.75	11,343.75	P	05/11/07	
	LEHMAN SPECIAL SECURITIES INCL	113.74				5,687.11	5,687.11	P	05/14/07	
	BARCLAYS CAPITAL INC	110.73				5,536.72	5,536.72	P	06/01/07	
	CREDIT SUISSE FIRST BOSTON CRP		110.47			5,667.59	5,523.83	S	06/06/07	143.76-
	BARCLAYS CAPITAL INC	109.98				5,499.22	5,499.22	P	06/06/07	
	LEHMAN SPECIAL SECURITIES INCL		106.77			11,345.64	10,677.73	S	06/13/07	667.91-
	CREDIT SUISSE FIRST BOSTON CRP	109.18				5,459.38	5,459.38	P	07/02/07	
	BARCLAYS CAPITAL INC	108.62				21,725.00	21,725.00	P	07/12/07	
	BARCLAYS CAPITAL INC		111.60			3,383.58	3,348.05	S	07/30/07	35.53-
	BARCLAYS CAPITAL INC	111.71				5,585.94	5,585.94	P	08/03/07	
	CREDIT SUISSE FIRST BOSTON CRP		110.68			5,637.80	5,534.18	S	08/15/07	103.62-
	SBC WARBURG INC		111.57			5,637.80	5,578.91	S	08/20/07	58.89-
	BARCLAYS CAPITAL INC		112.59			5,637.80	5,629.69	S	08/28/07	8.11-
	CREDIT SUISSE FIRST BOSTON CRP		112.48			5,637.80	5,624.02	S	08/28/07	13.78-
	BARCLAYS CAPITAL INC		112.53			5,637.80	5,626.56	S	08/29/07	11.24-
	ALEX BROWN & SONS	113.63				11,363.28	11,363.28	P	09/04/07	
	CREDIT SUISSE FIRST BOSTON CRP		114.28			50,764.48	51,430.08	S	09/10/07	665.60
	BARCLAYS CAPITAL INC		114.63			5,640.49	5,731.84	S	09/18/07	91.35
	LEHMAN SPECIAL SECURITIES INCL		113.21			11,282.79	11,321.88	S	09/27/07	39.09
	CREDIT SUISSE FIRST BOSTON CRP	113.23				5,661.72	5,661.72	P	09/28/07	
**	5 % SERIES TOTAL						427,324.67			

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	B. DESCRIPTION OF ASSET / A. IDENTITY OF PARTY INVOLVED	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	25 SALES								
	21 PURCHASES					235,449.74	235,449.83		
	SUMMARY TOTAL					191,874.84	191,874.84		
							427,324.67		
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %								
	LEHMAN SPECIAL SECURITIES INCL	97.50				4,875.00	4,875.00 P	10/10/06	
	JP MORGAN CHASE BK/HSBCI		96.23			4,845.70	4,811.91 S	10/19/06	33.79-
	JP MORGAN CHASE BK/HSBCI	96.32				4,816.41	4,816.41 P	10/19/06	
	BARCLAYS CAPITAL INC	95.92				4,796.09	4,796.09 P	10/25/06	
	BARCLAYS CAPITAL INC		95.88			4,820.90	4,794.14 S	10/26/06	26.76-
	CREDIT SUISSE FIRST BOSTON CRP	97.16	96.74			4,820.90	4,837.11 S	11/07/06	16.21
	BARCLAYS CAPITAL INC		97.67			4,858.20	4,858.20 P	11/08/06	
	JP MORGAN CHASE BK/HSBCI	98.55				4,858.20	4,883.98 S	11/20/06	25.78
	CREDIT SUISSE FIRST BOSTON CRP		97.79			4,927.93	4,927.93 P	12/01/06	
	BARCLAYS CAPITAL INC	97.31				4,904.29	4,889.65 S	12/15/06	14.64-
	LEHMAN SPECIAL SECURITIES INCL		97.59			4,880.66	4,880.66 P	12/15/06	
	BARCLAYS CAPITAL INC	96.76				4,904.30	4,879.69 S	12/26/06	24.61-
	LEHMAN SPECIAL SECURITIES INCL	97.18				9,676.56	9,676.56 P	01/02/07	
	JP MORGAN CHASE BK/HSBCI		97.04			14,578.13	14,578.13 P	01/04/07	
	BARCLAYS CAPITAL INC		97.09			9,701.87	9,704.30 S	01/04/07	2.43
	LEHMAN SPECIAL SECURITIES INCL	97.42				4,859.00	4,854.88 S	01/05/07	4.12-
	PARTY UNKNOWN					9,742.19	9,742.19 P	01/05/07	
	LEHMAN SPECIAL SECURITIES INCL		96.89			4,823.44	4,844.34 S	01/05/07	20.90
	BARCLAYS CAPITAL INC		97.15			4,859.00	4,844.73 S	01/08/07	14.27-
	BARCLAYS CAPITAL INC		96.95			4,859.00	4,857.81 S	01/10/07	1.19-
	LEHMAN SPECIAL SECURITIES INCL	96.46				4,859.00	4,847.85 S	01/16/07	11.15-
	BARCLAYS CAPITAL INC	96.11				4,823.05	4,823.05 P	01/18/07	
	LEHMAN SPECIAL SECURITIES INCL	95.67				9,611.72	9,611.72 P	01/25/07	
	BARCLAYS CAPITAL INC	96.01				4,783.59	4,783.59 P	01/29/07	
	LEHMAN SPECIAL SECURITIES INCL					28,804.69	28,804.69 P	02/01/07	
	BARCLAYS CAPITAL INC		96.74			4,805.86	4,837.11 S	02/16/07	31.25
	LEHMAN SPECIAL SECURITIES INCL		96.83			4,805.86	4,841.80 S	02/23/07	35.94
	BARCLAYS CAPITAL INC		97.90			4,816.88	4,895.31 S	03/05/07	78.43
	BARCLAYS CAPITAL INC		97.94			9,633.77	9,794.53 S	03/05/07	160.76
	BARCLAYS CAPITAL INC	98.10				4,905.08	4,905.08 P	03/05/07	
	BARCLAYS CAPITAL INC		98.05			4,816.88	4,902.54 S	03/08/07	85.66
			98.08			9,633.78	9,808.98 S	03/12/07	175.20

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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B. DESCRIPTION OF ASSET

5% IND	A. IDENTITY OF PARTY INVOLVED	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	JP MORGAN CHASE BK/HSBCI	97.91				19,582.03	19,582.03	P	03/13/07	
	BARCLAYS CAPITAL INC		98.33			4,861.81	4,916.99	S	03/15/07	55.18
	LEHMAN SPECIAL SECURITIES INCL	98.18				19,637.50	19,637.50	P	03/22/07	
	LEHMAN SPECIAL SECURITIES INCL	97.97				19,594.53	19,594.53	P	03/22/07	
	BARCLAYS CAPITAL INC		97.60			14,658.00	14,640.23	S	03/27/07	17.77-
	BARCLAYS CAPITAL INC	97.74				4,887.11	4,887.11	P	03/27/07	
	BANK OF AMERICA NATL TR & SVGS		97.43			9,772.00	9,743.75	S	04/02/07	28.25-
	CREDIT SUISSE FIRST BOSTON CRP		97.34			9,768.97	9,734.38	S	04/03/07	34.59-
	LEHMAN SPECIAL SECURITIES INCL	97.38				4,869.34	4,869.34	P	04/03/07	
	CREDIT SUISSE FIRST BOSTON CRP	97.34				4,867.19	4,867.19	P	04/09/07	
	BARCLAYS CAPITAL INC		97.23			19,531.03	19,446.88	S	04/23/07	84.15-
	BARCLAYS CAPITAL INC		97.49			9,765.52	9,749.22	S	05/03/07	16.30-
	CREDIT SUISSE FIRST BOSTON CRP		97.21			4,882.76	4,860.94	S	05/07/07	21.82-
	BARCLAYS CAPITAL INC		97.47			14,648.28	14,620.90	S	05/07/07	27.38-
	LEHMAN SPECIAL SECURITIES INCL	97.40				9,740.63	9,740.63	P	05/11/07	
	CREDIT SUISSE FIRST BOSTON CRP	97.16				4,858.20	4,858.20	P	05/16/07	
	LEHMAN BROTHERS INC		96.98			9,732.55	9,698.05	S	05/16/07	34.50-
	LEHMAN SPECIAL SECURITIES INCL	96.99				9,699.61	9,699.61	P	05/17/07	
	LEHMAN SPECIAL SECURITIES INCL	96.99				9,699.22	9,699.22	P	05/17/07	
	LEHMAN SPECIAL SECURITIES INCL		96.63			14,559.06	14,494.92	S	05/21/07	64.14-
	LEHMAN SPECIAL SECURITIES INCL		96.40			4,853.02	4,820.12	S	05/23/07	32.90-
	BARCLAYS CAPITAL INC		96.17			4,853.03	4,808.79	S	05/24/07	44.24-
	BARCLAYS CAPITAL INC	95.93				4,796.88	4,796.88	P	05/25/07	
	CREDIT SUISSE FIRST BOSTON CRP		95.72			4,796.88	4,786.33	S	05/31/07	10.55-
	BARCLAYS CAPITAL INC	95.65				19,130.47	19,130.47	P	06/01/07	
	CREDIT SUISSE FIRST BOSTON CRP	95.37				9,537.89	9,537.89	P	06/05/07	
	LEHMAN SPECIAL SECURITIES INCL		94.98			4,778.06	4,749.42	S	06/07/07	28.64-
	CREDIT SUISSE FIRST BOSTON CRP		95.08			4,778.06	4,754.30	S	06/07/07	23.76-
	BANK OF AMERICA NATL TR & SVGS		94.26			14,290.74	14,139.84	S	06/12/07	150.90-
	CREDIT SUISSE FIRST BOSTON CRP	94.11				4,705.66	4,705.66	P	06/12/07	
	BARCLAYS CAPITAL INC		94.09			4,763.58	4,704.69	S	06/13/07	58.89-
	LEHMAN SPECIAL SECURITIES INCL		93.64			4,763.58	4,682.23	S	06/14/07	81.35-
	BARCLAYS CAPITAL INC	93.78				28,136.72	28,136.72	P	06/19/07	
	CREDIT SUISSE FIRST BOSTON CRP	93.95				18,791.41	18,791.41	P	06/19/07	
	BARCLAYS CAPITAL INC		94.40			9,385.62	9,440.23	S	06/28/07	54.61
	LEHMAN SPECIAL SECURITIES INCL		94.52			4,692.81	4,726.37	S	06/30/07	33.56
	BARCLAYS CAPITAL INC		94.44			9,385.62	9,444.53	S	07/06/07	58.91
	CREDIT SUISSE FIRST BOSTON CRP	94.26				4,713.48	4,713.48	P	07/13/07	
	BARCLAYS CAPITAL INC		94.55			4,696.26	4,727.54	S	07/19/07	31.28
	CREDIT SUISSE FIRST BOSTON CRP	94.82				33,189.84	33,189.84	P	07/20/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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MELLON BANK, N.A.

5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	BARCLAYS CAPITAL INC		98.76				19,753.91	19,753.91 P	10/13/06	
	BARCLAYS CAPITAL INC			98.48			4,938.47	4,924.02 S	10/17/06	14.45-
	BARCLAYS CAPITAL INC			98.62			4,938.48	4,931.25 S	10/19/06	7.23-
	BARCLAYS CAPITAL INC			98.64			4,938.48	4,932.03 S	10/20/06	6.45-
	BARCLAYS CAPITAL INC			98.40			4,938.48	4,920.12 S	10/26/06	18.36-
	BARCLAYS CAPITAL INC		99.27				4,963.67	4,963.67 P	11/02/06	
	BARCLAYS CAPITAL INC			99.35			4,963.67	4,967.58 S	11/06/06	3.91
	JP MORGAN CHASE BK/HSBCI		99.05				14,857.62	14,857.62 P	11/10/06	
	LEHMAN SPECIAL SECURITIES INCL			99.24			14,857.62	14,886.33 S	11/20/06	28.71
	LEHMAN SPECIAL SECURITIES INCL		100.00				10,000.00	10,000.00 P	12/04/06	
	LEHMAN SPECIAL SECURITIES INCL			99.37			10,000.00	9,937.50 S	12/18/06	62.50-
	LEHMAN SPECIAL SECURITIES INCL		99.11				4,955.86	4,955.86 P	01/05/07	
	JP MORGAN CHASE BK/HSBCI			98.88			4,955.86	4,944.34 S	01/08/07	11.52-
	JP MORGAN CHASE BK/HSBCI		98.50				14,775.00	14,775.00 P	01/25/07	
	JP MORGAN CHASE BK/HSBCI			98.31			4,925.00	4,915.82 S	01/26/07	9.18-
	BARCLAYS CAPITAL INC		98.46				9,846.48	9,846.48 P	02/02/07	
	JP MORGAN CHASE BK/HSBCI		98.38				9,838.28	9,838.28 P	02/05/07	
	LEHMAN SPECIAL SECURITIES INCL		98.56				4,928.13	4,928.13 P	02/12/07	
	CREDIT SUISSE FIRST BOSTON CRP			98.87			4,923.27	4,943.95 S	02/23/07	20.68
	SBC WARBURG INC		98.96				39,587.50	39,587.50 P	02/26/07	
	BARCLAYS CAPITAL INC			99.52			39,539.34	39,809.37 S	03/01/07	270.03
	JP MORGAN CHASE BK/HSBCI		99.51				9,951.56	9,951.56 P	03/01/07	
	BARCLAYS CAPITAL INC			99.72			9,884.83	9,972.66 S	03/09/07	87.83
	BARCLAYS CAPITAL INC			99.91			14,827.25	14,986.52 S	03/15/07	159.27
	LEHMAN SPECIAL SECURITIES INCL		99.65				4,982.62	4,982.62 P	03/21/07	
	BANK OF AMERICA NATL TR & SVGS		99.57				4,978.91	4,978.91 P	03/22/07	
	BARCLAYS CAPITAL INC			99.83			19,831.03	19,967.19 S	03/23/07	136.16
	BARCLAYS CAPITAL INC			99.48			4,957.76	4,974.02 S	04/03/07	16.26
	BARCLAYS CAPITAL INC		99.38				4,969.14	4,969.14 P	04/24/07	
	ALEX BROWN & SONS			99.43			4,969.14	4,971.68 S	05/07/07	2.54
	LEHMAN SPECIAL SECURITIES INCL		99.45				4,972.66	4,972.66 P	05/08/07	
	BARCLAYS CAPITAL INC			99.21			4,972.66	4,960.94 S	05/16/07	11.72-
	BARCLAYS CAPITAL INC		97.68				4,884.38	4,884.38 P	06/14/07	
	LEHMAN SPECIAL SECURITIES INCL			97.64			4,884.38	4,882.23 S	06/18/07	2.15-
	LEHMAN SPECIAL SECURITIES INCL		98.28				4,914.06	4,914.06 P	06/30/07	
	LEHMAN SPECIAL SECURITIES INCL			98.18			4,914.06	4,909.38 S	07/09/07	4.68-
	LEHMAN SPECIAL SECURITIES INCL		98.36				24,590.82	24,590.82 P	07/12/07	
	BARCLAYS CAPITAL INC		98.38				9,838.28	9,838.28 P	07/13/07	
	CREDIT SUISSE FIRST BOSTON CRP			98.81			4,918.44	4,940.63 S	07/24/07	22.19
	BARCLAYS CAPITAL INC			99.39			4,945.74	4,969.53 S	08/01/07	23.79

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	B. DESCRIPTION OF ASSET / A. IDENTITY OF PARTY INVOLVED	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	BARCLAYS CAPITAL INC	99.46							
	BANK OF AMERICA NATL TR & SVGS		99.37			29,838.28	29,838.28 P	08/01/07	
	BARCLAYS CAPITAL INC		99.53			29,674.47	29,813.67 S	08/06/07	139.20
						24,728.73	24,884.77 S	08/09/07	156.04
**	5 % SERIES TOTAL								
	24 SALES						495,588.12		
	22 PURCHASES					247,371.89	248,216.23		
	SUMMARY TOTAL					247,371.89	247,371.89		
							495,588.12		
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %								
	BARCLAYS CAPITAL INC		99.25			19,874.50	19,850.00 S	10/25/06	24.50-
	CREDIT SUISSE FIRST BOSTON CRP		99.25			19,874.51	19,850.00 S	10/26/06	24.51-
	BARCLAYS CAPITAL INC		99.32			4,968.62	4,966.41 S	10/30/06	2.21-
	BARCLAYS CAPITAL INC		99.37			9,937.25	9,937.50 S	10/31/06	.25
	BARCLAYS CAPITAL INC		99.41			9,937.81	9,941.80 S	11/02/06	3.99
	BARCLAYS CAPITAL INC	99.43				14,915.63	14,915.63 P	11/02/06	
	JP MORGAN CHASE BK/HSBCI		99.34			64,595.78	64,575.98 S	11/07/06	19.80-
	JP MORGAN CHASE BK/HSBCI		99.32			14,906.72	14,898.05 S	11/07/06	8.67-
	JP MORGAN CHASE BK/HSBCI		99.30			19,875.62	19,860.16 S	11/08/06	15.46-
	LEHMAN SPECIAL SECURITIES INCL	99.31				39,726.56	39,726.56 P	11/20/06	
	JP MORGAN CHASE BK/HSBCI		99.39			19,870.92	19,878.13 S	11/21/06	7.21
	LEHMAN SPECIAL SECURITIES INCL	99.50				54,727.15	54,727.15 P	12/01/06	
	BARCLAYS CAPITAL INC		99.54			14,911.99	14,932.03 S	12/12/06	20.04
	JP MORGAN CHASE BK/HSBCI		99.44			4,970.66	4,972.27 S	12/27/06	1.61
	BARCLAYS CAPITAL INC	99.38				34,785.35	34,785.35 P	01/02/07	
	BARCLAYS CAPITAL INC		99.42			24,851.82	24,856.45 S	01/05/07	4.63
	BARCLAYS CAPITAL INC		99.44			59,644.37	59,667.19 S	01/05/07	22.82
	BARCLAYS CAPITAL INC		99.41			39,762.91	39,767.19 S	01/08/07	4.28
	BARCLAYS CAPITAL INC		99.34			19,881.46	19,868.75 S	01/26/07	12.71-
	JP MORGAN CHASE BK/HSBCI	99.39				14,909.77	14,909.77 P	02/01/07	
	JP MORGAN CHASE BK/HSBCI		99.56			9,940.20	9,956.64 S	03/05/07	16.44
	LEHMAN SPECIAL SECURITIES INCL	99.52				39,810.94	39,810.94 P	03/13/07	
	CREDIT SUISSE FIRST BOSTON CRP	99.60				44,820.70	44,820.70 P	03/22/07	
	CREDIT SUISSE FIRST BOSTON CRP		99.50			19,908.38	19,900.78 S	04/13/07	7.60-
	ALEX BROWN & SONS		99.55			9,954.19	9,955.86 S	04/26/07	1.67
			99.56			69,679.37	69,696.48 S	05/07/07	17.11

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

5% IND	B. DESCRIPTION OF ASSET / A. IDENTITY OF PARTY INVOLVED	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
** 5 % SERIES TOTAL							701,027.77			
	19 SALES					457,347.08	457,331.67			
	7 PURCHASES					243,696.10	243,696.10			
	SUMMARY TOTAL						701,027.77			
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %									
	BARCLAYS CAPITAL INC	100.08				60,049.22	60,049.22	P	05/01/07	
	CREDIT SUISSE FIRST BOSTON CRP	100.01				50,005.86	50,005.86	P	05/03/07	
	LEHMAN SPECIAL SECURITIES INCL		99.95			110,055.08	109,952.73	S	05/07/07	102.35-
	CREDIT SUISSE FIRST BOSTON CRP	99.95				34,983.59	34,983.59	P	05/11/07	
	BARCLAYS CAPITAL INC		99.95			4,997.65	4,997.66	S	05/14/07	.01
	BARCLAYS CAPITAL INC		99.87			4,997.65	4,993.75	S	05/16/07	3.90-
	BANK OF AMERICA NATL TR & SVGS		99.89			4,997.65	4,994.73	S	05/18/07	2.92-
	BANK OF AMERICA NATL TR & SVGS		99.82			9,995.32	9,982.42	S	05/21/07	12.90-
	BANK OF AMERICA NATL TR & SVGS		99.80			9,995.32	9,980.86	S	05/23/07	14.46-
	CREDIT SUISSE FIRST BOSTON CRP	99.64				74,736.33	74,736.33	P	06/01/07	
	CREDIT SUISSE FIRST BOSTON CRP		99.48			74,736.33	74,610.35	S	06/14/07	125.98-
	CREDIT SUISSE FIRST BOSTON CRP	99.71				39,887.50	39,887.50	P	07/02/07	
	BARCLAYS CAPITAL INC	99.72				9,972.27	9,972.27	P	07/12/07	
	CREDIT SUISSE FIRST BOSTON CRP	99.71				39,887.50	39,887.50	P	07/13/07	
	CREDIT SUISSE FIRST BOSTON CRP		99.63			24,929.79	24,909.18	S	07/13/07	20.61-
	CREDIT SUISSE FIRST BOSTON CRP	100.08				45,038.67	45,038.67	P	08/01/07	
	BARCLAYS CAPITAL INC		100.68			9,986.92	10,068.36	S	08/20/07	81.44
	LEHMAN SPECIAL SECURITIES INCL		100.88			19,973.84	20,176.56	S	08/23/07	202.72
	BARCLAYS CAPITAL INC		100.75			9,986.92	10,075.78	S	08/24/07	88.86
	CREDIT SUISSE FIRST BOSTON CRP		100.71			9,986.92	10,071.09	S	08/30/07	84.17
	ALEX BROWN & SONS	100.66				70,467.58	70,467.58	P	09/04/07	
	BARCLAYS CAPITAL INC		100.70			70,209.53	70,492.19	S	09/18/07	282.66
** 5 % SERIES TOTAL							790,334.18			
	13 SALES					364,848.92	365,305.66			
	9 PURCHASES					425,028.52	425,028.52			
	SUMMARY TOTAL						790,334.18			

