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Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

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

OMB No 1545-0052

2010**For calendar year 2010, or tax year beginning** 7/1/2010 **, and ending** 6/30/2011**G** Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return
☐ Amended return ☐ Address change ☐ Name change

Name of foundation THE 1994 CHARLES B DEGENSTEIN FDN		A Employer identification number 23-7792979
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N.A - P O Box 185		B Telephone number (see page 10 of the instructions) 412-234-8833
City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, check here ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 94,404,337		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	1,676,150	1,670,085		
	5 a Gross rents		0		
	b Net rental income or (loss)	0			
	6 a Net gain or (loss) from sale of assets not on line 10	1,624,096			
	b Gross sales price for all assets on line 6a	54,082,070			
	7 Capital gain net income (from Part IV, line 2)		1,625,100		
	8 Net short-term capital gain			0	
	9 Income modifications				
	10 a Gross sales less returns and allowances	0			
b Less Cost of goods sold	0				
c Gross profit or (loss) (attach schedule)	0				
11 Other income (attach schedule)	-56,882	-56,772	0		
12 Total. Add lines 1 through 11	3,243,364	3,238,413	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	812,221	487,333		324,888
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	593	0	0	593
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	12,288	12,288	0	0
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions)	69,623	51,062	0	0
	19 Depreciation (attach schedule) and depletion	0	0	0	
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	343,052	323,908	0	0
	24 Total operating and administrative expenses. Add lines 13 through 23	1,237,777	874,591	0	325,481
25 Contributions, gifts, grants paid	4,118,676			4,118,676	
26 Total expenses and disbursements. Add lines 24 and 25	5,356,453	874,591	0	4,444,157	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-2,113,089				
b Net investment income (if negative, enter -0-)		2,363,822			
c Adjusted net income (if negative, enter -0-)			0		

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

(HTA)

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Part II Balance Sheets		Beginning of year	End of year	
			(a) Book Value	(b) Book Value
Assets	1 Cash—non-interest-bearing	-25,294	-21,097	
	2 Savings and temporary cash investments	1,991,811	736,017	
	3 Accounts receivable ▶	0		
	Less allowance for doubtful accounts ▶	0	0	0
	4 Pledges receivable ▶	0		
	Less allowance for doubtful accounts ▶	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule) ▶	0		
	Less allowance for doubtful accounts ▶	0	0	0
	8 Inventories for sale or use		0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U S and state government obligations (attach schedule)	0	0	0
	b Investments—corporate stock (attach schedule)	0	0	0
	c Investments—corporate bonds (attach schedule)	0	0	0
Liabilities	11 Investments—land, buildings, and equipment basis ▶	0		
	Less accumulated depreciation (attach schedule) ▶	0	0	0
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	84,228,863	83,238,671	94,404,337
	14 Land, buildings, and equipment basis ▶	0		
	Less accumulated depreciation (attach schedule) ▶	0	0	0
	15 Other assets (describe ▶)	0	0	0
	16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	86,195,380	83,953,591	94,404,337
	17 Accounts payable and accrued expenses		0	
	18 Grants payable			
Net Assets or Fund Balances	19 Deferred revenue		0	
	20 Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe ▶)	0	0	
	23 Total liabilities (add lines 17 through 22)	0	0	
	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☐			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒			
	27 Capital stock, trust principal, or current funds	86,195,380	83,953,591	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see page 17 of the instructions)	86,195,380	83,953,591	
	31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	86,195,380	83,953,591	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	86,195,380
2	Enter amount from Part I, line 27a	2	-2,113,089
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	275,950
4	Add lines 1, 2, and 3	4	84,358,241
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	404,650
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	83,953,591

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	1,625,100
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions). If (