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	CF CHARITABLE TEMPORARY INVESTMENT FUND									
	MELLON BANK N A			1.00			119,539.57	119,539.57 S	10/02/06	
	MELLON BANK N A		1.00				19,457.92	19,457.92 P	10/03/06	
	MELLON BANK N A		1.00				205.32	205.32 P	10/04/06	
	MELLON BANK N A		1.00				83.79	83.79 P	10/05/06	
	MELLON BANK N A			1.00			10,019.28	10,019.28 S	10/06/06	
	MELLON BANK N A		1.00				536.66	536.66 P	10/10/06	
	MELLON BANK N A		1.00				20,520.03	20,520.03 P	10/11/06	
	MELLON BANK N A		1.00				790.04	790.04 P	10/12/06	
	MELLON BANK N A			1.00			47,904.22	47,904.22 S	10/13/06	
	MELLON BANK N A		1.00				3,821.35	3,821.35 P	10/16/06	
	MELLON BANK N A		1.00				5,513.82	5,513.82 P	10/17/06	
	MELLON BANK N A			1.00			10,400.57	10,400.57 S	10/18/06	
	MELLON BANK N A		1.00				4,866.63	4,866.63 P	10/19/06	
	MELLON BANK N A		1.00				6,331.73	6,331.73 P	10/20/06	
	MELLON BANK N A		1.00				327.27	327.27 P	10/23/06	
	MELLON BANK N A			1.00			8,425.29	8,425.29 S	10/24/06	
	MELLON BANK N A		1.00				24,154.27	24,154.27 P	10/25/06	
	MELLON BANK N A		1.00				12,831.30	12,831.30 P	10/26/06	
	MELLON BANK N A			1.00			43,100.74	43,100.74 S	10/27/06	
	MELLON BANK N A			1.00			14,875.66	14,875.66 S	10/30/06	
	MELLON BANK N A		1.00				33,068.70	33,068.70 P	10/31/06	
	MELLON BANK N A		1.00				21,723.69	21,723.69 P	11/01/06	
	MELLON BANK N A			1.00			13,028.53	13,028.53 S	11/02/06	
	MELLON BANK N A			1.00			4,999.60	4,999.60 S	11/03/06	
	MELLON BANK N A		1.00				5,137.44	5,137.44 P	11/06/06	
	MELLON BANK N A		1.00				73,621.68	73,621.68 P	11/07/06	
	MELLON BANK N A		1.00				15,304.51	15,304.51 P	11/08/06	
	MELLON BANK N A			1.00			1,239.65	1,239.65 S	11/10/06	
	MELLON BANK N A		1.00				34,024.37	34,024.37 P	11/13/06	
	MELLON BANK N A		1.00				8,684.19	8,684.19 P	11/15/06	
	MELLON BANK N A			1.00			10,847.83	10,847.83 S	11/16/06	
	MELLON BANK N A		1.00				534.92	534.92 P	11/17/06	
	MELLON BANK N A			1.00			7,578.78	7,578.78 S	11/20/06	
	MELLON BANK N A		1.00				15,257.17	15,257.17 P	11/21/06	
	MELLON BANK N A			1.00			3,739.73	3,739.73 S	11/22/06	
	MELLON BANK N A		1.00				88.75	88.75 P	11/24/06	
	MELLON BANK N A		1.00				13,961.42	13,961.42 P	11/27/06	
	MELLON BANK N A		1.00				550.49	550.49 P	11/28/06	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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Mellon Bank

5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	MELLON BANK N A		1.00				101.85	101.85 P	11/29/06	
	MELLON BANK N A			1.00			9,878.34	9,878.34 S	11/30/06	
	MELLON BANK N A			1.00			58,208.95	58,208.95 S	12/01/06	
	MELLON BANK N A			1.00			25,762.09	25,762.09 S	12/04/06	
	MELLON BANK N A		1.00				6,935.48	6,935.48 P	12/05/06	
	MELLON BANK N A		1.00				8,818.77	8,818.77 P	12/07/06	
	MELLON BANK N A			1.00			4,371.84	4,371.84 S	12/08/06	
	MELLON BANK N A		1.00				981.72	981.72 P	12/11/06	
	MELLON BANK N A		1.00				18,599.08	18,599.08 P	12/12/06	
	MELLON BANK N A			1.00			11,790.58	11,790.58 S	12/13/06	
	MELLON BANK N A		1.00				763.75	763.75 P	12/14/06	
	MELLON BANK N A		1.00				18,874.57	18,874.57 P	12/15/06	
	MELLON BANK N A		1.00				5,453.87	5,453.87 P	12/18/06	
	MELLON BANK N A		1.00				153.06	153.06 P	12/19/06	
	MELLON BANK N A			1.00			4,665.79	4,665.79 S	12/20/06	
	MELLON BANK N A		1.00				4,971.45	4,971.45 P	12/21/06	
	MELLON BANK N A		1.00				784.00	784.00 P	12/22/06	
	MELLON BANK N A		1.00				13,125.50	13,125.50 P	12/26/06	
	MELLON BANK N A						573.59	573.59 P	12/27/06	
	MELLON BANK N A			1.00			5,017.41	5,017.41 S	12/28/06	
	MELLON BANK N A			1.00			14,497.65	14,497.65 S	12/31/06	
	MELLON BANK N A			1.00			240,821.37	240,821.37 S	01/02/07	
	MELLON BANK N A		1.00				2,584.39	2,584.39 P	01/03/07	
	MELLON BANK N A		1.00				76,792.36	76,792.36 P	01/04/07	
	MELLON BANK N A		1.00				99,647.05	99,647.05 P	01/05/07	
	MELLON BANK N A		1.00				116,034.01	116,034.01 P	01/08/07	
	MELLON BANK N A		1.00				12,875.13	12,875.13 P	01/09/07	
	MELLON BANK N A			1.00			5,109.77	5,109.77 P	01/10/07	
	MELLON BANK N A		1.00				2,477.20	2,477.20 S	01/11/07	
	MELLON BANK N A		1.00				1,690.47	1,690.47 P	01/12/07	
	MELLON BANK N A			1.00			8,004.04	8,004.04 P	01/16/07	
	MELLON BANK N A			1.00			168.93	168.93 S	01/17/07	
	MELLON BANK N A		1.00				3,323.20	3,323.20 S	01/18/07	
	MELLON BANK N A		1.00				225.82	225.82 P	01/19/07	
	MELLON BANK N A		1.00				6,318.69	6,318.69 P	01/22/07	
	MELLON BANK N A		1.00				356.10	356.10 P	01/23/07	
	MELLON BANK N A			1.00			17,701.54	17,701.54 P	01/24/07	
	MELLON BANK N A		1.00				2,900.26	2,900.26 S	01/25/07	
	MELLON BANK N A		1.00				24,872.66	24,872.66 P	01/26/07	
							297.75	297.75 P	01/29/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	MELLON BANK N A			1.00			6,498.04	6,498.04	S	01/30/07	
	MELLON BANK N A			1.00			6,726.35	6,726.35	S	01/31/07	
	MELLON BANK N A			1.00			64,886.55	64,886.55	S	02/01/07	
	MELLON BANK N A			1.00			2,216.96	2,216.96	S	02/02/07	
	MELLON BANK N A		1.00				4,056.39	4,056.39	S	02/05/07	
	MELLON BANK N A			1.00			103.02	103.02	P	02/06/07	
	MELLON BANK N A		1.00				5,430.18	5,430.18	S	02/08/07	
	MELLON BANK N A			1.00			120.00	120.00	P	02/09/07	
	MELLON BANK N A		1.00				42,505.55	42,505.55	S	02/12/07	
	MELLON BANK N A		1.00				11,998.39	11,998.39	P	02/15/07	
	MELLON BANK N A		1.00				1,078.91	1,078.91	P	02/16/07	
	MELLON BANK N A			1.00			6,324.01	6,324.01	P	02/20/07	
	MELLON BANK N A			1.00			5,323.73	5,323.73	S	02/21/07	
	MELLON BANK N A		1.00				9,045.40	9,045.40	S	02/22/07	
	MELLON BANK N A			1.00			10,782.77	10,782.77	P	02/23/07	
	MELLON BANK N A		1.00				12,435.80	12,435.80	S	02/26/07	
	MELLON BANK N A			1.00			10,910.19	10,910.19	P	02/27/07	
	MELLON BANK N A		1.00				4,711.98	4,711.98	S	02/28/07	
	MELLON BANK N A			1.00			35,906.14	35,906.14	P	03/01/07	
	MELLON BANK N A		1.00				21,581.30	21,581.30	S	03/02/07	
	MELLON BANK N A			1.00			16,322.62	16,322.62	P	03/05/07	
	MELLON BANK N A		1.00				25,028.20	25,028.20	S	03/06/07	
	MELLON BANK N A		1.00				10,170.38	10,170.38	P	03/08/07	
	MELLON BANK N A		1.00				2,691.86	2,691.86	P	03/09/07	
	MELLON BANK N A			1.00			13,640.95	13,640.95	P	03/12/07	
	MELLON BANK N A		1.00				18,136.65	18,136.65	S	03/13/07	
	MELLON BANK N A		1.00				76.02	76.02	P	03/14/07	
	MELLON BANK N A		1.00				4,786.41	4,786.41	P	03/15/07	
	MELLON BANK N A			1.00			1,031.42	1,031.42	P	03/16/07	
	MELLON BANK N A		1.00				12,881.50	12,881.50	S	03/19/07	
	MELLON BANK N A		1.00				6,449.05	6,449.05	P	03/20/07	
	MELLON BANK N A			1.00			97,153.85	97,153.85	P	03/21/07	
	MELLON BANK N A		1.00				95,007.53	95,007.53	S	03/22/07	
	MELLON BANK N A		1.00				26,357.04	26,357.04	P	03/23/07	
	MELLON BANK N A			1.00			15,925.01	15,925.01	P	03/26/07	
	MELLON BANK N A		1.00				24,663.73	24,663.73	S	03/27/07	
	MELLON BANK N A		1.00				4,501.24	4,501.24	P	03/28/07	
	MELLON BANK N A		1.00				31,183.68	31,183.68	P	03/31/07	
			1.00				11,670.72	11,670.72	P	04/02/07	
							13,887.36	13,887.36	P	04/03/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

Mellon Bank

5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	MELLON BANK N A			1.00			17,398.69	17,398.69	S	04/04/07	
	MELLON BANK N A		1.00				5,056.62	5,056.62	P	04/05/07	
	MELLON BANK N A			1.00			4,898.30	4,898.30	S	04/09/07	
	MELLON BANK N A		1.00				346.77	346.77	P	04/10/07	
	MELLON BANK N A		1.00				5,016.42	5,016.42	P	04/11/07	
	MELLON BANK N A		1.00				25,470.83	25,470.83	P	04/12/07	
	MELLON BANK N A		1.00				20,378.34	20,378.34	P	04/13/07	
	MELLON BANK N A		1.00				4,367.53	4,367.53	P	04/16/07	
	MELLON BANK N A		1.00				111.95	111.95	P	04/17/07	
	MELLON BANK N A		1.00				834.46	834.46	P	04/18/07	
	MELLON BANK N A			1.00			66.09	66.09	S	04/19/07	
	MELLON BANK N A			1.00			5,632.49	5,632.49	S	04/20/07	
	MELLON BANK N A		1.00				8,655.10	8,655.10	P	04/23/07	
	MELLON BANK N A			1.00			6,931.61	6,931.61	S	04/24/07	
	MELLON BANK N A		1.00				11,617.99	11,617.99	P	04/25/07	
	MELLON BANK N A		1.00				6,552.08	6,552.08	P	04/26/07	
	MELLON BANK N A			1.00			20,903.15	20,903.15	S	04/30/07	
	MELLON BANK N A			1.00			60,323.79	60,323.79	S	05/01/07	
	MELLON BANK N A		1.00				2,864.17	2,864.17	P	05/02/07	
	MELLON BANK N A			1.00			40,973.22	40,973.22	S	05/03/07	
	MELLON BANK N A			1.00			200,000.00	200,000.00	S	05/04/07	
	MELLON BANK N A		1.00				236,150.13	236,150.13	P	05/07/07	
	MELLON BANK N A			1.00			4,839.47	4,839.47	S	05/08/07	
	MELLON BANK N A		1.00				344.53	344.53	P	05/10/07	
	MELLON BANK N A			1.00			56,910.26	56,910.26	S	05/11/07	
	MELLON BANK N A		1.00				45,978.76	45,978.76	P	05/14/07	
	MELLON BANK N A		1.00				7,697.71	7,697.71	P	05/15/07	
	MELLON BANK N A		1.00				10,206.47	10,206.47	P	05/16/07	
	MELLON BANK N A			1.00			24,012.93	24,012.93	S	05/17/07	
	MELLON BANK N A		1.00				10,969.98	10,969.98	P	05/18/07	
	MELLON BANK N A		1.00				44,999.09	44,999.09	P	05/21/07	
	MELLON BANK N A			1.00			16,025.02	16,025.02	S	05/22/07	
	MELLON BANK N A		1.00				10,342.62	10,342.62	P	05/23/07	
	MELLON BANK N A			1.00			5,028.93	5,028.93	S	05/24/07	
	MELLON BANK N A		1.00				5,335.91	5,335.91	P	05/25/07	
	MELLON BANK N A		1.00				2,294.83	2,294.83	P	05/29/07	
	MELLON BANK N A		1.00				6,487.25	6,487.25	P	05/31/07	
	MELLON BANK N A			1.00			88,470.13	88,470.13	S	06/01/07	
	MELLON BANK N A		1.00				3,220.93	3,220.93	P	06/04/07	
	MELLON BANK N A			1.00			9,206.24	9,206.24	S	06/05/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY INVOLVED	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	MELLON BANK N A		1.00				106.24	106.24 P	06/06/07	
	MELLON BANK N A		1.00				9,635.22	9,635.22 P	06/07/07	
	MELLON BANK N A		1.00				18,310.82	18,310.82 P	06/08/07	
	MELLON BANK N A			1.00			12,194.19	12,194.19 S	06/11/07	
	MELLON BANK N A		1.00				2,699.83	2,699.83 P	06/12/07	
	MELLON BANK N A			1.00			4,328.37	4,328.37 S	06/13/07	
	MELLON BANK N A		1.00				77,285.03	77,285.03 P	06/14/07	
	MELLON BANK N A			1.00			14,158.74	14,158.74 S	06/15/07	
	MELLON BANK N A			1.00			3,863.78	3,863.78 P	06/18/07	
	MELLON BANK N A			1.00			26,840.14	26,840.14 S	06/19/07	
	MELLON BANK N A		1.00				825.21	825.21 S	06/20/07	
	MELLON BANK N A		1.00				489.38	489.38 P	06/21/07	
	MELLON BANK N A		1.00				924.00	924.00 P	06/22/07	
	MELLON BANK N A		1.00				9,320.28	9,320.28 P	06/25/07	
	MELLON BANK N A		1.00				2,208.06	2,208.06 P	06/26/07	
	MELLON BANK N A			1.00			9,596.38	9,596.38 P	06/28/07	
	MELLON BANK N A			1.00			9,168.02	9,168.02 S	06/30/07	
	MELLON BANK N A		1.00				39,145.08	39,145.08 S	07/02/07	
	MELLON BANK N A		1.00				2,590.86	2,590.86 P	07/03/07	
	MELLON BANK N A			1.00			157.79	157.79 P	07/05/07	
	MELLON BANK N A		1.00				961.35	961.35 S	07/06/07	
	MELLON BANK N A		1.00				4,923.72	4,923.72 P	07/09/07	
	MELLON BANK N A			1.00			344.53	344.53 P	07/10/07	
	MELLON BANK N A			1.00			58,602.93	58,602.93 S	07/12/07	
	MELLON BANK N A		1.00				17,625.68	17,625.68 S	07/13/07	
	MELLON BANK N A		1.00				125,886.21	125,886.21 P	07/16/07	
	MELLON BANK N A		1.00				2,432.96	2,432.96 P	07/17/07	
	MELLON BANK N A		1.00				799.64	799.64 P	07/18/07	
	MELLON BANK N A			1.00			4,847.12	4,847.12 P	07/19/07	
	MELLON BANK N A		1.00				38,823.82	38,823.82 S	07/20/07	
	MELLON BANK N A		1.00				26,442.71	26,442.71 P	07/23/07	
	MELLON BANK N A		1.00				10,184.11	10,184.11 P	07/24/07	
	MELLON BANK N A			1.00			12,211.02	12,211.02 P	07/25/07	
	MELLON BANK N A			1.00			3,549.77	3,549.77 S	07/26/07	
	MELLON BANK N A			1.00			18,146.65	18,146.65 S	07/27/07	
	MELLON BANK N A		1.00				29.71	29.71 S	07/30/07	
	MELLON BANK N A			1.00			5,310.83	5,310.83 P	07/31/07	
	MELLON BANK N A			1.00			64,123.74	64,123.74 S	08/01/07	
	MELLON BANK N A			1.00			13,218.28	13,218.28 S	08/02/07	
							915.11	915.11 S	08/03/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

Mellon Bank

MELLON BANK, N.A.

B. DESCRIPTION OF ASSET

5% IND	A. IDENTITY OF PARTY INVOLVED	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	MELLON BANK N A	1.00				30,083.94	30,083.94 P	08/06/07	
	MELLON BANK N A		1.00			16,464.69	16,464.69 S	08/07/07	
	MELLON BANK N A	1.00				10,562.29	10,562.29 P	08/08/07	
	MELLON BANK N A	1.00				10,497.24	10,497.24 P	08/09/07	
	MELLON BANK N A	1.00				690.52	690.52 P	08/10/07	
	MELLON BANK N A	1.00				16,171.34	16,171.34 P	08/13/07	
	MELLON BANK N A	1.00				8,229.71	8,229.71 P	08/14/07	
	MELLON BANK N A	1.00				16,153.96	16,153.96 P	08/15/07	
	MELLON BANK N A		1.00			17,445.44	17,445.44 S	08/16/07	
	MELLON BANK N A	1.00				18,833.31	18,833.31 P	08/17/07	
	MELLON BANK N A	1.00				15,533.02	15,533.02 P	08/20/07	
	MELLON BANK N A		1.00			4,003.88	4,003.88 S	08/21/07	
	MELLON BANK N A		1.00			5,512.53	5,512.53 S	08/22/07	
	MELLON BANK N A	1.00				14,557.22	14,557.22 P	08/23/07	
	MELLON BANK N A	1.00				6,106.63	6,106.63 P	08/24/07	
	MELLON BANK N A	1.00				19,497.03	19,497.03 P	08/27/07	
	MELLON BANK N A	1.00				31,013.05	31,013.05 P	08/28/07	
	MELLON BANK N A		1.00			13,713.02	13,713.02 S	08/29/07	
	MELLON BANK N A	1.00				1,244.86	1,244.86 P	08/30/07	
	MELLON BANK N A		1.00			77,180.95	77,180.95 S	08/31/07	
	MELLON BANK N A		1.00			59,092.37	59,092.37 S	09/04/07	
	MELLON BANK N A		1.00			17,904.03	17,904.03 S	09/05/07	
	MELLON BANK N A		1.00			14,900.97	14,900.97 S	09/06/07	
	MELLON BANK N A		1.00			91.24	91.24 S	09/07/07	
	MELLON BANK N A	1.00				86,466.41	86,466.41 P	09/10/07	
	MELLON BANK N A	1.00				581.79	581.79 P	09/11/07	
	MELLON BANK N A	1.00				366.69	366.69 P	09/12/07	
	MELLON BANK N A		1.00			42,517.58	42,517.58 S	09/13/07	
	MELLON BANK N A		1.00			93,424.99	93,424.99 S	09/14/07	
	MELLON BANK N A		1.00			179,849.14	179,849.14 S	09/17/07	
	MELLON BANK N A	1.00				155,786.20	155,786.20 P	09/18/07	
	MELLON BANK N A		1.00			9,422.12	9,422.12 S	09/19/07	
	MELLON BANK N A	1.00				173,295.03	173,295.03 P	09/20/07	
	MELLON BANK N A	1.00				251.00	251.00 P	09/21/07	
	MELLON BANK N A		1.00			19,894.97	19,894.97 S	09/24/07	
	MELLON BANK N A	1.00				8,966.76	8,966.76 P	09/25/07	
	MELLON BANK N A	1.00				47,527.71	47,527.71 P	09/26/07	
	MELLON BANK N A	1.00				1,898.11	1,898.11 P	09/27/07	
*	MELLON BANK N A	1.00				1,065,976.62	1,065,976.62 P	09/30/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS T

B. DESCRIPTION OF ASSET

5% IND	A. IDENTITY OF PARTY INVOLVED	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
**	5 % SERIES TOTAL						6,149,690.33			
	91 SALES					2,496,413.93	2,496,413.93			
	146 PURCHASES					3,653,276.40	3,653,276.40			
	SUMMARY TOTAL						6,149,690.33			
	BSDT-LATE MONEY DEPOSIT ACCOUNT DTD 6/26/97 VAR RT									
	MELLON BANK N A		1.00			95.00	95.00	S	10/02/06	
	MELLON BANK N A	1.00				275.60	275.60	P	10/02/06	
	MELLON BANK N A		1.00			275.60	275.60	S	10/03/06	
	MELLON BANK N A	1.00				44.99	44.99	P	10/16/06	
	MELLON BANK N A		1.00			44.99	44.99	S	10/17/06	
	MELLON BANK N A	1.00				14,276.63	14,276.63	P	10/30/06	
	MELLON BANK N A		1.00			14,276.63	14,276.63	S	10/31/06	
	MELLON BANK N A	1.00				46.13	46.13	P	11/10/06	
	MELLON BANK N A		1.00			46.13	46.13	S	11/13/06	
	MELLON BANK N A	1.00				453.56	453.56	P	11/27/06	
	MELLON BANK N A		1.00			453.56	453.56	S	11/28/06	
	MELLON BANK N A	1.00				81.48	81.48	P	11/28/06	
	MELLON BANK N A		1.00			81.48	81.48	S	11/29/06	
	MELLON BANK N A	1.00				8,818.77	8,818.77	P	12/06/06	
	MELLON BANK N A		1.00			8,818.77	8,818.77	S	12/07/06	
	MELLON BANK N A	1.00				50.00	50.00	P	12/27/06	
	MELLON BANK N A		1.00			50.00	50.00	S	12/28/06	
	MELLON BANK N A	1.00				95.00	95.00	P	12/31/06	
	MELLON BANK N A		1.00			95.00	95.00	S	01/02/07	
	MELLON BANK N A	1.00				865.65	865.65	P	01/05/07	
	MELLON BANK N A		1.00			865.65	865.65	S	01/08/07	
	MELLON BANK N A	1.00				46.13	46.13	P	01/12/07	
	MELLON BANK N A		1.00			46.13	46.13	S	01/16/07	
	MELLON BANK N A	1.00				167.98	167.98	P	01/16/07	
	MELLON BANK N A		1.00			167.98	167.98	S	01/17/07	
	MELLON BANK N A	1.00				6,503.21	6,503.21	P	01/29/07	
	MELLON BANK N A		1.00			6,503.21	6,503.21	S	01/30/07	
	MELLON BANK N A	1.00				6,314.15	6,314.15	P	01/30/07	
	MELLON BANK N A		1.00			6,314.15	6,314.15	S	01/31/07	
	MELLON BANK N A	1.00				11,389.60	11,389.60	P	01/31/07	
	MELLON BANK N A		1.00			11,389.60	11,389.60	S	02/01/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS T

MELLON BANK, N.A.

B. DESCRIPTION OF ASSET

5% IND	A. IDENTITY OF PARTY INVOLVED	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	MELLON BANK N A	1.00				97,403.30	97,403.30 P	02/09/07	
	MELLON BANK N A		1.00			97,403.30	97,403.30 S	02/12/07	
	MELLON BANK N A	1.00				16.07	16.07 P	02/16/07	
	MELLON BANK N A		1.00			16.07	16.07 S	02/20/07	
	MELLON BANK N A	1.00				617.23	617.23 P	02/26/07	
	MELLON BANK N A		1.00			617.23	617.23 S	02/27/07	
	MELLON BANK N A	1.00				863.80	863.80 P	02/27/07	
	MELLON BANK N A		1.00			863.80	863.80 S	02/28/07	
	MELLON BANK N A	1.00				60.34	60.34 P	03/15/07	
	MELLON BANK N A		1.00			60.34	60.34 S	03/16/07	
	MELLON BANK N A	1.00				141.10	141.10 P	03/19/07	
	MELLON BANK N A		1.00			141.10	141.10 S	03/20/07	
	MELLON BANK N A	1.00				101,784.00	101,784.00 P	03/20/07	
	MELLON BANK N A		1.00			101,784.00	101,784.00 S	03/21/07	
	MELLON BANK N A	1.00				6.77	6.77 P	03/27/07	
	MELLON BANK N A		1.00			6.77	6.77 S	03/28/07	
	MELLON BANK N A	1.00				275.60	275.60 P	04/02/07	
	MELLON BANK N A		1.00			275.60	275.60 S	04/03/07	
	MELLON BANK N A	1.00				347.50	347.50 P	04/23/07	
	MELLON BANK N A		1.00			347.50	347.50 S	04/24/07	
	MELLON BANK N A	1.00				17.72	17.72 P	05/11/07	
	MELLON BANK N A		1.00			17.72	17.72 S	05/14/07	
	MELLON BANK N A	1.00				1,976.08	1,976.08 P	05/25/07	
	MELLON BANK N A		1.00			1,976.08	1,976.08 S	05/29/07	
	MELLON BANK N A	1.00				1,324.28	1,324.28 P	05/30/07	
	MELLON BANK N A		1.00			1,324.28	1,324.28 S	05/31/07	
	MELLON BANK N A	1.00				81.63	81.63 P	06/05/07	
	MELLON BANK N A		1.00			81.63	81.63 S	06/06/07	
	MELLON BANK N A	1.00				2.24	2.24 P	06/11/07	
	MELLON BANK N A		1.00			2.24	2.24 S	06/12/07	
	MELLON BANK N A	1.00				2,208.06	2,208.06 P	06/25/07	
	MELLON BANK N A		1.00			2,208.06	2,208.06 S	06/26/07	
	MELLON BANK N A	1.00				174.80	174.80 P	06/30/07	
	MELLON BANK N A		1.00			174.80	174.80 S	07/02/07	
	MELLON BANK N A	1.00				11,514.21	11,514.21 P	07/12/07	
	MELLON BANK N A		1.00			11,514.21	11,514.21 S	07/13/07	
	MELLON BANK N A	1.00				168.75	168.75 P	07/17/07	
	MELLON BANK N A		1.00			168.75	168.75 S	07/18/07	
	MELLON BANK N A	1.00				7.64	7.64 P	07/20/07	
	MELLON BANK N A		1.00			7.64	7.64 S	07/23/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS T

B. DESCRIPTION OF ASSET

5% IND	A. IDENTITY OF PARTY INVOLVED	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	MELLON BANK N A	1.00				351.05	351.05	P	07/23/07	
	MELLON BANK N A		1.00			351.05	351.05	S	07/24/07	
	MELLON BANK N A	1.00				157.60	157.60	P	07/31/07	
	MELLON BANK N A		1.00			157.60	157.60	S	08/01/07	
	MELLON BANK N A	1.00				834.93	834.93	P	08/08/07	
	MELLON BANK N A		1.00			834.93	834.93	S	08/09/07	
	MELLON BANK N A	1.00				31.79	31.79	P	08/10/07	
	MELLON BANK N A		1.00			31.79	31.79	S	08/13/07	
	MELLON BANK N A	1.00				39,462.00	39,462.00	P	08/27/07	
	MELLON BANK N A		1.00			39,462.00	39,462.00	S	08/28/07	
	MELLON BANK N A	1.00				29,507.81	29,507.81	P	08/31/07	
	MELLON BANK N A		1.00			29,507.81	29,507.81	S	09/04/07	
	MELLON BANK N A	1.00				78.55	78.55	P	09/06/07	
	MELLON BANK N A		1.00			78.55	78.55	S	09/07/07	
	MELLON BANK N A	1.00				109.23	109.23	P	09/12/07	
	MELLON BANK N A		1.00			109.23	109.23	S	09/13/07	
	MELLON BANK N A	1.00				92.37	92.37	P	09/17/07	
	MELLON BANK N A		1.00			92.37	92.37	S	09/18/07	
	MELLON BANK N A	1.00				16.69	16.69	P	09/18/07	
	MELLON BANK N A		1.00			16.69	16.69	S	09/19/07	
	MELLON BANK N A	1.00				5,692.77	5,692.77	P	09/24/07	
	MELLON BANK N A		1.00			5,692.77	5,692.77	S	09/25/07	
	MELLON BANK N A	1.00				296.83	296.83	P	09/25/07	
	MELLON BANK N A		1.00			296.83	296.83	S	09/26/07	
	MELLON BANK N A	1.00				886.18	886.18	P	09/26/07	
	MELLON BANK N A		1.00			886.18	886.18	S	09/27/07	
	MELLON BANK N A	1.00				2.85	2.85	P	09/27/07	
	MELLON BANK N A		1.00			2.85	2.85	S	09/30/07	
	MELLON BANK N A	1.00				138.24	138.24	P	09/30/07	
**	5 % SERIES TOTAL						692,114.54			
	50 SALES					346,035.65	346,035.65			
	50 PURCHASES					346,078.89	346,078.89			
	SUMMARY TOTAL						692,114.54			

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	GOLDMAN SACHS & CO								
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 10-1-03 REG MATURITY 10/01/33 RATE 5.000 %		96.37			66,973.05	67,459.77 S	10/12/06	486.72
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 11-1-03 REG MATURITY 11/01/33 RATE 5.000 %	96.37				67,459.77	67,459.77 P	11/13/06	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 11-1-03 REG MATURITY 11/01/33 RATE 5.000 %		96.44			67,459.77	67,514.45 S	11/13/06	54.68
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12-1-04 REG MATURITY 12/01/34 RATE 5.000 %	96.43				91,615.63	91,615.63 P	12/12/06	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12-1-04 REG MATURITY 12/01/34 RATE 5.000 %		97.55			91,615.63	92,673.24 S	12/12/06	1,057.61
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1-1-05 REG MATURITY 01/01/35 RATE 5.000 %	97.56				92,684.38	92,684.38 P	01/11/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1-1-05 REG MATURITY 01/01/35 RATE 5.000 %		97.07			92,684.38	92,224.22 S	01/11/07	460.16-
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 2-1-05 REG MATURITY 02/01/35 RATE 5.000 %	97.08				63,108.40	63,108.40 P	02/12/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 2-1-05 REG MATURITY 02/01/35 RATE 5.000 %		96.66			63,108.40	62,834.18 S	02/12/07	274.22-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY / 5% IND	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-04 REG MATURITY 03/01/34 RATE 5.000 %	96.64				62,818.95	62,818.95 P	03/13/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-04 REG MATURITY 03/01/34 RATE 5.000 %		97.14			62,818.95	63,143.95 S	03/13/07	325.00
	FNMA GTD SINGLE FAMILY MORTGAGE PASS THRU CTF FORWARD COMMIT DTD 4-1-03 REG MATURITY 04/01/33 RATE 5.000 %	97.16				63,159.18	63,159.18 P	04/12/07	
	FNMA GTD SINGLE FAMILY MORTGAGE PASS THRU CTF FORWARD COMMIT DTD 4-1-03 REG MATURITY 04/01/33 RATE 5.000 %		96.87			63,159.18	62,968.75 S	04/12/07	190.43-
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 5-1-04 REG MATURITY 05/01/34 RATE 5.000 %	96.81				62,928.13	62,928.13 P	05/14/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 5-1-04 REG MATURITY 05/01/34 RATE 5.000 %		96.36			62,832.20	62,638.67 S	05/14/07	193.53-
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-04 REG MATURITY 06/01/34 RATE 5.000 %	96.38				62,648.83	62,648.83 P	06/12/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-04 REG MATURITY 06/01/34 RATE 5.000 %		93.80			62,655.89	60,975.59 S	06/12/07	1,680.30-
	FNMA GTD MTG PASS THRU CTF SINGLE FAMILY FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.000 %	93.79				60,965.43	60,965.43 P	07/12/07	
	FNMA GTD MTG PASS THRU CTF SINGLE FAMILY FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.000 %		92.99			60,974.61	60,444.92 S	07/12/07	529.69-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY

5% IND	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8-1-03 REG MATURITY 08/01/33 RATE 5.000 %	92.98				60,439.84	60,439.84 P	08/14/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8-1-03 REG MATURITY 08/01/33 RATE 5.000 %		94.03			60,439.83	61,122.85 S	08/14/07	683.02
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9-1-02 REG MATURITY 09/01/32 RATE 5.000 %	94.07				61,150.78	61,150.78 P	09/13/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9-1-02 REG MATURITY 09/01/32 RATE 5.000 %		96.59			61,142.31	62,785.94 S	09/13/07	1,643.63
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9-1-99 REG MATURITY 10/01/14 RATE 5.500 %		99.56			24,943.36	24,891.60 S	10/17/06	51.76-
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 10-1-99 REG MATURITY 11/01/14 RATE 5.500 %	99.55				24,888.67	24,888.67 P	11/16/06	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 10-1-99 REG MATURITY 11/01/14 RATE 5.500 %		100.07			24,888.67	25,019.53 S	11/16/06	130.86
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1/1/99 REG MATURITY 01/25/13 RATE 5.500 %	100.06				25,015.63	25,015.63 P	12/18/06	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1/1/99 REG MATURITY 01/25/13 RATE 5.500 %		100.51			25,015.63	25,128.91 S	12/18/06	113.28
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 1-1-99 REG MATURITY 01/25/14 RATE 5.500 %	100.52				25,131.84	25,131.84 P	01/17/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS	5% IND
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 1-1-99 REG MATURITY 01/25/14 RATE 5.500 %		99.89			25,131.84	24,973.63 S	01/17/07	158.21-	
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 2-1-99 REG MATURITY 02/25/14 RATE 5.500 %	99.90				24,975.59	24,975.59 P	02/15/07		
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 2-1-99 REG MATURITY 02/25/14 RATE 5.500 %		99.71			24,975.59	24,929.69 S	02/15/07	45.90-	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1/1/99 REG MATURITY 03/25/14 RATE 5.500 %	99.67				24,917.97	24,917.97 P	03/19/07		
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1/1/99 REG MATURITY 03/25/14 RATE 5.500 %		100.39			24,917.97	25,099.61 S	03/19/07	181.64	
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 3-1-99 REG MATURITY 04/25/14 RATE 5.500 %	100.41				25,102.54	25,102.54 P	04/17/07		
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 3-1-99 REG MATURITY 04/25/14 RATE 5.500 %		99.98			25,102.54	24,995.12 S	04/17/07	107.42-	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 5-1-99 REG MATURITY 05/25/14 RATE 5.500 %	99.96				24,992.19	24,992.19 P	05/17/07		
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 5-1-99 REG MATURITY 05/25/14 RATE 5.500 %		99.97			24,992.19	24,994.14 S	05/17/07	1.95	
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 6-1-99 REG MATURITY 06/01/14 RATE 5.500 %	99.98				24,995.12	24,995.12 P	06/18/07		

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 6-1-99 REG MATURITY 06/01/14 RATE 5.500 %		98.30			24,995.12	24,575.20	S	06/18/07	419.92-
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-99 REG MATURITY 07/01/14 RATE 5.500 %	98.20				24,551.76	24,551.76	P	07/17/07	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-99 REG MATURITY 07/01/14 RATE 5.500 %		98.19			24,551.76	24,548.83	S	07/17/07	2.93-
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-98 REG MATURITY 08/25/13 RATE 5.500 %	98.17				24,542.97	24,542.97	P	08/20/07	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-98 REG MATURITY 08/25/13 RATE 5.500 %		98.65			24,542.97	24,664.06	S	08/20/07	121.09
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 9-1-99 REG MATURITY 09/01/14 RATE 5.500 %	98.68				24,671.88	24,671.88	P	09/18/07	
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 9-1-99 REG MATURITY 09/01/14 RATE 5.500 %		99.64			4,934.37	4,982.03	S	09/18/07	47.66
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 9-1-99 REG MATURITY 09/01/14 RATE 5.500 %		100.16			19,737.51	20,033.59	S	09/18/07	296.08
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-02 REG MATURITY 06/01/32 RATE 5.500 %	98.79				24,699.22	24,699.22	P	06/12/07	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-02 REG MATURITY 06/01/32 RATE 5.500 %		97.17			24,705.92	24,293.95	S	06/12/07	411.97-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY

5% IND	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.500 %	97.14				24,285.16	24,285.16 P	07/12/07	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.500 %		95.84			24,281.82	23,961.91 S	07/12/07	319.91-
	FNMA GTD MTG PASS THRU CTF SINGLE FAMILY FORWARD COMMIT DTD 8-1-02 REG MATURITY 08/01/32 RATE 5.500 %	95.81				23,953.13	23,953.13 P	08/14/07	
	FNMA GTD MTG PASS THRU CTF SINGLE FAMILY FORWARD COMMIT DTD 8-1-02 REG MATURITY 08/01/32 RATE 5.500 %		96.82			23,987.08	24,206.05 S	08/14/07	218.97
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8/1/98 REG MATURITY 10/25/28 RATE 6.000 %		100.57			25,019.53	25,142.58 S	10/12/06	123.05
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9/1/98 REG MATURITY 11/25/28 RATE 6.000 %	100.52				25,131.84	25,131.84 P	11/13/06	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9/1/98 REG MATURITY 11/25/28 RATE 6.000 %	100.46				30,139.45	30,139.45 P	11/13/06	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9/1/98 REG MATURITY 11/25/28 RATE 6.000 %		100.59			25,123.31	25,149.41 S	11/13/06	26.10
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9/1/98 REG MATURITY 11/25/28 RATE 6.000 %		100.59			30,147.98	30,179.30 S	11/13/06	31.32
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12/1/97 REG MATURITY 12/25/27 RATE 6.000 %	100.54				55,300.78	55,300.78 P	12/12/06	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY

5% IND	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12/1/97 REG MATURITY 12/25/27 RATE 6.000 %		101.14			55,300.78	55,629.49 S	12/12/06	328.71
	F N M A GTD MTG PASS THRU FORWARD COMMIT DTD 10/1/98 REG MATURITY 01/25/29 RATE 6.000 %	101.10				55,608.01	55,608.01 P	01/11/07	
	F N M A GTD MTG PASS THRU FORWARD COMMIT DTD 10/1/98 REG MATURITY 01/25/29 RATE 6.000 %		100.90			55,608.01	55,498.44 S	01/11/07	109.57-
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 02/01/03 REG MATURITY 02/01/33 RATE 6.000 %	100.87				30,263.67	30,263.67 P	02/12/07	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 02/01/03 REG MATURITY 02/01/33 RATE 6.000 %		100.71			30,263.67	30,214.45 S	02/12/07	49.22-
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12-1-98 REG MATURITY 03/25/29 RATE 6.000 %	100.64				30,193.36	30,193.36 P	03/13/07	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12-1-98 REG MATURITY 03/25/29 RATE 6.000 %		100.98			30,193.36	30,295.31 S	03/13/07	101.95
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1-1-99 REG MATURITY 04/25/29 RATE 6.000 %	100.96				30,290.63	30,290.63 P	04/12/07	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1-1-99 REG MATURITY 04/25/29 RATE 6.000 %		100.56			30,290.63	30,169.92 S	04/12/07	120.71-
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-99 REG MATURITY 05/25/29 RATE 6.000 %	100.51				30,154.69	30,154.69 P	05/14/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-99 REG MATURITY 05/25/29 RATE 6.000 %		100.75			30,154.69	30,225.00 S	05/14/07	70.31
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8/1/98 REG MATURITY 10/25/28 RATE 6.500 %		101.94			50,800.78	50,972.66 S	10/12/06	171.88
	F N M A GTD MTG PASS THRU FORWARD COMMIT DTD 8/1/98 REG MATURITY 11/25/28 RATE 6.500 %	101.87				50,937.50	50,937.50 P	11/13/06	
	F N M A GTD MTG PASS THRU FORWARD COMMIT DTD 8/1/98 REG MATURITY 11/25/28 RATE 6.500 %		101.87			50,937.50	50,935.55 S	11/13/06	1.95-
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12/1/98 REG MATURITY 12/25/28 RATE 6.500 %	101.81				50,908.20	50,908.20 P	12/12/06	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12/1/98 REG MATURITY 12/25/28 RATE 6.500 %		102.08			50,908.20	51,042.97 S	12/12/06	134.77
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1/1/99 REG MATURITY 01/25/29 RATE 6.500 %	102.06				51,033.20	51,033.20 P	01/11/07	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1/1/99 REG MATURITY 01/25/29 RATE 6.500 %		101.92			51,033.20	50,964.84 S	01/11/07	68.36-
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12-1-98 REG MATURITY 02/25/29 RATE 6.500 %	101.91				50,958.98	50,958.98 P	02/12/07	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12-1-98 REG MATURITY 02/25/29 RATE 6.500 %		101.86			50,958.98	50,931.64 S	02/12/07	27.34-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	F N M A GTD MTG PASS THRU FORWARD COMMIT DTD 3/1/99 REG MATURITY 03/25/29 RATE 6.500 %	101.80				50,902.34	50,902.34 P	03/13/07	
	F N M A GTD MTG PASS THRU FORWARD COMMIT DTD 3/1/99 REG MATURITY 03/25/29 RATE 6.500 %		102.05			50,902.34	51,029.30 S	03/13/07	126.96
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 12-1-97 REG MATURITY 04/25/29 RATE 6.500 %	102.05				51,025.39	51,025.39 P	04/12/07	
	FNMA GTD MTG PASS THRU CTF COMMIT DTD 12-1-97 REG MATURITY 04/25/29 RATE 6.500 %		101.90			51,025.39	50,951.17 S	04/12/07	74.22-
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 2-1-99 REG MATURITY 05/25/29 RATE 6.500 %	101.86				50,933.59	50,933.59 P	05/14/07	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 2-1-99 REG MATURITY 05/25/29 RATE 6.500 %		102.11			50,933.59	51,056.64 S	05/14/07	123.05
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6/1/98 REG MATURITY 06/25/28 RATE 6.500 %	102.09				51,046.88	51,046.88 P	06/12/07	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6/1/98 REG MATURITY 06/25/28 RATE 6.500 %		100.83			51,046.88	50,417.97 S	06/12/07	628.91-
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6/1/98 REG MATURITY 07/25/28 RATE 6.500 %	100.76				50,382.81	50,382.81 P	07/12/07	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6/1/98 REG MATURITY 07/25/28 RATE 6.500 %		100.68			50,382.81	50,341.80 S	07/12/07	41.01-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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Mellon Bank

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8/1/98 REG MATURITY 08/25/28 RATE 6.500 %	100.59				50,296.88	50,296.88 P	08/14/07	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8/1/98 REG MATURITY 08/25/28 RATE 6.500 %		101.44			50,296.88	50,722.66 S	08/14/07	425.78
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9/1/98 REG MATURITY 09/25/28 RATE 6.500 %	101.42				50,710.94	50,710.94 P	09/13/07	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9/1/98 REG MATURITY 09/25/28 RATE 6.500 %		102.15			50,710.94	51,078.13 S	09/13/07	367.19
	GOVT NATL MTG ASSN SINGLE FAMILY TBA PASS THRU CTF DTD 10-1-02 REG MATURITY 10/15/32 RATE 5.500 %		98.82			49,593.75	49,414.06 S	10/19/06	179.69-
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 11-1-01 REG MATURITY 11/15/32 RATE 5.500 %	98.81				49,406.25	49,406.25 P	11/20/06	
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 11-1-01 REG MATURITY 11/15/32 RATE 5.500 %		99.75			49,406.25	49,878.91 S	11/20/06	472.66
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASSTHRU DTD 12-01-2004 REG MATURITY 12/15/34 RATE 5.500 %	99.73				49,869.14	49,869.14 P	12/19/06	
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASSTHRU DTD 12-01-2004 REG MATURITY 12/15/34 RATE 5.500 %		99.85			49,869.14	49,929.69 S	12/19/06	60.55
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 01-01-02 REG MATURITY 01/15/32 RATE 5.500 %	99.85				49,927.73	49,927.73 P	01/22/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 01-01-02 REG MATURITY 01/15/32 RATE 5.500 %		99.50			49,927.73	49,751.95	S	01/22/07	175.78-
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 2-1-01 REG MATURITY 02/15/32 RATE 5.500 %	99.49				49,748.05	49,748.05	P	02/20/07	
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 2-1-01 REG MATURITY 02/15/32 RATE 5.500 %		99.10			49,748.05	49,554.69	S	02/20/07	193.36-
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 3-1-03 REG MATURITY 03/15/33 RATE 5.500 %	99.05				49,525.39	49,525.39	P	03/21/07	
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 3-1-03 REG MATURITY 03/15/33 RATE 5.500 %		99.87			49,525.39	49,935.55	S	03/21/07	410.16
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 4-1-03 REG MATURITY 04/15/33 RATE 5.500 %	99.85				49,929.69	49,929.69	P	04/19/07	
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 4-1-03 REG MATURITY 04/15/33 RATE 5.500 %		99.35			49,929.69	49,679.69	S	04/19/07	250.00-
	GOVT NATL MTG ASSN SINGLE FAMILY TBA PASS THRU CTF DTD 5-1-03 REG MATURITY 05/15/33 RATE 5.500 %	99.31				49,656.25	49,656.25	P	05/21/07	
	GOVT NATL MTG ASSN SINGLE FAMILY TBA PASS THRU CTF DTD 5-1-03 REG MATURITY 05/15/33 RATE 5.500 %		99.18			49,656.25	49,593.75	S	05/21/07	62.50-
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 6-1-03 REG MATURITY 06/15/33 RATE 5.500 %	99.16				49,583.98	49,583.98	P	06/20/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	GOVT NATL MTG ASSN TBA SINGLE FAMILY PASS THRU DTD 6-1-03 REG MATURITY 06/15/33 RATE 5.500 %		96.82			49,583.98	48,410.16 S	06/20/07	1,173.82-
	GOVT NATL MTG ASSN SINGLE FAMILY TBA PASS THRU CTF DTD 7-1-03 REG MATURITY 07/15/33 RATE 5.500 %	96.73				48,367.19	48,367.19 P	07/19/07	
	GOVT NATL MTG ASSN SINGLE FAMILY TBA PASS THRU CTF DTD 7-1-03 REG MATURITY 07/15/33 RATE 5.500 %		96.71			48,367.19	48,355.47 S	07/19/07	11.72-
	GOVT NATL MTG ASSN SINGLE FAMILY TBA PASS THRU CTF DTD 8-1-02 REG MATURITY 08/15/32 RATE 5.500 %	96.67				48,335.94	48,335.94 P	08/21/07	
	GOVT NATL MTG ASSN SINGLE FAMILY TBA PASS THRU CTF DTD 8-1-02 REG MATURITY 08/15/32 RATE 5.500 %		97.81			48,335.94	48,906.25 S	08/21/07	570.31
	GOVT NATL MTG ASSN SINGLE FAMILY TBA PASS THRU CTF DTD 9-1-03 REG MATURITY 09/15/33 RATE 5.500 %	97.87				48,937.50	48,937.50 P	09/19/07	
	GOVT NATL MTG ASSN SINGLE FAMILY TBA PASS THRU CTF DTD 9-1-03 REG MATURITY 09/15/33 RATE 5.500 %		99.30			48,937.50	49,652.34 S	09/19/07	714.84
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 10-1-03 REG MATURITY 10/01/33 RATE 5.000 %		96.08			14,371.87	14,413.48 S	10/12/06	41.61
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 11-1-03 REG MATURITY 11/01/33 RATE 5.000 %	96.06				14,409.96	14,409.96 P	11/13/06	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 11-1-03 REG MATURITY 11/01/33 RATE 5.000 %		96.60			14,370.72	14,490.82 S	11/13/06	120.10

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY	5% IND	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
		FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 12-1-04 REG MATURITY 12/01/34 RATE 5.000 %	96.58				14,488.48	14,488.48 P	12/12/06	
		FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 12-1-04 REG MATURITY 12/01/34 RATE 5.000 %		97.55			14,491.02	14,633.79 S	12/12/06	142.77
		FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 1-1-04 REG MATURITY 01/01/34 RATE 5.000 %	97.57				14,635.55	14,635.55 P	01/11/07	
		FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 1-1-04 REG MATURITY 01/01/34 RATE 5.000 %		97.04			14,614.15	14,556.45 S	01/11/07	57.70-
		FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 2-1-04 REG MATURITY 02/01/34 RATE 5.000 %	97.04				14,557.03	14,557.03 P	02/12/07	
		FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 2-1-04 REG MATURITY 02/01/34 RATE 5.000 %		96.55			14,567.23	14,483.20 S	02/12/07	84.03-
		FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 3-1-04 REG MATURITY 03/01/34 RATE 5.000 %	96.49				14,474.41	14,474.41 P	03/13/07	
		FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 3-1-04 REG MATURITY 03/01/34 RATE 5.000 %		96.86			14,432.13	14,529.49 S	03/13/07	97.36
		FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/34 RATE 5.000 %	96.88				14,532.42	14,532.42 P	04/12/07	
		FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/34 RATE 5.000 %		96.78			14,539.55	14,518.36 S	04/12/07	21.19-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 5-1-04 REG MATURITY 05/01/34 RATE 5.000 %	96.75				14,513.67	14,513.67 P	05/14/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 5-1-04 REG MATURITY 05/01/34 RATE 5.000 %		96.48			14,490.23	14,473.24 S	05/14/07	16.99-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 6-1-04 REG MATURITY 06/01/34 RATE 5.000 %	96.45				14,467.97	14,467.97 P	06/12/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 6-1-04 REG MATURITY 06/01/34 RATE 5.000 %		93.44			14,476.12	14,016.80 S	06/12/07	459.32-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.000 %	93.43				14,015.63	14,015.63 P	07/12/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.000 %		93.07			14,003.39	13,960.55 S	07/12/07	42.84-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 8-1-03 REG MATURITY 08/01/33 RATE 5.000 %	93.06				13,959.38	13,959.38 P	08/14/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 8-1-03 REG MATURITY 08/01/33 RATE 5.000 %		94.03			13,955.29	14,105.86 S	08/14/07	150.57
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 9-1-03 REG MATURITY 09/01/33 RATE 5.000 %	94.07				14,111.72	14,111.72 P	09/13/07	
	BANK NEW YORK INC MEDIUM TERM SR NTS BOOK ENTRY TRANCHE # TR 00025 MATURITY 11/01/11 RATE 5.125 %	99.99				4,999.60	4,999.60 P	11/03/06	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	BRITISH TELECOMMUNICATIONS P L C NTS DTD 12-12-00 REG MATURITY 12/15/10 RATE 8.125 %	109.81				10,981.20	10,981.20 P	09/18/07	
	DONNELLEY R.R. & SONS CO NT DTD 01/08/2007 5 5/8% 01/15/2012 MATURITY 01/15/12 RATE 5.625 %		100.54			4,993.00	5,027.45 S	01/09/07	34.45
	FEDERAL NATL MTG ASSN GTD MTG PASS THRU POOL# 0256635 DTD 02/01/2007 REG MATURITY 02/01/37 RATE 5.000 %	97.08				29,126.95	29,126.95 P	02/12/07	
	FEDERAL NATL MTG ASSN GTD MTG PASS THRU POOL# 0902340 DTD 10/01/2006 REG MATURITY 11/01/36 RATE 5.500 %	96.84				24,210.39	24,210.39 P	09/13/07	
	FEDERAL NATL MTG ASSN GTD MTG PASS THRU POOL# 0903229 DTD 10/01/2006 REG MATURITY 10/01/36 RATE 5.000 %		96.44			24,018.93	24,111.70 S	11/13/06	92.77
	FEDERAL NATL MTG ASSN GTD MTG PASS THRU POOL# 0908600 DTD 02/01/2007 REG MATURITY 02/01/37 RATE 6.500 %	102.17				50,373.71	50,373.71 P	09/13/07	
	FEDERAL NATL MTG ASSN GTD MTG PASS THRU POOL# 0928050 DTD 01/01/2007 REG MATURITY 12/01/36 RATE 6.000 %	100.87				25,219.62	25,219.62 P	02/12/07	
	GS MTG SECS TR 2006 GG8 MTG PASSTHRU CTF CL A-AB VAR RATE MATURITY 11/10/39 RATE 0.001 %	100.49				10,049.95	10,049.95 P	10/30/06	
	JOHNSON & JOHNSON NT DTD 08/16/2007 5.95% 08/15/2037 MATURITY 08/15/37 RATE 5.950 %	99.48				4,974.40	4,974.40 P	08/16/07	
	NATIONAL SEMICONDUCTOR CORP SR NT DTD 06/18/2007 6.15% 06/15/2012 MATURITY 06/15/12 RATE 6.150 %	99.97				4,998.55	4,998.55 P	06/18/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	NATIONAL SEMICONDUCTOR CORP SR NT DTD 06/18/2007 6.15% 06/15/2012 MATURITY 06/15/12 RATE 6.150 %		100.49			4,998.55	5,024.50	S	06/18/07	25.95
	NORANDA INC NT DTD 09/29/2003 6% 10/15/2015 MATURITY 10/15/15 RATE 6.000 %	99.64				4,982.45	4,982.45	P	07/20/07	
	RAYTHEON CO DEBS DTD 3/15/98 REG MATURITY 03/15/18 RATE 6.750 %		106.25			5,283.20	5,312.65	S	09/26/07	29.45
	RESIDENTIAL CAP CORP NT DTD 02/21/2006 6% 02/22/2011 MATURITY 02/22/11 RATE 6.000 %		100.66			4,844.20	5,033.10	S	10/10/06	188.90
	ROGERS WIRELESS INC SR SECD NT DTD 02-20-2004 REG MATURITY 03/01/14 RATE 6.375 %	103.25				5,162.50	5,162.50	P	03/13/07	
	UNION ELEC CO SR SECD NT DTD 06/15/2007 6.4% 06/15/2017 MATURITY 06/15/17 RATE 6.400 %	99.91				4,995.60	4,995.60	P	06/15/07	
	VERIZON COMMUNICATIONS INC NT DTD 02/15/2006 5.55% 02/15/2016 MATURITY 02/15/16 RATE 5.550 %		97.99			4,815.00	4,899.75	S	10/27/06	84.75
**	5 % SERIES TOTAL						5,735,137.69			
	TOTAL OF 78 SALES					2,909,753.43	2,911,687.31			
	TOTAL OF 78 PURCHASES					2,823,450.38	2,823,450.38			
	SUMMARY TOTAL						5,735,137.69			
	LEHMAN BROTHERS INC									
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 10-1-03 REG MATURITY 10/01/18 RATE 4.500 %		95.98			33,660.16	33,595.90	S	10/17/06	64.26-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FNMA GTD MTG PASSTHRU CTF FORWARD COMMIT DTD 11-1-03 REG MATURITY 11/01/18 RATE 4.500 %	96.01				33,605.47	33,605.47 P	11/16/06	
	FNMA GTD MTG PASSTHRU CTF FORWARD COMMIT DTD 11-1-03 REG MATURITY 11/01/18 RATE 4.500 %		96.73			33,605.47	33,857.03 S	11/16/06	251.56
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12-1-04 REG MATURITY 12/01/19 RATE 4.500 %	96.76				33,867.97	33,867.97 P	12/18/06	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12-1-04 REG MATURITY 12/01/19 RATE 4.500 %		97.13			33,867.97	33,997.85 S	12/18/06	129.88
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1-1-04 REG MATURITY 01/01/19 RATE 4.500 %	97.18				34,015.63	34,015.63 P	01/17/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1-1-04 REG MATURITY 01/01/19 RATE 4.500 %		96.61			34,015.63	33,816.02 S	01/17/07	199.61-
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 2-1-04 REG MATURITY 02/01/19 RATE 4.500 %	96.65				33,829.69	33,829.69 P	02/15/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 2-1-04 REG MATURITY 02/01/19 RATE 4.500 %		95.97			33,829.69	33,590.43 S	02/15/07	239.26-
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-04 REG MATURITY 03/01/19 RATE 4.500 %	95.96				33,589.06	33,589.06 P	03/19/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-04 REG MATURITY 03/01/19 RATE 4.500 %		97.12			33,589.06	33,995.12 S	03/19/07	406.06

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/19 RATE 4.500 %	97.17				34,010.16	34,010.16 P	04/17/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/19 RATE 4.500 %	96.82				24,206.05	24,206.05 P	04/17/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/19 RATE 4.500 %		96.44			24,256.75	24,112.30 S	04/17/07	144.45-
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/19 RATE 4.500 %		96.44			33,959.46	33,757.23 S	04/17/07	202.23-
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 4-24-04 REG MATURITY 05/01/19 RATE 4.500 %	96.46				57,881.25	57,881.25 P	05/17/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 4-24-04 REG MATURITY 05/01/19 RATE 4.500 %		96.46			57,881.25	57,878.91 S	05/17/07	2.34-
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-05 REG MATURITY 06/01/20 RATE 4.500 %	96.50				57,900.00	57,900.00 P	06/18/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-05 REG MATURITY 06/01/20 RATE 4.500 %		94.18			57,900.00	56,512.50 S	06/18/07	1,387.50-
	FNMA GTD SINGLE FAMILY MORTGAGE PASS THRU CTF FORWARD COMMIT DTD 7-1-02 REG MATURITY 07/01/17 RATE 4.500 %	94.16				56,498.44	56,498.44 P	07/17/07	
	FNMA GTD SINGLE FAMILY MORTGAGE PASS THRU CTF FORWARD COMMIT DTD 7-1-02 REG MATURITY 07/01/17 RATE 4.500 %		94.53			56,498.44	56,721.09 S	07/17/07	222.65

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8-1-02 REG MATURITY 08/01/17 RATE 4.500 %	94.54				56,728.13	56,728.13 P	08/20/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8-1-02 REG MATURITY 08/01/17 RATE 4.500 %		95.08			56,728.13	57,051.56 S	08/20/07	323.43
	FNMA SINGLE FAMILY GTD MTG PSSS THRU CTF FORWARD COMMIT DTD 9-1-02 REG MATURITY 09/01/17 RATE 4.500 %	95.14				57,084.38	57,084.38 P	09/18/07	
	FNMA SINGLE FAMILY GTD MTG PSSS THRU CTF FORWARD COMMIT DTD 9-1-02 REG MATURITY 09/01/17 RATE 4.500 %		96.68			57,084.38	58,012.50 S	09/18/07	928.12
	ANADARKO PETE CORP SR NT DTD 09/19/2006 5.95% 09/15/2016 MATURITY 09/15/16 RATE 5.950 %	101.56				5,078.15	5,078.15 P	12/18/06	
	BOSTON SCIENTIFIC CORP NT DTD 06/09/2006 6.4% 06/15/2016 MATURITY 06/15/16 RATE 6.400 %		88.50			4,911.37	4,425.00 S	08/22/07	486.37-
	CVS CAREMARK CORP SR NT DTD 05/25/2007 5 3/4% 06/01/2017 MATURITY 06/01/17 RATE 5.750 %	98.95				4,947.55	4,947.55 P	05/25/07	
	HOME DEPOT INC SR NT DTD 12/19/2006 5 1/4% 12/16/2013 MATURITY 12/16/13 RATE 5.250 %	99.42				4,971.45	4,971.45 P	12/19/06	
	KELLOGG CO NTS SER B DTD 3-29-01 REG MATURITY 04/01/11 RATE 6.600 %	103.42				5,171.10	5,171.10 P	08/02/07	
	LB UBS COML MTG TR 2004-C4 COML MTG PASSTHRU CTF CL A3 VAR RT MATURITY 06/15/29 RATE 0.001 %	98.99				9,899.61	9,899.61 P	09/06/07	

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	RESIDENTIAL CAP CORP NT DTD 02/21/2006 6% 02/22/2011 MATURITY 02/22/11 RATE 6.000 %		75.00			4,844.20	3,750.00 S	08/27/07	1,094.20-
	SBC COMMUNICATIONS DTD 11/03/2004 6.15% 09/15/2034 MATURITY 09/15/34 RATE 6.150 %		97.27			4,988.90	4,863.85 S	08/31/07	125.05-
	SCHERING PLOUGH CORP SR NT DTD 11/26/2003 5.30% 12/01/2013 MATURITY 12/01/13 RATE 5.300 %	100.96				5,048.30	5,048.30 P	06/01/07	
	SPRINT CAP CORP NTS DTD 3-14-02 REG MATURITY 03/15/32 RATE 8.750 %		121.03			6,408.15	6,051.60 S	10/20/06	356.55-
	TIME WARNER INC NEW NT DTD 11/13/2006 5 1/2% 11/15/2011 MATURITY 11/15/11 RATE 5.500 %	99.38				9,938.60	9,938.60 P	08/14/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.98			9,732.55	9,698.05 S	05/16/07	34.50-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	99.06				4,953.13	4,953.13 P	09/14/07	
	VERIZON GLOBAL FDG CORP BDS DTD 6-21-02 REG MATURITY 06/15/12 RATE 6.875 %	105.18				21,036.20	21,036.20 P	08/07/07	
**	5 % SERIES TOTAL 18 SALES 21 PURCHASES SUMMARY TOTAL					577,761.56 584,260.32	1,159,947.26 575,686.94 584,260.32 1,159,947.26		
	CHASE SECURITIES								
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 10-1-04 REG MATURITY 10/01/34 RATE 4.500 %		93.25			23,310.55	23,312.50 S	10/12/06	1.95

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY	5% IND	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
		FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 11-1-04 REG MATURITY 11/01/34 RATE 4.500 %	93.26				23,316.41	23,316.41 P	11/13/06	
		FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 11-1-04 REG MATURITY 11/01/34 RATE 4.500 %		93.71			23,316.41	23,428.71 S	11/13/06	112.30
		FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12-1-04 REG MATURITY 12/01/34 RATE 4.500 %	93.71				23,429.69	23,429.69 P	12/12/06	
		FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 12-1-04 REG MATURITY 12/01/34 RATE 4.500 %		94.92			23,429.69	23,731.45 S	12/12/06	301.76
		FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1-1-05 REG MATURITY 01/01/35 RATE 4.500 %	94.96				23,742.19	23,742.19 P	01/11/07	
		FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 1-1-05 REG MATURITY 01/01/35 RATE 4.500 %		94.33			23,742.19	23,583.98 S	01/11/07	158.21-
		FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 2-1-05 REG MATURITY 02/01/35 RATE 4.500 %	94.37				23,593.75	23,593.75 P	02/12/07	
		FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 2-1-05 REG MATURITY 02/01/35 RATE 4.500 %		93.63			23,593.75	23,409.18 S	02/12/07	184.57-
		FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-05 REG MATURITY 03/01/35 RATE 4.500 %	93.62				23,406.25	23,406.25 P	03/13/07	
		FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-05 REG MATURITY 03/01/35 RATE 4.500 %		94.51			23,406.25	23,628.91 S	03/13/07	222.66

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/34 RATE 4.500 %	94.54				23,636.72	23,636.72 P	04/12/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/34 RATE 4.500 %		93.72			23,636.72	23,431.64 S	04/12/07	205.08-
	ANADARKO PETE CORP SR NT DTD 09/19/2006 5.95% 09/15/2016 MATURITY 09/15/16 RATE 5.950 %	101.10				5,055.00	5,055.00 P	12/26/06	
	CHASE MTG FIN TR SER 2006 S4 MTG PASSTHRU CTFS CL A-3 6.00% DTD 11-1-06 DUE 12-25-36 REG MATURITY 12/25/36 RATE 6.000 %	100.98				10,098.44	10,098.44 P	11/30/06	
	FEDERAL HOME LOAN MTG CORP PTC CTF GOLD POOL# 01B3539 DTD 08/01/2007 REG MATURITY 08/01/37 RATE 0.001 %	99.55				4,977.73	4,977.73 P	08/23/07	
	FEDERAL HOME LOAN MTG CORP PTC CTF GOLD POOL# 01H1343 DTD 08/01/2006 REG MATURITY 08/01/36 RATE 5.964 %	100.67				9,264.63	9,264.63 P	02/22/07	
	FEDERAL NATL MTG ASSN GTD MTG PASS THRU POOL# 0845378 DTD 01/01/2006 REG MATURITY 01/01/36 RATE 4.500 %	93.71				23,429.10	23,429.10 P	05/14/07	
	JP MORGAN CHASE & CO GLOBAL SUB NT DTD 10/04/2005 5.15% 10/01/2015 MATURITY 10/01/15 RATE 5.150 %		98.40			4,913.80	4,920.30 S	01/08/07	6.50
	J P MORGAN CHASE COML MTG SECS TR 2006 LDP8 MTG PASSTHRU CTF CL A-3B MATURITY 05/15/45 RATE 5.447 %	101.43				10,143.75	10,143.75 P	03/19/07	
	J P MORGAN CHASE COML MTG SEC TR 2007-LDP10 MTG PASSTHRU CTF CL A-3 MATURITY 05/15/49 RATE 5.412 %	99.92				9,992.19	9,992.19 P	04/24/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS	5% IND
	J P MORGAN CHASE COML MTG SEC TR 2007-LDP10 MTG PASSTHRU CTF CL A-3 MATURITY 05/15/49 RATE 5.412 %	95.87				4,793.95	4,793.95 P	06/14/07		
	JOHNSON & JOHNSON NT DTD 08/16/2007 5.55% 08/15/2017 MATURITY 08/15/17 RATE 5.500 %	100.00				5,000.00	5,000.00 P	08/16/07		
	JP MORGAN CHASE BANK NA NT ACCD INVS INV DTD 06/13/2006 5 7/8% MATURITY 06/13/16 RATE 5.875 %	103.39				5,169.75	5,169.75 P	01/08/07		
	ROGERS WIRELESS INC SR SECD NT DTD 02-20-2004 REG MATURITY 03/01/14 RATE 6.375 %	102.75				10,275.00	10,275.00 P	04/03/07		
	ROGERS WIRELESS INC SR SECD NT DTD 02-20-2004 REG MATURITY 03/01/14 RATE 6.375 %		100.74			5,022.65	5,037.10 S	09/26/07	14.45	
	SUNCOR ENERGY INC NT DTD 06/28/2007 6 1/2% 06/15/2038 MATURITY 06/15/38 RATE 6.500 %	100.29				5,014.80	5,014.80 P	09/24/07		
	UNITED MEXICAN STS MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00017 DTD MATURITY 09/27/34 RATE 6.750 %		112.75			5,380.00	5,637.50 S	05/16/07	257.50	
	VERIZON COMMUNICATIONS INC NT DTD 02/15/2006 5.55% 02/15/2016 MATURITY 02/15/16 RATE 5.550 %		98.86			4,815.00	4,943.00 S	10/11/06	128.00	
	WYETH NT DTD 03/27/2007 5.95% 04/01/2037 MATURITY 04/01/37 RATE 5.950 %	99.32				4,966.05	4,966.05 P	03/27/07		
** 5 % SERIES TOTAL							434,369.67			

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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MELLON BANK, N.A.

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	11 SALES					184,567.01	185,064.27		
	19 PURCHASES					249,305.40	249,305.40		
	SUMMARY TOTAL						434,369.67		
	CREDIT SUISSE FIRST BOSTON CRP								
	HOME DEPOT INC SR NT DTD 12/19/2006 5 1/4% 12/16/2013 MATURITY 12/16/13 RATE 5.250 %		99.68			4,971.45	4,984.15 S	12/19/06	12.70
	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY TRANCHE #TR 00456 MATURITY 02/08/10 RATE 4.250 %		97.09			4,877.90	4,854.95 S	08/15/07	22.95-
	STATE STR BK & TR CO SUB NT DTD 12/08/2005 5.3% 01/15/2016 MATURITY 01/15/16 RATE 5.300 %	95.62				4,781.45	4,781.45 P	06/15/07	
	TIME WARNER INC BDS DTD 11-23-98 REG MATURITY 05/15/29 RATE 6.625 %	96.79				4,839.65	4,839.65 P	08/21/07	
	USA TREAS BDS DTD 5-15-86 MATURITY 05/15/16 RATE 7.250 %		119.82			23,866.20	23,965.63 S	09/10/07	99.43
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		110.47			5,667.59	5,523.83 S	06/06/07	143.76-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	109.18				5,459.38	5,459.38 P	07/02/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		110.68			5,637.80	5,534.18 S	08/15/07	103.62-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		112.48			5,637.80	5,624.02 S	08/28/07	13.78-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		114.28			50,764.48	51,430.08 S	09/10/07	665.60

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	113.23				5,661.72	5,661.72 P	09/28/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.16				4,858.20	4,858.20 P	11/08/06	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.79			4,904.29	4,889.65 S	12/15/06	14.64-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.34			9,768.97	9,734.38 S	04/03/07	34.59-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.34				4,867.19	4,867.19 P	04/09/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.21			4,882.76	4,860.94 S	05/07/07	21.82-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.16				4,858.20	4,858.20 P	05/16/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		95.72			4,796.88	4,786.33 S	05/31/07	10.55-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	95.37				9,537.89	9,537.89 P	06/05/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		95.08			4,778.06	4,754.30 S	06/07/07	23.76-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	94.11				4,705.66	4,705.66 P	06/12/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	93.95				18,791.41	18,791.41 P	06/19/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	94.26				4,713.48	4,713.48 P	07/13/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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Mellon Bank

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	94.82				33,189.84	33,189.84 P	07/20/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	98.16				9,816.80	9,816.80 P	09/24/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		98.87			4,923.27	4,943.95 S	02/23/07	20.68
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		98.81			4,918.44	4,940.63 S	07/24/07	22.19
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.25			19,874.51	19,850.00 S	10/26/06	24.51-
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.50			19,908.38	19,900.78 S	04/13/07	7.60-
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.55			9,954.19	9,955.86 S	04/26/07	1.67
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %	100.01				50,005.86	50,005.86 P	05/03/07	
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %	99.95				34,983.59	34,983.59 P	05/11/07	
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %	99.64				74,736.33	74,736.33 P	06/01/07	
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %		99.48			74,736.33	74,610.35 S	06/14/07	125.98-
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %	99.71				39,887.50	39,887.50 P	07/02/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY

5% IND	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %	99.71				39,887.50	39,887.50 P	07/13/07	
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %		99.63			24,929.79	24,909.18 S	07/13/07	20.61-
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %	100.08				45,038.67	45,038.67 P	08/01/07	
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %		100.71			9,986.92	10,071.09 S	08/30/07	84.17
	UNITED STATES TREAS NTS 4.75% DTD 5-31-07 DUE 5-31-12 REG MATURITY 05/31/12 RATE 4.750 %		100.75			5,036.39	5,037.50 S	08/15/07	1.11
	UNITED STATES TREAS NTS 4.75% DTD 5-31-07 DUE 5-31-12 REG MATURITY 05/31/12 RATE 4.750 %	101.76				5,088.48	5,088.48 P	09/25/07	
	VALE OVERSEAS LTD GTD NT DTD 11/21/2006 6 1/4% 01/23/2017 MATURITY 01/23/17 RATE 6.250 %	99.26				4,963.35	4,963.35 P	11/21/06	
**	5 % SERIES TOTAL						715,833.93		
	21 SALES					304,822.40	305,161.78		
	21 PURCHASES					410,672.15	410,672.15		
	SUMMARY TOTAL						715,833.93		
	LEHMAN SPECIAL SECURITIES INCL								
	BANC AMER MTG SECS INC 2005-H MTG PASSTHRU CTF CL 2-A-5 VAR RATE MATURITY 09/25/35 RATE 0.001 %	97.78				4,889.06	4,889.06 P	08/31/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	LB UBS COML MTG TR 2006 C4 MTG PASSTHRU CTFS CL A-4 VAR RATE DTD 6-11-06 DUE 6-15-38 REG MATURITY 06/15/38 RATE 0.000 %	103.27				10,327.73	10,327.73 P	04/24/07	
	LB UBS COML MTG TR 2007 C6 MTG PASS THRU CTFS CL A-4 VAR RATE DTD 8-11-07 DUE 7-17-40 REG MATURITY 07/17/40 RATE 0.000 %	100.49				10,049.99	10,049.99 P	08/30/07	
	USA TREAS BDS DTD 5-15-86 MATURITY 05/15/16 RATE 7.250 %		119.39			5,966.54	5,969.53 S	11/20/06	2.99
	USA TREAS BDS DTD 5-15-86 MATURITY 05/15/16 RATE 7.250 %		113.99			5,966.54	5,699.80 S	06/14/07	266.74-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		115.34			5,654.42	5,767.19 S	11/20/06	112.77
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	112.18				5,609.38	5,609.38 P	02/01/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		114.81			5,681.44	5,740.63 S	03/20/07	59.19
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		113.72			11,366.59	11,372.66 S	03/27/07	6.07
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	113.43				11,343.75	11,343.75 P	05/11/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	113.74				5,687.11	5,687.11 P	05/14/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		106.77			11,345.64	10,677.73 S	06/13/07	667.91-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		113.21			11,282.79	11,321.88 S	09/27/07	39.09

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %		97.56			15,702.36	15,664.93	S	01/04/07	37.43-
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %		97.50			10,467.75	10,436.94	S	01/05/07	30.81-
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %		96.78			5,227.86	5,173.64	S	01/29/07	54.22-
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %	97.42				5,211.29	5,211.29	P	02/16/07	
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %	98.48				10,630.87	10,630.87	P	05/16/07	
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %	97.68				15,911.63	15,911.63	P	05/21/07	
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %		106.57			9,718.05	10,657.24	S	08/13/07	939.19
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %		98.74			5,371.65	5,456.97	S	09/14/07	85.32
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.50				4,875.00	4,875.00	P	10/10/06	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.59			4,904.30	4,879.69	S	12/26/06	24.61-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.18				14,578.13	14,578.13	P	01/04/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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Mellon Bank

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.42				9,742.19	9,742.19 P	01/05/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.89			4,859.00	4,844.73 S	01/08/07	14.27-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	96.46				4,823.05	4,823.05 P	01/18/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	95.67				4,783.59	4,783.59 P	01/29/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.74			4,805.86	4,837.11 S	02/16/07	31.25
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.90			4,816.88	4,895.31 S	03/05/07	78.43
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	98.18				19,637.50	19,637.50 P	03/22/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.97				19,594.53	19,594.53 P	03/22/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.38				4,869.34	4,869.34 P	04/03/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.40				9,740.63	9,740.63 P	05/11/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	96.99				9,699.61	9,699.61 P	05/17/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	96.99				9,699.22	9,699.22 P	05/17/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.63			14,559.06	14,494.92 S	05/21/07	64.14-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.40			4,853.02	4,820.12 S	05/23/07	32.90-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		94.98			4,778.06	4,749.42 S	06/07/07	28.64-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		93.64			4,763.58	4,682.23 S	06/14/07	81.35-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		94.52			4,692.81	4,726.37 S	06/30/07	33.56
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	96.65				4,832.81	4,832.81 P	07/30/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.38			4,733.61	4,819.14 S	07/31/07	85.53
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	96.44				9,644.53	9,644.53 P	08/13/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.64			4,768.96	4,832.42 S	08/14/07	63.46
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.33			4,768.96	4,816.80 S	08/14/07	47.84
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		98.14			4,873.34	4,907.03 S	08/23/07	33.69
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		99.07			9,874.88	9,907.03 S	09/10/07	32.15
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.24			14,857.62	14,886.33 S	11/20/06	28.71
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	100.00				10,000.00	10,000.00 P	12/04/06	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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Mellon Bank

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.37			10,000.00	9,937.50	S	12/18/06	62.50-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	99.11				4,955.86	4,955.86	P	01/05/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	98.56				4,928.13	4,928.13	P	02/12/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	99.65				4,982.62	4,982.62	P	03/21/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	99.45				4,972.66	4,972.66	P	05/08/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		97.64			4,884.38	4,882.23	S	06/18/07	2.15-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	98.28				4,914.06	4,914.06	P	06/30/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		98.18			4,914.06	4,909.38	S	07/09/07	4.68-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	98.36				24,590.82	24,590.82	P	07/12/07	
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.39			19,870.92	19,878.13	S	11/21/06	7.21
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.54			14,911.99	14,932.03	S	12/12/06	20.04
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %	99.60				44,820.70	44,820.70	P	03/22/07	
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %		99.95			110,055.08	109,952.73	S	05/07/07	102.35-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %		100.88			19,973.84	20,176.56 S	08/23/07	202.72
	UNITED STATES TREAS NTS 4.75% DTD 5-31-07 DUE 5-31-12 REG MATURITY 05/31/12 RATE 4.750 %		100.61			10,072.78	10,061.72 S	08/13/07	11.06-
	UNITED STATES TREAS NTS 4.75% DTD 5-31-07 DUE 5-31-12 REG MATURITY 05/31/12 RATE 4.750 %		100.50			5,036.39	5,025.20 S	08/13/07	11.19-
	UNITED STATES TREAS NTS 4.75% DTD 5-31-07 DUE 5-31-12 REG MATURITY 05/31/12 RATE 4.750 %	102.21				25,554.69	25,554.69 P	09/28/07	
**	5 % SERIES TOTAL								
	36 SALES					400,381.01	736,693.75		
	31 PURCHASES					335,900.48	400,793.27		
	SUMMARY TOTAL						335,900.48		
							736,693.75		
	SBC WARBURG INC								
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 5-1-04 REG MATURITY 05/01/34 RATE 5.000 %	96.28				24,070.31	24,070.31 P	05/14/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 5-1-04 REG MATURITY 05/01/34 RATE 5.000 %		96.40			24,166.24	24,101.56 S	05/14/07	64.68-
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-04 REG MATURITY 06/01/34 RATE 5.000 %	96.42				24,105.47	24,105.47 P	06/12/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-04 REG MATURITY 06/01/34 RATE 5.000 %		93.85			24,098.41	23,464.84 S	06/12/07	633.57-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FNMA GTD MTG PASS THRU CTF SINGLE FAMILY FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.000 %	93.84				23,460.94	23,460.94 P	07/12/07	
	FNMA GTD MTG PASS THRU CTF SINGLE FAMILY FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.000 %		92.99			23,451.76	23,248.05 S	07/12/07	203.71-
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8-1-03 REG MATURITY 08/01/33 RATE 5.000 %	92.98				23,246.09	23,246.09 P	08/14/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8-1-03 REG MATURITY 08/01/33 RATE 5.000 %		93.99			23,246.10	23,498.05 S	08/14/07	251.95
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9-1-02 REG MATURITY 09/01/32 RATE 5.000 %	94.03				23,507.81	23,507.81 P	09/13/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9-1-02 REG MATURITY 09/01/32 RATE 5.000 %		96.59			23,516.28	24,148.44 S	09/13/07	632.16
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 7/1/98 REG MATURITY 07/25/28 RATE 6.000 %	98.01				24,503.91	24,503.91 P	07/12/07	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 7/1/98 REG MATURITY 07/25/28 RATE 6.000 %		98.46			24,503.91	24,616.21 S	07/12/07	112.30
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8/1/98 REG MATURITY 08/25/28 RATE 6.000 %	98.39				24,597.66	24,597.66 P	08/14/07	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8/1/98 REG MATURITY 08/25/28 RATE 6.000 %		99.45			24,597.66	24,863.28 S	08/14/07	265.62

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9/1/98 REG MATURITY 09/25/28 RATE 6.000 %	99.42				24,855.47	24,855.47 P	09/13/07	
	F N M A GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9/1/98 REG MATURITY 09/25/28 RATE 6.000 %		100.86			24,855.47	25,215.82 S	09/13/07	360.35
	COMMERCIAL MTG TR 2007 GG9 MTG PASSTHRU CTF CL A-4 5.444% MATURITY 01/10/17 RATE 5.444 %		96.18			5,024.97	4,809.38 S	08/03/07	215.59-
	FEDERAL HOME LN MTG CORP MULTICLASS MTG PARTN CTFS GTD MATURITY 03/15/26 RATE 6.000 %	101.35				5,067.77	5,067.77 P	11/01/06	
	FEDERAL NATL MTG ASSN GTD MTG PASS THRU POOL# 0745275 DTD 01/01/2006 REG MATURITY 02/01/36 RATE 5.000 %		96.43			26,444.63	26,446.77 S	04/12/07	2.14
	FEDERAL NATL MTG ASSN GTD MTG PASS THRU POOL# 0902340 DTD 10/01/2006 REG MATURITY 11/01/36 RATE 5.500 %		97.82			24,210.39	24,456.48 S	09/13/07	246.09
	FINANCING CORP PRINCIPAL FICO STRIPS SER 10 PRIN PMT ON 9.80% 2017 BDS DTD 10-27-88 DUE 11-30-17 MATURITY 11/30/17 RATE 0.000 %	57.41				22,967.15	22,967.15 P	01/30/07	
	FINANCING CORP PRINCIPAL FICO STRIPS SER 12 PRIN PYMT ON 9.60% BD DTD 12-27-88 DUE 12-27-18 MATURITY 12/27/18 RATE 0.000 %	56.63				8,495.25	8,495.25 P	08/31/07	
	FIRSTENERGY CORP NTS SER B DTD 11-15-01 REG MATURITY 11/15/11 RATE 6.450 %		105.11			5,430.95	5,255.60 S	03/23/07	175.35-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	ISPAT INLAND ULC SR SECD NT DTD 03/25/2004 9 3/4% 04/01/2014 MATURITY 04/01/14 RATE 9.750 %	111.25				5,562.50	5,562.50 P	05/21/07	
	JEFFERIES GROUP INC NEW SR NT DTD 06/08/2007 6.45% 06/08/2027 MATURITY 06/08/27 RATE 6.450 %		99.31			4,977.75	4,965.60 S	06/08/07	12.15-
	PETROBRAS INTL FIN CO GLOBAL NTS DTD 12-10-03 REG MATURITY 12/10/18 RATE 8.375 %	111.87				5,593.75	5,593.75 P	08/02/07	
	TELEFONICA EUROPE B V U S NTS DTD 9-21-00 REG MATURITY 09/15/10 RATE 7.750 %		107.97			5,410.13	5,398.90 S	03/26/07	11.23-
	UNITED MEXICAN STS MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00017 DTD MATURITY 09/27/34 RATE 6.750 %	107.60				5,380.00	5,380.00 P	02/06/07	
	UNITED MEXICAN STS MEDIUM TERM NOTES BOOK ENTRY TRANCHE # TR MATURITY 01/15/17 RATE 5.625 %	98.34				4,917.00	4,917.00 P	08/15/07	
	UNITED MEXICAN STS MEDIUM TERM NOTES BOOK ENTRY TRANCHE # TR MATURITY 01/15/17 RATE 5.625 %		100.10			4,917.00	5,005.00 S	09/10/07	88.00
	USA TREAS BDS DTD 5-15-86 MATURITY 05/15/16 RATE 7.250 %		118.11			5,966.54	5,905.66 S	08/21/07	60.88-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		111.57			5,637.80	5,578.91 S	08/20/07	58.89-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	98.96				39,587.50	39,587.50 P	02/26/07	
	UNITEDHEALTH GROUP INC NT DTD 03/02/2006 5 1/4% 03/15/2011 MATURITY 03/15/11 RATE 5.250 %	99.10				4,955.35	4,955.35 P	10/23/06	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY / 5% IND	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	WYETH NT DTD 02/14/2003 5 1/4% 03/15/2013 MATURITY 03/15/13 RATE 5.250 %	99.01				4,950.70	4,950.70 P	07/13/07	
**	5 % SERIES TOTAL						580,803.18		
	17 SALES					280,455.99	280,978.55		
	18 PURCHASES					299,824.63	299,824.63		
	SUMMARY TOTAL						580,803.18		
	JP MORGAN CHASE BK/HSBCI								
	COMCAST CORP NEW NTS DTD 07/14/2006 6 1/2% 01/15/2017 MATURITY 01/15/17 RATE 6.500 %	103.05				5,152.95	5,152.95 P	09/19/07	
	FEDERAL HOME LOAN MTG CORP PTC CTF GOLD POOL# 01J0589 DTD 08/01/2007 REG MATURITY 08/01/37 RATE 0.001 %	99.58				4,979.49	4,979.49 P	08/27/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	112.49				5,624.61	5,624.61 P	10/18/06	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		113.51			5,654.42	5,675.98 S	11/07/06	21.56
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	116.72				5,836.33	5,836.33 P	12/01/06	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		114.03			5,667.20	5,701.95 S	01/04/07	34.75
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		113.40			5,665.56	5,670.31 S	02/20/07	4.75
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	115.57				5,778.52	5,778.52 P	02/28/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	115.03				17,254.69	17,254.69 P	03/01/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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Mellon Bank

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		114.54			11,362.87	11,454.69 S	03/13/07	91.82
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	115.00				5,750.39	5,750.39 P	03/13/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.23			4,845.70	4,811.91 S	10/19/06	33.79-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	96.32				4,816.41	4,816.41 P	10/19/06	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	98.55				4,927.93	4,927.93 P	12/01/06	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.04			9,701.87	9,704.30 S	01/04/07	2.43
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.91				19,582.03	19,582.03 P	03/13/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	99.05				14,857.62	14,857.62 P	11/10/06	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		98.88			4,955.86	4,944.34 S	01/08/07	11.52-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	98.50				14,775.00	14,775.00 P	01/25/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		98.31			4,925.00	4,915.82 S	01/26/07	9.18-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	98.38				9,838.28	9,838.28 P	02/05/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	99.51				9,951.56	9,951.56 P	03/01/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.32			14,906.72	14,898.05	S	11/07/06	8.67-
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.30			19,875.62	19,860.16	S	11/08/06	15.46-
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %	99.31				39,726.56	39,726.56	P	11/20/06	
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %	99.50				54,727.15	54,727.15	P	12/01/06	
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %	99.38				34,785.35	34,785.35	P	01/02/07	
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.56			9,940.20	9,956.64	S	03/05/07	16.44
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %	99.52				39,810.94	39,810.94	P	03/13/07	
**	5 % SERIES TOTAL						395,769.96			
	11 SALES					97,501.02	97,594.15			
	18 PURCHASES					298,175.81	298,175.81			
	SUMMARY TOTAL						395,769.96			
	BARCLAYS CAPITAL INC									
	AT&T WIRELESS SVCS INC SR NTS DTD 9-1-01 REG MATURITY 03/01/31 RATE 8.750 %	128.93				6,446.80	6,446.80	P	02/02/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-05 REG MATURITY 06/01/35 RATE 4.500 %	93.87				23,468.75	23,468.75	P	06/12/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-05 REG MATURITY 06/01/35 RATE 4.500 %		91.72			23,468.75	22,931.64	S	06/12/07	537.11-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 7-1-05 REG MATURITY 07/01/35 RATE 4.500 %	91.70				22,926.76	22,926.76 P	07/12/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT DTD 7-1-05 REG MATURITY 07/01/35 RATE 4.500 %		90.25			22,926.76	22,562.50 S	07/12/07	364.26-
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 8-1-03 REG MATURITY 08/01/33 RATE 4.500 %	90.21				22,554.69	22,554.69 P	08/14/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT 4.50% DTD 9-1-06 DUE 9-1-36 REG MATURITY 09/01/36 RATE 4.500 %	90.93				22,734.38	22,734.38 P	09/13/07	
	FNMA SINGLE FAMILY GTD MTG PASS THRU CTF FORWARD COMMIT 4.50% DTD 9-1-06 DUE 9-1-36 REG MATURITY 09/01/36 RATE 4.500 %		93.96			22,734.38	23,492.19 S	09/13/07	757.81
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 01-01-03 REG MATURITY 01/01/33 RATE 5.500 %	99.13				24,784.18	24,784.18 P	01/11/07	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 01-01-03 REG MATURITY 01/01/33 RATE 5.500 %	99.14				24,786.13	24,786.13 P	01/11/07	
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 01-01-03 REG MATURITY 01/01/33 RATE 5.500 %		99.21			24,785.15	24,802.73 S	01/11/07	17.58
	FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 01-01-03 REG MATURITY 01/01/33 RATE 5.500 %		99.21			24,785.16	24,802.73 S	01/11/07	17.57

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY	5% IND	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
		FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 2-1-03 REG MATURITY 02/01/33 RATE 5.500 %	99.20				49,601.56	49,601.56 P	02/12/07	
		FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 2-1-03 REG MATURITY 02/01/33 RATE 5.500 %		98.88			49,601.56	49,441.41 S	02/12/07	160.15-
		FNMA GTD MTG PASS THRU CTF COMMIT DTD 3-1-03 REG MATURITY 03/01/33 RATE 5.500 %	98.82				49,414.06	49,414.06 P	03/13/07	
		FNMA GTD MTG PASS THRU CTF COMMIT DTD 3-1-03 REG MATURITY 03/01/33 RATE 5.500 %		99.34			49,414.06	49,673.83 S	03/13/07	259.77
		FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 4-1-03 REG MATURITY 04/01/33 RATE 5.500 %	99.34				49,671.88	49,671.88 P	04/12/07	
		FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 4-1-03 REG MATURITY 04/01/33 RATE 5.500 %		98.90			49,671.88	49,451.17 S	04/12/07	220.71-
		FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-99 REG MATURITY 05/25/29 RATE 5.500 %	98.87				49,437.50	49,437.50 P	05/14/07	
		FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-99 REG MATURITY 05/25/29 RATE 5.500 %		98.89			39,550.00	39,556.25 S	05/14/07	6.25
		FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 3-1-99 REG MATURITY 05/25/29 RATE 5.500 %		98.90			9,887.50	9,890.23 S	05/14/07	2.73
		FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-02 REG MATURITY 06/01/32 RATE 5.500 %	98.89				9,889.06	9,889.06 P	06/12/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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Mellon Bank

A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	5% IND	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 6-1-02 REG MATURITY 06/01/32 RATE 5.500 %			97.12			9,882.36	9,712.89 S	06/12/07	169.47-
FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.500 %		97.09				9,709.38	9,709.38 P	07/12/07	
FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.500 %			95.86			9,712.72	9,586.33 S	07/12/07	126.39-
FNMA GTD MTG PASS THRU CTF SINGLE FAMILY FORWARD COMMIT DTD 8-1-02 REG MATURITY 08/01/32 RATE 5.500 %		95.82				9,582.81	9,582.81 P	08/14/07	
FNMA GTD MTG PASS THRU CTF SINGLE FAMILY FORWARD COMMIT DTD 8-1-02 REG MATURITY 08/01/32 RATE 5.500 %		96.10				28,830.47	28,830.47 P	08/14/07	
FNMA GTD MTG PASS THRU CTF SINGLE FAMILY FORWARD COMMIT DTD 8-1-02 REG MATURITY 08/01/32 RATE 5.500 %			96.82			9,594.83	9,682.42 S	08/14/07	87.59
FNMA GTD MTG PASS THRU CTF SINGLE FAMILY FORWARD COMMIT DTD 8-1-02 REG MATURITY 08/01/32 RATE 5.500 %			96.82			28,784.50	29,047.27 S	08/14/07	262.77
FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9-1-02 REG MATURITY 09/01/32 RATE 5.500 %		96.84				38,737.50	38,737.50 P	09/13/07	
FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9-1-02 REG MATURITY 09/01/32 RATE 5.500 %			98.96			14,526.56	14,844.14 S	09/13/07	317.58
FNMA GTD MTG PASS THRU CTF FORWARD COMMIT DTD 9-1-02 REG MATURITY 09/01/32 RATE 5.500 %			96.85			24,210.94	24,214.84 S	09/13/07	3.90

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 10-1-03 REG MATURITY 10/01/33 RATE 5.000 %		95.77			95,812.51	95,777.34 S	10/12/06	35.17-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 11-1-03 REG MATURITY 11/01/33 RATE 5.000 %	95.76				95,765.63	95,765.63 P	11/13/06	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 11-1-03 REG MATURITY 11/01/33 RATE 5.000 %		96.62			95,804.87	96,625.00 S	11/13/06	820.13
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 12-1-04 REG MATURITY 12/01/34 RATE 5.000 %	96.60				96,609.38	96,609.38 P	12/12/06	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 12-1-04 REG MATURITY 12/01/34 RATE 5.000 %		97.39			96,606.84	97,394.53 S	12/12/06	787.69
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 1-1-04 REG MATURITY 01/01/34 RATE 5.000 %	97.40				97,406.25	97,406.25 P	01/11/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 1-1-04 REG MATURITY 01/01/34 RATE 5.000 %		97.12			97,427.65	97,121.09 S	01/11/07	306.56-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 2-1-04 REG MATURITY 02/01/34 RATE 5.000 %	97.12				97,125.00	97,125.00 P	02/12/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 2-1-04 REG MATURITY 02/01/34 RATE 5.000 %		96.25			97,114.80	96,253.91 S	02/12/07	860.89-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 3-1-04 REG MATURITY 03/01/34 RATE 5.000 %	96.17				96,171.88	96,171.88 P	03/13/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 3-1-04 REG MATURITY 03/01/34 RATE 5.000 %		96.92			96,214.16	96,921.88 S	03/13/07	707.72
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/34 RATE 5.000 %	96.93				96,937.50	96,937.50 P	04/12/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/34 RATE 5.000 %		96.87			48,465.18	48,437.50 S	04/12/07	27.68-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 4-1-04 REG MATURITY 04/01/34 RATE 5.000 %		96.43			48,465.19	48,218.75 S	04/12/07	246.44-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 5-1-04 REG MATURITY 05/01/34 RATE 5.000 %	96.81				48,406.25	48,406.25 P	05/14/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 5-1-04 REG MATURITY 05/01/34 RATE 5.000 %	96.34				48,171.88	48,171.88 P	05/14/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 5-1-04 REG MATURITY 05/01/34 RATE 5.000 %		96.61			48,300.78	48,306.64 S	05/14/07	5.86
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 5-1-04 REG MATURITY 05/01/34 RATE 5.000 %		96.51			48,300.79	48,257.81 S	05/14/07	42.98-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 6-1-04 REG MATURITY 06/01/34 RATE 5.000 %	96.56				48,281.25	48,281.25 P	06/12/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 6-1-04 REG MATURITY 06/01/34 RATE 5.000 %	96.46				48,234.38	48,234.38 P	06/12/07	

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS T

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 6-1-04 REG MATURITY 06/01/34 RATE 5.000 %		93.35			48,253.74	46,675.78 S	06/12/07	1,577.96-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 6-1-04 REG MATURITY 06/01/34 RATE 5.000 %		93.35			48,253.74	46,675.78 S	06/12/07	1,577.96-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.000 %	93.34				93,343.75	93,343.75 P	07/12/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 7-1-03 REG MATURITY 07/01/33 RATE 5.000 %		93.03			93,355.99	93,039.06 S	07/12/07	316.93-
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 8-1-03 REG MATURITY 08/01/33 RATE 5.000 %	93.03				93,031.25	93,031.25 P	08/14/07	
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 8-1-03 REG MATURITY 08/01/33 RATE 5.000 %		94.03			93,035.34	94,031.25 S	08/14/07	995.91
	FEDERAL HOME LOAN MTG CORP GOLD SINGLE FAMILY FORWARD COMMIT DTD 9-1-03 REG MATURITY 09/01/33 RATE 5.000 %	94.07				94,070.31	94,070.31 P	09/13/07	
	APPALACHIAN PWR CO SR NT SER O DTD 08/17/2007 5.65% 08/15/2012 MATURITY 08/15/12 RATE 5.650 %	99.82				4,991.00	4,991.00 P	08/17/07	
	DAIMLERCHRYSLER NORTH AMER HLDG CORP SR NT DTD 11/06/2003 6 1/2% MATURITY 11/15/13 RATE 6.500 %	105.06				5,253.45	5,253.45 P	03/06/07	
	FEDERAL NATL MTG ASSN GTD MTG PASS THRU POOL# 0845378 DTD 01/01/2006 REG MATURITY 01/01/36 RATE 4.500 %		93.86			23,429.10	23,466.21 S	05/14/07	37.11

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

MELLON BANK, N.A.

A. IDENTITY OF PARTY	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	FEDERAL NATL MTG ASSN GTD MTG PASS THRU POOL# 0903229 DTD 10/01/2006 REG MATURITY 10/01/36 RATE 5.000 %	96.07				24,018.93	24,018.93 P	11/13/06	
	INTERNATIONAL LEASE FIN CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR MATURITY 06/15/11 RATE 5.750 %	101.86				5,093.00	5,093.00 P	11/22/06	
	USA TREAS BDS DTD 5-15-86 MATURITY 05/15/16 RATE 7.250 %		119.21			29,832.71	29,803.71 S	01/04/07	29.00-
	USA TREAS BDS DTD 5-15-86 MATURITY 05/15/16 RATE 7.250 %		119.16			5,966.54	5,958.20 S	08/30/07	8.34-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	112.12				33,636.33	33,636.33 P	10/27/06	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		116.52			5,659.58	5,826.17 S	12/05/06	166.59
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	115.98				5,799.02	5,799.02 P	12/13/06	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	115.91				5,795.90	5,795.90 P	12/13/06	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		111.78			5,665.56	5,589.26 S	02/02/07	76.30-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		112.37			5,665.56	5,618.75 S	02/05/07	46.81-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	114.97				11,497.66	11,497.66 P	03/02/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	115.01				5,750.59	5,750.59 P	03/22/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		114.05			5,683.29	5,702.54 S	03/26/07	19.25

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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A. IDENTITY OF PARTY

5% IND	B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		113.01			11,366.59	11,301.56 S	04/03/07	65.03-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	113.58				5,679.30	5,679.30 P	04/20/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	110.73				5,536.72	5,536.72 P	06/01/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	109.98				5,499.22	5,499.22 P	06/06/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	108.62				21,725.00	21,725.00 P	07/12/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		111.60			3,383.58	3,348.05 S	07/30/07	35.53-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %	111.71				5,585.94	5,585.94 P	08/03/07	
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		112.59			5,637.80	5,629.69 S	08/28/07	8.11-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		112.53			5,637.80	5,626.56 S	08/29/07	11.24-
	USA TREAS BDS DTD 2-15-96 MATURITY 02/15/26 RATE 6.000 %		114.63			5,640.49	5,731.84 S	09/18/07	91.35
	UNITED STATES TREAS NTS DTD 1-15-02 MATURITY 01/15/12 RATE 3.375 %		104.46			6,018.49	5,927.43 S	02/02/07	91.06-
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %		97.10			10,457.68	10,384.29 S	01/25/07	73.39-
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %		99.24			5,234.56	5,314.37 S	03/05/07	79.81

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS T

Mellon Bank

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %		106.73			4,887.59	5,336.91 S	03/28/07	449.32
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %		97.20			5,320.39	5,283.96 S	05/25/07	36.43-
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %		95.34			26,764.83	26,068.66 S	06/19/07	696.17-
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %	95.65				10,499.04	10,499.04 P	07/06/07	
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %	96.94				16,041.86	16,041.86 P	08/01/07	
	US TREASURY INFLATION INDEX NTS DTD 7-15-04 MATURITY 07/15/14 RATE 2.000 %	97.41				5,382.76	5,382.76 P	08/29/07	
	UNITED STATES TREAS NTS DTD 11-15-04 MATURITY 11/15/14 RATE 4.250 %		97.30			15,042.66	14,596.29 S	01/05/07	446.37-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	95.92				4,796.09	4,796.09 P	10/25/06	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		95.88			4,820.90	4,794.14 S	10/26/06	26.76-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.74			4,820.90	4,837.11 S	11/07/06	16.21
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.67			4,858.20	4,883.98 S	11/20/06	25.78

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.61				4,880.66	4,880.66 P	12/15/06	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	96.76				9,676.56	9,676.56 P	01/02/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.09			4,859.00	4,854.88 S	01/05/07	4.12-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.15			4,859.00	4,857.81 S	01/10/07	1.19-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.95			4,859.00	4,847.85 S	01/16/07	11.15-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	96.11				9,611.72	9,611.72 P	01/25/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	96.01				28,804.69	28,804.69 P	02/01/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.83			4,805.86	4,841.80 S	02/23/07	35.94
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.94			9,633.77	9,794.53 S	03/05/07	160.76
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	98.10				4,905.08	4,905.08 P	03/05/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		98.05			4,816.88	4,902.54 S	03/08/07	85.66
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		98.08			9,633.78	9,808.98 S	03/12/07	175.20
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		98.33			4,861.81	4,916.99 S	03/15/07	55.18

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.60			14,658.00	14,640.23	S	03/27/07	17.77-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.74				4,887.11	4,887.11	P	03/27/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.23			19,531.03	19,446.88	S	04/23/07	84.15-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.49			9,765.52	9,749.22	S	05/03/07	16.30-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		97.47			14,648.28	14,620.90	S	05/07/07	27.38-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.17			4,853.03	4,808.79	S	05/24/07	44.24-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	95.93				4,796.88	4,796.88	P	05/25/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	95.65				19,130.47	19,130.47	P	06/01/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		94.09			4,763.58	4,704.69	S	06/13/07	58.89-
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	93.78				28,136.72	28,136.72	P	06/19/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		94.40			9,385.62	9,440.23	S	06/28/07	54.61
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		94.44			9,385.62	9,444.53	S	07/06/07	58.91
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		94.55			4,696.26	4,727.54	S	07/19/07	31.28

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS T

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE		DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		95.51			4,722.59	4,775.78	S	07/24/07	53.19
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		95.35			9,445.19	9,535.55	S	07/25/07	90.36
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.48			4,742.30	4,824.41	S	08/01/07	82.11
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.48			18,969.23	19,296.09	S	08/01/07	326.86
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	96.41				4,820.51	4,820.51	P	08/01/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.75			4,742.30	4,837.70	S	08/09/07	95.40
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		96.60			9,537.92	9,660.55	S	08/15/07	122.63
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.16				4,858.40	4,858.40	P	08/20/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	97.76				4,888.28	4,888.28	P	08/21/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %	98.59				9,859.38	9,859.38	P	09/04/07	
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		99.04			4,937.43	4,952.15	S	09/07/07	14.72
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		98.51			4,908.40	4,925.59	S	09/27/07	17.19
	UNITED STATES TREAS NTS DTD 8-15-05 REG MATURITY 08/15/15 RATE 4.250 %		98.59			4,908.40	4,929.69	S	09/27/07	21.29

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	99.56				4,978.32	4,978.32 P	10/06/06	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	99.32				4,966.41	4,966.41 P	10/06/06	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		98.70			9,944.73	9,870.70 S	10/11/06	74.03-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	98.76				19,753.91	19,753.91 P	10/13/06	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		98.48			4,938.47	4,924.02 S	10/17/06	14.45-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		98.62			4,938.48	4,931.25 S	10/19/06	7.23-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		98.64			4,938.48	4,932.03 S	10/20/06	6.45-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		98.40			4,938.48	4,920.12 S	10/26/06	18.36-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	99.27				4,963.67	4,963.67 P	11/02/06	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.35			4,963.67	4,967.58 S	11/06/06	3.91
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	98.46				9,846.48	9,846.48 P	02/02/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.52			39,539.34	39,809.37 S	03/01/07	270.03
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.72			9,884.83	9,972.66 S	03/09/07	87.83

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.91			14,827.25	14,986.52 S	03/15/07	159.27
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.83			19,831.03	19,967.19 S	03/23/07	136.16
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.48			4,957.76	4,974.02 S	04/03/07	16.26
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	99.38				4,969.14	4,969.14 P	04/24/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.21			4,972.66	4,960.94 S	05/16/07	11.72-
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	97.68				4,884.38	4,884.38 P	06/14/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	98.38				9,838.28	9,838.28 P	07/13/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.39			4,945.74	4,969.53 S	08/01/07	23.79
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %	99.46				29,838.28	29,838.28 P	08/01/07	
	UNITED STATES TREAS NTS DTD 12-15-05 REG MATURITY 12/15/10 RATE 4.375 %		99.53			24,728.73	24,884.77 S	08/09/07	156.04
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.25			19,874.50	19,850.00 S	10/25/06	24.50-
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.32			4,968.62	4,966.41 S	10/30/06	2.21-
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.37			9,937.25	9,937.50 S	10/31/06	.25

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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Mellon Bank

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.41			9,937.81	9,941.80 S	11/02/06	3.99
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %	99.43				14,915.63	14,915.63 P	11/02/06	
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.34			64,595.78	64,575.98 S	11/07/06	19.80-
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.44			4,970.66	4,972.27 S	12/27/06	1.61
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.42			24,851.82	24,856.45 S	01/05/07	4.63
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.44			59,644.37	59,667.19 S	01/05/07	22.82
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.41			39,762.91	39,767.19 S	01/08/07	4.28
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %		99.34			19,881.46	19,868.75 S	01/26/07	12.71-
	UNITED STATES TREAS NTS DTD 12-31-05 REG MATURITY 12/31/07 RATE 4.375 %	99.39				14,909.77	14,909.77 P	02/01/07	
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %	100.08				60,049.22	60,049.22 P	05/01/07	
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %		99.95			4,997.65	4,997.66 S	05/14/07	.01
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %		99.87			4,997.65	4,993.75 S	05/16/07	3.90-

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS T

5% IND	A. IDENTITY OF PARTY / B. DESCRIPTION OF ASSET	C. PRICE (BUYS)	D. PRICE (SALES)	E. LEASE RENTAL	F. EXPENSES INCURRED	G. COST OF ASSET	H. CURRENT VALUE	DATE	I. NET GAIN OR LOSS
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %	99.72				9,972.27	9,972.27 P	07/12/07	
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %		100.68			9,986.92	10,068.36 S	08/20/07	81.44
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %		100.75			9,986.92	10,075.78 S	08/24/07	88.86
	UNITED STATES TREAS NTS 4.75% DTD 12-31-06 DUE 12-31-08 REG MATURITY 12/31/08 RATE 4.750 %		100.70			70,209.53	70,492.19 S	09/18/07	282.66
	UNITED STATES TREAS NTS 4.75% DTD 5-31-07 DUE 5-31-12 REG MATURITY 05/31/12 RATE 4.750 %	100.72				20,145.56	20,145.56 P	08/09/07	
	UNITED STATES TREAS NTS 4.75% DTD 5-31-07 DUE 5-31-12 REG MATURITY 05/31/12 RATE 4.750 %		101.28			5,090.04	5,064.06 S	08/28/07	25.98-
	UNITED STATES TREAS NTS 4.75% DTD 5-31-07 DUE 5-31-12 REG MATURITY 05/31/12 RATE 4.750 %		102.26			5,088.48	5,113.48 S	09/30/07	25.00
	VERIZON GLOBAL FDG CORP NTS DTD 6-1-01 REG MATURITY 12/01/10 RATE 7.250 %		107.40			5,405.94	5,370.30 S	10/11/06	35.64-
**	5 % SERIES TOTAL								
	110 SALES						4,442,254.50		
	74 PURCHASES					2,410,211.25	2,410,254.29		
	SUMMARY TOTAL					2,032,000.21	2,032,000.21		
							4,442,254.50		

* - SINGLE 5% TRANSACTION ** - SERIES OF 5% TRANSACTIONS

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Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4j - Schedule of Reportable Transactions
Year Ended September 30, 2007

Identity of Party Involved	Description of Asset, Rate of Interest, Collateral, Par or Maturity Value	Purchase Price	Selling Price	Lease Rental	Expense Incurred with Transaction	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain or (Loss)
5% Reportable Transactions - See detailed schedules attached								

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	U.S. Government Debt Securities		
FHLMC	Federal Home Loan Mortgage Corp (5,000 shares)	$ 4,978	$ 5,059
FHLMC	Federal Home Loan Mortgage Corp (5,000 shares)	4,979	5,052
FHLMC	Federal Home Loan Mortgage Corp (5,000 shares)	4,982	5,060
FHLMC	Federal Home Loan Mortgage Corp (7,899 shares)	7,952	8,009
FHLMC	Federal Home Loan Mortgage Corp (4,778 shares)	4,821	4,849
FHLMC	Federal Home Loan Mortgage Corp (4,477 shares)	4,520	4,533
FHLMC	Federal Home Loan Mortgage Corp (29,839 shares)	30,564	29,856
FHLMC	Federal Home Loan Mortgage Corp (5,000 shares)	4,957	5,050
FHLMC	Federal Home Loan Mortgage Corp (26,272 shares)	27,093	26,422
FHLMC	Federal Home Loan Mortgage Corp (11,550 shares)	11,850	11,349
FHLMC	Federal Home Loan Mortgage Corp (21,484 shares)	22,277	21,574
FHLMC	Federal Home Loan Mortgage Corp Int Pmt (20,000 shares)	24,514	22,693
FHLMC	Federal Home Loan Mortgage Corp (2,930 shares)	2,912	2,983
FHLMC	Federal National Mortgage Association GTD Mortgage (9,353 shares)	9,340	9,307
FHLMC	Federal National Mortgage Association GTD Mortgage (3,831 shares)	3,811	3,932
FHLMC	Federal Home Loan Mortgage Corp Multiclass(6,948 shares)	6,661	6,820
FHLMC	Federal Home Loan Mortgage Corp Multiclass(11,039 shares)	11,000	11,109
FHLMC	Federal Home Loan Mortgage Corp Multiclass(5,000 shares)	5,068	5,068
FNMA	Federal National Mortgage Association GTD Mortgage (67,822 shares)	68,776	66,698
FNMA	Federal National Mortgage Association GTD Mortgage (64,670 shares)	65,701	63,550
FNMA	Federal National Mortgage Association GTD Mortgage (16,272 shares)	16,618	15,992
FNMA	Federal National Mortgage Association GTD Mortgage (3,153 shares)	3,061	3,099
FNMA	Federal National Mortgage Association GTD Mortgage (53,664 shares)	54,125	52,709
FNMA	Federal National Mortgage Association GTD Mortgage (22,670 shares)	22,691	22,726
FNMA	Federal National Mortgage Association GTD Mortgage (49,299 shares)	50,374	50,175
FNMA	Federal National Mortgage Association GTD Mortgage (10,000 shares)	10,010	10,084
Financing Corp.	Financing Corp Coupon Fico Strips Ser 1 (2,000 shares)	1,211	1,313
Financing Corp.	Financing Corp Coupon Fico Strips (5,000 shares)	2,898	3,015
Financing Corp.	Financing Corp Principal Fico Strips (30,000 shares)	16,435	16,971
Financing Corp.	Financing Corp-Fed Book Entry Prin Fico Strips (20,000 shares)	11,201	12,062
U.S. Treasury	U.S. Treasury BDS DTD (108,000 shares)	121,854	122,344
U.S. Treasury	U.S. Treasury NTS (17,597 shares)	18,629	18,509
U.S. Treasury	U.S. Treasury Inflation Index (44,202 shares)	42,967	43,619
U.S. Treasury	U.S. Treasury NTS (60,000 shares)	60,180	60,558
U.S. Treasury	U.S. Treasury NTS (25,000 shares)	25,555	25,575
	Total U.S. Government debt securities	$ 784,565	$ 777,724

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Corporate Debt Securities		
Mizuho	Mizuho Financial Group (5,000 shares)	$ 5,240	$ 5,001
Resona Bank	Resona Bank LTD Bonds (5,000 shares)	4,778	4,664
AT&T	AT&T Inc Global NT (5,000 shares)	4,978	5,155
AT&T	AT&T Wireless Services Inc (5,000 shares)	6,447	6,330
Abbott Labs	Abbott Labs NT DTD (5,000 shares)	4,997	5,093
Abbott Labs	Abbott Labs NT DTD (5,000 shares)	4,995	5,045
American Express	American Express Centurion (20,000 shares)	20,000	20,000
American Gen	American Gen Fin Corp Medium Term (10,000 shares)	9,999	9,936
American Home	American Home Prods Corp NTS DTD (10,000 shares)	10,527	10,481
American Int'l	American Intl Group Inc Medium Term (5,000 shares)	4,998	5,020
Arab Rep	Arab Rep Egypt GTD (5,000 shares)	4,833	4,850
Bank New York	Bank New York Inc (10,000 shares)	9,961	9,970
BankAmerica	BankAmerica Corp (40,000 shares)	43,652	40,388
Bellsouth	Bellsouth Telecommunicaitons Inc (5,000 shares)	5,246	5,080
Cingular	Cingular Wireless LLC(5,000 shares)	5,259	5,220
Citigroup	Citigroup Inc. Global (15,000 shares)	15,878	15,598
Conocophillips	Conocophillips CDA FDG Co II NTS DTD (10,000 shares)	9,978	10,011
CS Birst Boston	CS First Boston MTG (10,000 shares)	9,953	9,531
Deutsche	Deutsche Telekom Intl (2,000 shares)	2,704	2,448
GS MTG	GS MTG SECS Corp (13,823 shares)	14,801	13,889
General Electric	General Electric CAP (10,000 shares)	10,037	10,094
General Electric	General Electric CAP (10,000 shares)	9,874	10,094
Goldman Sachs	Goldman Sachs Group, Inc. (20,000 shares)	21,643	20,931
Goldman Sachs	Goldman Sachs Group, Inc. (15,000 shares)	14,580	14,482
Greewich CAP	Greenwich CAP COML FDG Corp (25,000 shares)	25,125	24,651
Greewich CAP	Greenwich CAP COML FDG Corp (20,000 shares)	19,222	19,862
HSBC	HSBC Fin Corp NT DTD (5,000 shares)	4,664	4,722
Hartford Financial	Hartford Financial Services Group Inc (5,000 shares)	4,987	4,831
Household FIN	Household FIN Corp NT (10,000 shares)	10,800	10,400
IBM	International Bus. Machs Corp (5,000 shares)	5,883	5,445
International Lease	International Lease Fin Corp (10,000 shares)	10,087	10,092
JP Morgan	JP Morgan Chase & Co. (5,000 shares)	4,998	5,063
	Total Corporate debt securities (carried forward)	$ 341,124	$ 334,377

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Corporate debt securities (brought forwarded)	$ 341,124	$ 334,377
Johnson & Johnson	Johnson & Johnson NT DTD (5,000 shares)	4,974	5,127
Johnson & Johnson	Johnson & Johnson NT DTD (5,000 shares)	5,000	5,080
JP Morgan	JP Morgan Chase Bank NA NT (10,000 shares)	10,130	10,022
Kellogg	Kellogg Co NTS Ser B DTD (15,000 shares)	15,462	15,656
LB UBS	LB UBS Commerical Mortgage TR (23,026 shares)	22,531	22,790
LB UBS	LB UBS Commerical Mortgage TR 2006 (10,000 shares)	10,328	10,126
LB UBS	LB UBS Commerical Mortgage TR 2007 (10,000 shares)	10,050	10,169
Lehman Bros	Lehman Brothers Hldgs (5,000 shares)	4,966	4,716
Lilly	Lilly Eli & Co NT DTD (10,000 shares)	9,627	9,723
MBNA	MBNA Corp (20,000 shares)	19,969	19,903
Merrill Lynch	Merrill Lynch and Co (5,000 shares)	5,012	5,127
Morgan Stanley	Morgan Stanley NT DTD (5,000 shares)	4,792	4,798
Prudential	Prudential Financial Inc (10,000 shares)	9,956	9,641
RBS Cap	RBS CAP TR III (10,000 shares)	10,173	9,356
State Street	State Street BK & TR Co (5,000 shares)	4,781	4,818
UFT Fin Aruba	UFT FIN Aruba (5,000 shares)	5,524	5,174
Unilever	Unilever Cap Corp (5,000 shares)	4,919	4,886
Verizon	Verizon Communications Inc (10,000 shares)	10,212	10,305
UnitedHealth	UnitedHealth Group Inc (10,000 shares)	9,965	10,047
Verizon	Verizon Global FDG Corp (20,000 shares)	21,036	21,322
Verizon	Verizon Global FDG Corp (5,000 shares)	5,879	5,444
Vodafone	Vodafone Group Inc (5,000 shares)	5,016	4,925
WalMart	Wal Mart Stores, Inc. (10,000 shares)	11,531	10,338
Wells Fargo	Wells Fargo BK Natl Assn (5,000 shares)	4,941	5,043
Wyeth	Wyeth NT DTD (5,000 shares)	4,951	5,001
Wyeth	Wyeth NT DTD (5,000 shares)	4,966	4,825
BAE System	BAE System Holdings Inc (14,000 shares)	15,147	14,388
Alternative LN	Alternative LN TR 2006 (13,041 shares)	13,156	12,950
Anadarko	Anadarko Pete Corp (10,000 shares)	10,133	9,905
Appalachian	Appalachian PWR Co (5,000 shares)	4,991	5,034
Banc Amer	Banc Amer FDG (13,034 shares)	13,076	12,959
Banc Amer	Banc Amer FDG (10,000 shares)	9,704	9,724
Banc Amer	Banc Amer Coml Mtg (10,000 shares)	9,736	9,812
Banc Amer	Banc Amer Coml Mtg (10,000 shares)	9,562	9,841
Banc Amer	Banc Amer Coml Mtg (5,000 shares)	5,025	4,960
Banc Amer	Banc Amer Mtg Secs inc. (5,990 shares)	5,933	5,833
Banc Amer	Banc Amer Mtg Secs inc. (5,000 shares)	4,889	4,905
Banc Amer	Banc Amer Mtg Secs inc. (6,326 shares)	6,310	6,269
Banc Amer	Banc Amer Alternative Ln (22,093 shares)	21,817	22,145
Banc Amer	Banc Amer Mtg (11,817 shares)	11,873	11,849
Banc Amer	Banc Amer Mtg (29,869 shares)	29,230	29,652
Bristish Telecom	British Telecommunications (10,000 shares)	10,981	11,009
Burlington	Burlington North Santa Fe Corp NTS(5,000 shares)	5,411	5,270
Burlington	Burlington North Santa Fe Corp DEB(5,000 shares)	4,928	4,898
	Total Corporate debt securities (carried forward)	$ 769,717	$ 760,142

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Corporate debt securities (brought forward)	$ 769,717	$ 760,142
CHL MTG	CHL MTG Pass Through TR 2007 (10,000 shares)	9,997	9,997
CIT Group	CIT Group (5,000 shares)	4,999	4,859
CVS	CVS Corp SR NT (5,000 shares)	4,991	5,065
CVS	CVS Caremark Corp (5,000 shares)	4,948	4,880
Cwalt	Cwalt Inc (8,184 shares)	8,056	7,838
Canadian Nat	Canadian Nat Res LTD (5,000 shares)	5,001	4,987
CD 2006	CD 2006 (10,000 shares)	10,050	9,815
Centerpoint	Centerpoint Energy Res Corp (11,000 shares)	12,942	12,017
Chase MTG	Chase MTG (10,000 shares)	10,098	10,099
Citigroup	Citigroup Mtg Ln (25,000 shares)	24,999	24,734
Citimortgage	Citimortgage Alternative (4,258 shares)	4,284	4,295
Comcast	Comcast Corp (5,000 shares)	5,153	5,158
CS First Boston	CS First Boston MTG SECS (13,376 shares)	12,667	13,006
DPL Inc	DPL Inc SR NTS (5,000 shares)	5,250	5,236
Daimlerchrsyler	Daimlerchrysler North Amer Hldg (5,000 shares)	5,253	5,166
Devon Fing	Devon Fing Corp (3,000 shares)	3,455	3,543
Dominion	Dominion RES Inc (9,000 shares)	9,399	9,233
Exelon	Exelon Gerneration Co (5,000 shares)	4,988	5,004
Federal Express	Federal Express DEBS DTD(5,000 shares)	5,500	5,619
Financing Corp	Financing Corp Fed Book Entry (5,000 shares)	2,716	2,954
First Energy	First Energy Corp NTS (13,000 shares)	14,120	13,441
GMACM	GMACM Mtg Ln (8,404 shares)	8,359	8,338
GS MTG	GS MTG SECS (10,000 shares)	10,050	9,999
GE Coml	GE Coml Mtg Corp (15,000 shares)	14,890	14,928
Greenwich Cap	Greenwich Cap Coml FDG (25,000 shares)	25,125	24,868
Int'l Paper	International Paper Co (15,000 shares)	14,656	14,824
Int'; STL	International STL Group Inc (5,000 shares)	4,900	4,965
ISPAT Inland	ISPAT Inland ULC (20,000 shares)	22,515	21,787
JP Morgan	JP Morgan Chase (10,000 shares)	9,554	9,859
JP Morgan	JP Morgan Chase (15,000 shares)	14,414	14,256
JP Morgan	JP Morgan Chase (10,000 shares)	10,045	9,886
JP Morgan	JP Morgan Chase (10,000 shares)	9,957	10,158
JP Morgan	JP Morgan Chase Coml MTG SECS(10,000 shares)	10,144	10,009
JP Morgan	JP Morgan Chase Coml MTG SECS(10,000 shares)	10,050	9,762
JP Morgan	JP Morgan Chase Coml MTG SECS(10,000 shares)	10,018	9,812
JP Morgan	JP Morgan Chase Coml MTG SECS(15,000 shares)	14,786	14,605
Jersey Cent	Jersey Cent PWR & Lt Co (5,000 shares)	4,886	4,898
Kraft Foods	Kraft Foods Inc Global NTS (13,000 shares)	13,804	13,071
	Total Corporate debt securities (carried forward)	$ 1,146,736	$ 1,133,113

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Corporate debt securities (brought forwarded)	$1,146,736	$1,133,113
Kraft Foods	Kraft Foods Inc Global NTS (5,000 shares)	4,981	4,913
LB UBS	LB UBS Coml MTG (10,000 shares)	9,900	10,054
M&T BK	M&T BK Corp (10,000 shares)	9,996	10,116
Master Asset	Master Asset Securitization (20,619 shares)	20,226	20,101
Merrill Lynch	Merrill Lynch & Co Inc (5,000 shares)	4,993	5,159
Merrill Lynch	Merrill Lynch & Co Inc (5,000 shares)	4,753	4,861
Meyer Fred	Meyer Fred Inc (40,000 shares)	44,895	40,318
Morgan Stanley	Morgan Stanley MTG (25,000 shares)	24,999	25,336
National Rural	National Rural Utils Coop Fin Corp (5,000 shares)	4,857	4,880
News Amer	News Amer Hldgs Inc (5,000 shares)	5,984	5,508
NISource	NISource Fin Corp GTD NTS (5,000)	5,373	5,352
NISource	NISource Fin Corp NT (5,000)	4,995	5,037
Noranda	Noranda Inc NT (15,000 shares)	14,965	15,022
Norfold	Norfolk Southern Corp (18,000 shares)	20,310	20,512
Pacific Gas	Pacific Gas and Elec Co (7,000 shares)	6,589	6,874
Petrobras	Petrobras Intl Fin Co Global NTS (10,000 shares)	11,150	11,725
Progress Energy	Progress Energy Inc SR NT DTD(5,000 shares)	5,008	4,885
Rali Services	Rali Service 2006 QS6 (23,594 shares)	23,679	23,772
RFMSI	RFMSI SER (20,132 shares)	20,287	20,296
Residential	Residential Accredit Lns Inc (29,287 shares)	29,284	29,286
Rogers Wireless	Rogers Wireless Inc(5,000 shares)	5,023	5,051
Schering Plough	Schering Plough Corp(5,000 shares)	5,048	4,967
Sprint Cap	Sprint Cap Corp NTS (5,000 shares)	6,408	5,734
Sprint Nextel	Sprint Nextel Corp NT DTD (5,000 shares)	4,732	4,802
Structured Asset	Structured Asset Invt LN (13,566 shares)	13,770	13,187
Tele Comm	Tele Comm Inc (20,000 shares)	22,568	21,887
Telecom Italia	Telecom Italia Cap (5,000 shares)	5,075	4,852
Telecom Italia	Telecom Italia Cap (5,000 shares)	5,059	5,123
Telefonica	Telefonica Emisiones SAU SR NT (5,000 shares)	4,974	5,051
Time Warner	Time Warner Companies (5,000 shares)	5,514	5,595
Time Warner	Time Warner Inc BDS (7,000 shares)	6,964	6,856
Time Warner	Time Warner Inc New NT (10,000 shares)	9,939	9,986
Time Warner	Time Warner Inc New NT DTD(5,000 shares)	4,908	4,891
Tyco	Tyco International Group (10,000 shares)	10,523	10,541
Union Pac	Union Pac Corp (5,000 shares)	5,361	5,123
United ST	United STS STL Corp New SR NT DTD (5,000 shares)	4,860	4,784
Vale Overseas	Vale Overseas LTD GTD NT DTD(5,000 shares)	4,963	5,056
Wachovia	Wachovia Corp (5,000 shares)	4,979	5,019
Wellpoint	Wellpoint Inc. (5,000 shares)	4,981	4,780
Wells Fargo	Wells Fargo MTG Backed Secs (21,922 shares)	21,021	21,251
Xerox	Xerox Corp (5,000 shares)	4,981	4,953
	Total Corporate debt securities	$1,585,611	$1,566,609

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Partnership/Joint Venture Interest		
Bear Stearns	Bear Stearns Venture Partners Limited Partnership (556,993 shares)	$ 556,993	$ 556,993
	Total Partnership/Joint Venture Interest	$ 556,993	$ 556,993
	Common Stock		
Aspen	Aspen Insurance Holdings Limited SHS(165 shares)	$ 4,590	$ 4,605
Fresh Del Monte	Fresh Del Monte Produce Inc(262 shares)	7,732	7,533
Greenlight	Greenlight Capital (175 shares)	3,577	3,549
Noble	Noble Corporation Cayman Islands(508 shares)	24,907	24,917
Onebeacon	Onebeacon Insurance Group (210 shares)	4,464	4,526
Platinum	Platinum Underwriters Hldgs Ltd(145 shares)	5,158	5,214
XL Capital	XL Capital LTD (355 shares)	23,951	28,116
ASML Holdings	ASML Holdings (640 shares)	20,741	21,030
CNH Global	CNH Global (127 shares)	7,743	7,714
Core Labs	Core Laboratories N V(62 shares)	7,786	7,898
ADC Tele	ADC Telecommunications Inc(295 shares)	5,827	5,785
AFLAC	AFLAC Inc (490 shares)	21,824	27,950
AES Corp	AES Corp Del Comm (860 shares)	17,645	17,234
Abercrombie	Abercrombie & Fitch Co (240 shares)	19,561	19,368
Advanced Analogic	Advanced Analogic Technologies (550 shares)	5,879	5,852
Affiliated Managers	Affiliated Managers Group Inc (195 shares)	24,630	24,865
Agrium	Agrium Inc Canada(145 shares)	7,750	7,885
Airtran Holdings	Airtran Holdings Inc(375 shares)	3,716	3,690
Allegheny Tech	Allegheny Technologies (205 shares)	16,859	22,540
Amazon.com	Amazon.com Inc (83 shares)	7,758	7,731
American Coml	American Coml Lines Inc(195 shares)	4,730	4,627
American Int'l	American International Group (1,200 shares)	74,856	81,180
American Reilcar	American Reilcar Inds Inc(150 shares)	3,392	3,303
AMETEK	AMETEK Inc(450 shares)	19,509	19,449
APCO	AMPCO Pittsburgh Corp (193 shares)	7,771	7,600
Apple Computer	Apple Computer Inc(140 shares)	21,584	21,485
Applera Corp	Applera Corp Del Com Celera Genomics(380 shares)	5,159	5,343
Aquila	Aquila Inc(875 shares)	3,583	3,509
Ares Cap	Ares Cap Corp	2,065	2,034
Arthrocare Corp	Arthrocare Corp(135 shares)	7,792	7,545
Asset Accept	Asset Accep Cap Corp(425 shares)	4,962	4,930
Avis	Avis Budget Group Inc(150 shares)	3,423	3,434
Avocent	Avocent Corp (170 shares)	4,941	4,950
AXSYS	AXSYS Technologies Inc	7,786	7,771
	Subtotal Common Stock (carried forward)	$ 413,651	$ 435,162

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Common Stock (brought forward)	$ 413,651	$ 435,162
Bank of America	Bank of America Corp (1,250 shares)	43,980	62,838
Bank MUT	Bank MUT Corp(395 shares)	4,679	4,657
Bearingpoint	Bearingpoint Inc(1,040 shares)	4,258	4,212
Biogen	Biogen IDEC Inc(116 shares)	7,725	7,694
Borland	Borland Software corp (850 shares)	3,731	3,698
Brookline	Brookline Bancorp Inc(375 shares)	4,427	4,346
C&D Tech	C&D Technologies Inc(1,200 shares)	6,191	5,976
CH Energey	CH Energy Gorup Inc(100 shares)	4,949	4,780
Cleco Corp	Cleco Corp (150 shares)	3,885	3,791
Cameron Int'l	Cameron Intl Corp (82 shares)	7,752	7,568
Canadian Nat	Canadian Natural Resources LTD(300 shares)	22,345	22,725
Centex	Centex Corp (200 shares)	12,971	5,314
Christopher & Banks	Christopher & Banks corp(191 shares)	2,331	2,315
Cisco	Cisco Systems Inc(820 shares)	27,175	27,167
Citigroup	Citigroup Inc (1,355 shares)	49,170	63,238
Coca Cola	Coca Cola Co (730 shares)	30,393	41,953
Coherent	Coherent Inc(150 shares)	4,646	4,812
Kenneth Cole	Kenneth Cole Productions Inc(73 shares)	1,430	1,414
Collective Brands	Collective Brands Inc(185 shares)	6,462	4,081
Commercial Vehicle	Commerical Vehicle Group Inc(325 shares)	4,326	4,170
Countrywide	Countrywide Credit (820 shares)	28,589	15,588
Cree Inc	Cree Inc(243 shares)	7,734	7,557
Cross Ctry	Cross Ctry Healthcare(250 shares)	4,452	4,368
Cubic Corp	Cubic Corp	7,765	7,675
Cummins	Cummins Inc(145 shares)	19,414	18,544
D R Horton	D R Horton Inc (800 shares)	21,631	10,248
Dell	Dell Inc Del Com (1,480 shares)	39,779	40,848
Dveon Energy	Devon Energy Corp(230 shares)	18,982	19,136
Dynamic Matls	Dynamic Matls Corp(162 shares)	7,757	7,758
EMC Corpo	EMC Corp(1,350 shares)	27,776	28,080
Ebay	EBAY Inc(580 shares)	22,745	22,632
Employers Hldgs	Employers Hldgs Inc(250 shares)	5,227	5,153
Extreme Networks	Extreme Networks Inc(1,300 shares)	4,882	4,992
Freddie Mac	Freddie Mac Corp (695 shares)	44,135	41,012
Ferro Corpo	Ferro Corp(175 shares)	3,511	3,497
Flamel Tech	Flamel Technologies (425 shares)	4,255	3,821
Flanders Corp	Flanders Corp(725 shares)	3,314	3,328
Fluor Corp	Fluor Corp(54 shares)	7,722	7,775
Flowserve Corp	Flowserve Corp(99 shares)	7,746	7,542
Freeport-McMoran	Freeport-McMoran Copper& Gold(73 shares)	7,718	7,657
	Subtotal Common Stock (carried forward)	$ 961,611	$ 989,122

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Common Stock (brought forward)	$ 961,611	$ 989,122
Gamestop	Gamestop Corp(136 shares)	7,699	7,664
Gap	Gap Inc(770 shares)	14,160	14,199
General Electric	General Electric Co (2,210 shares)	72,958	91,494
Genzyme	Genzyme Corp(270 shares)	16,975	16,729
Gilead Sciences	Gilead Sciences Inc(490 shares)	20,102	20,026
Google	Google Inc(35 shares)	19,909	19,854
Hlth Corp	Hlth Corp (1,520 shares)	21,556	21,538
Hansen	Hansen Natural Corp (136 shares)	3,841	7,708
Harris	Harris Corp(345 shares)	19,952	19,938
Hartmarx	Hartmarx Corp(625 shares)	4,046	3,063
Healthsouth	Healthsouth Corp(300 shares)	5,121	5,253
Hewlett Packard	Hewlett Packard Co (825 shares)	23,052	41,077
Home Depot	Home Depot Inc. (1,900 shares)	64,420	61,636
ITT Educations	ITT Educations Services Inc(62 shares)	7,719	7,545
Idacorp	Idacorp Inc(125 shares)	4,141	4,093
Impax	Impax La boratories Inc(350 shares)	4,085	4,060
IBM	Inter. Business Machs Corp (490 shares)	42,012	57,722
International Coal	International Coal Group Inc(1,356 shares)	5,951	6,021
Intuitive Surgical	Intuitive Surgical Inc(80 shares)	18,516	18,400
JP Morgan	JP Morgan Chase (600 shares)	22,775	27,492
Johnson & Johnson	Johnson & Johnson N J Com (880 shares)	49,724	57,816
Juniper Networks	Juniper Networks Inc(906 shares)	32,542	33,169
Kamam	Kaman Corp (219 shares)	7,769	7,569
KB Hope Del	KB Home Del (405 shares)	22,303	10,149
Key Energey	Key Energy Services Inc(200 shares)	3,418	3,396
Kimball Int'l	Kimball International Inc(375 shares)	4,273	4,268
Kohls	Kohls Corp(300 shares)	17,080	17,199
LAM Research	LAM Research Corp(370 shares)	19,476	19,706
Landry's	Landry's Restaurants Inc(170 shares)	4,620	4,498
Leapfrog	Leapfrog Enterprises(525 shares)	4,289	4,331
Lehman Brothers	Lehman Brothers Holdings Inc(140 shares)	8,638	8,642
Level 3	Level 3 Communications Inc(4,120 shares)	19,570	19,158
Lifepoint Hosps	Lifepoint Hosps Inc(170 shares)	5,145	5,102
MKS Instrs	MKS Instrs Inc(195 shares)	3,794	3,709
MSC Software	MSC Software Corp(325 shares)	4,462	4,427
Magellan Health	Magellan Health SVCS Inc(150 shares)	5,985	6,087
Manitowoc	Manitowoc Co Inc(175 shares)	7,819	7,749
Martek Biosciences	Martek Biosciences Corp(165 shares)	4,705	4,790
McDermott Intl	McDermott Intl Inc (145 shares)	7,787	7,842
Mcgraw-Hill	Mcgraw-Hill Companies Inc(180 shares)	9,074	9,164
Microsoft	Microsoft Corp Wash (2,150 shares)	52,351	63,339
Modine	Modine Mfg Co(150 shares)	4,117	3,993
Moodys	Moodys Corp(350 shares)	17,405	17,640
Morgan Stanley	Morgan Stanley Com (475 shares)	19,695	29,925
NCI Building	NCI Building Systems Inc(95 shares)	4,221	4,105
NII Hldgs	NII Hldgs Inc(240 shares)	19,264	19,716
NPS Pharmaceuticals	NPS Pharmaceuticals Inc(1,271 shares)	7,681	7,305
	Subtotal Common Stock (carried forward)	$ 1,727,808	$ 1,829,428

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Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Subtotal Common Stock (brought forward)	$1,727,808	$1,829,428
NABI Biopharm	NABI Biopharmaceuticals(1,125 shares)	4,671	4,567
NASDAQ	NASDAQ(208 shares)	7,777	7,837
NAVTEQ	NAVTEQ Corp(101 shares)	7,767	7,875
Newalliance	Newalliance Bancshares Inc(275 shares)	4,120	4,037
News Corp	News Corp (1,000 shares)	22,276	21,990
Nike	Nike Inc (275 shares)	10,520	16,132
Nokia	Nokia Corp (1,380 shares)	22,798	52,343
NVIDIA	NVIDIA Corp(831 shares)	30,649	30,115
Occidental Petroleum	Occidental Petroleum Corp(380 shares)	24,407	24,350
Olin	Olin Corp(290 shares)	6,526	6,490
Omnicell	Omnicell Inc(278 shares)	7,774	7,934
1-800 Flowers.com	1-800 Flowers.com (660 shares)	7,772	7,649
Opnet Tech	Opnet Technologies Inc	3,795	3,712
Orache	Oracle Corp (1,125 shares)	24,351	24,356
Owens Illinois	Owens Illinois Inc(193 shares)	4,694	8,000
PHI	PHI Inc(100 shares)	3,080	3,014
Pacer Intl	Pacer Intl Inc(150 shares)	2,890	2,857
Pacific Sunwear	Pacific Sunwear Calif Inc(275 shares)	4,157	4,070
Park-Hoio Hldgs	Park-Hoio Hldgs Corp(287 shares)	7,781	7,448
Penford	Penford Corp (206 shares)	7,791	7,766
Pfizer	Pfizer Inc Del Com (1,130 shares)	29,745	27,606
Parmercia	Pharmercia Corp(295 shares)	4,432	4,401
Phoenix	Phoenix Cos Inc(320 shares)	4,576	4,515
Photronic	Photronic Labs Inc(250 shares)	2,853	2,852
Pioneer Drilling	Pioneer Drilling Co(225 shares)	2,797	2,740
Plexus	Plexus Corp(288 shares)	7,778	7,891
Potash	Potash Corp(76 shares)	4,038	8,033
Premiere	Premiere Global Svcs Inc(275 shares)	3,578	3,479
Price T Row	Price T Rowe Group Inc(370 shares)	20,361	20,605
Priceline.com	Priceline.com Inc (87 shares)	4,632	7,721
Procter & Gamble	Procter & Gamble (870 shares)	48,648	61,196
Pulte Hoomes	Pulte Homes Inc. (500 shares)	19,735	6,805
Robbins and Meyers	Robbins and Meyers Inc (133 shares)	7,672	7,620
Roche Holdings	Roche Holdings LTD(220 shares)	19,816	19,878
Rogers	Rogers Corp Mass Com(140 shares)	5,738	5,767
STEC	STEC Inc(575 shares)	4,468	4,387
Schering-Plough	Schering-Plough Corp(570 shares)	18,369	18,029
Schlumberger	Schlumberger LTD (74 shares)	7,721	7,770
Secure Computing	Secure Computing Corp(597 shares)	5,838	5,809
Semtech	Semtech Corp (190 shares)	3,841	3,891
	Subtotal Common Stock (brought forward)	$2,170,040	$2,312,965

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Balance (brought forward)	$2,170,040	$2,312,965
Shaw Group	Shaw Group Inc (134 shares)	7,802	7,785
Sigma Designs	Sigma Designs Inc(162 shares)	7,770	7,815
Smith Intl	Smith Intl Inc(109 shares)	7,741	7,783
Southern Copper	Southern Copper Corp(62 shares)	7,755	7,677
Spherion	Spherion Corp(350 shares)	2,922	2,891
Sprint Nextel	Sprint Nextel Corp (1,490 shares)	26,124	28,310
Staples	Staples Inc(740 shares)	16,047	15,903
Stein Mart	Stein Mart Inc(325 shares)	2,543	2,473
Stillwater Mining	Stillwater Mining Co(550 shares)	5,664	5,660
Stone Energy	Stone Energy Corp(154 shares)	6,014	6,162
Symmetry Mining	Symmetry Medical Inc(258 shares)	4,389	4,309
TJX Cos	TJX Cos Inc (1,390 shares)	31,317	40,407
TEVA Pharm	TEVA Pharmaceutical Inds Ltd(310 shares)	10,675	13,786
Texas Instruments	Texas Instruments Inc(985 shares)	32,844	36,041
Thomas Weisel	Thomas Weisel Partners(200 shares)	2,986	2,902
3M	3M Co Com (505 shares)	39,964	47,258
Time Warner	Time Warner Inc New Com (1,765 shares)	31,140	32,405
Travelers	Travelers Cos Inc(275 shares)	11,561	13,844
Tronox	Tronox Inc(450 shares)	4,249	4,064
US Bancorp	US Bancorp Del Com New (495 shares)	10,325	16,102
United Amer Indty	United Amer Indty Ltd(250 shares)	5,384	5,377
United Technologies	United Technologies Corp(255 shares)	20,505	20,522
United Healthcare	United Healthcare Group Inc(560 shares)	27,579	27,121
Valmont Industries	Valmont Industries (86 shares)	7,622	7,297
Valuclick	Valueclick Inc(650 shares)	14,940	14,599
Viacom	Viacom Inc. (1,200 shares)	42,691	46,764
Wachovia	Wachovia Corp (1,100 shares)	56,723	55,165
Waddell & Reed	Waddell & Reed Finl Inc(195 shares)	5,223	5,271
Wal Mart	Wal Mart Stores Inc. (1,535 shares)	73,705	67,003
Wellpoint	Wellpoint Inc(255 shares)	20,318	20,125
Wells Fargo	Wells Fargo and Co (1,125 shares)	31,516	40,073
Western Digital	Western Digital Corp(304 shares)	7,816	7,697
Wet Seal	Wet Seal Inc(675 shares)	2,427	2,612
Whelling Pittsburg	Wheeling Pittsburgh Corp(225 shares)	4,276	4,343
Willow Financial	Willow Financial Bancorp Inc(275 shares)	3,444	3,421
XTO Energy	XTO Energy Inc(310 shares)	19,102	19,170
Xeruim Tech	Xeruim Technologies Inc(875 shares)	4,745	4,725
	Total Common Stock	$2,787,888	$2,967,827

Carl Zeiss, Inc. Welfare Plan

Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year) (Continued)
September 30, 2007

Identity of Issuer	Description of Investment	Cost	Current Value
	Temporary investment funds		
* Mellon Bank	Mellon CF Charitable Temporary Investment Fund (1,737,716 shares)	$1,737,716	$1,737,716
* Mellon Bank	Mellon BSDT-Late Money Deposit Account(138 shares)	138	138
* Mellon Bank	Mellon CF Charitable Temporary Investment Fund (188,842 shares)	188,842	188,842
* Mellon Bank	Mellon DF Temporary Investment Fund (61,427 shares)	61,427	61,427
	Total temporary investment funds	1,988,123	1,988,123
	Other debt securities		
Financing Corp	Financing Corp Coupon Fico Strips (5,000 shares)	3,014	3,268
Financing Corp	Financing Corp Principal Fico Strip (10,000 shares)	5,687	6,085
Financing Corp	Financing Corp Coupon Fico Strips (40,000 shares)	22,967	24,124
Financing Corp	Financing Corp Fed Book (10,000 shares)	5,089	5,426
Financing Corp	Financing Corp Fed Book (10,000 shares)	5,335	5,705
GNMA	Government National Mortgage Association (16,803 Shares)	17,475	16,945
Hercules	Hercules Offshore Inc(125 shares)	3,345	3,264
Intl Lease	International Lease FIN CORP Med (5,000 shares)	4,985	4,957
Progress Energy	Progress Energy Inc (7,000 shares)	7,725	7,362
Quebec Prov	Qubec Prov CDA Global (40,000 shares)	43,525	41,725
* Mellon Bank	Cash	15	15
	Total other debt securities	119,162	118,876
	Total investments	$7,822,342	$7,976,152

The above information has been certified by Mellon Bank, NA, as trustee, as complete and accurate.

* Represents a party-in-interest.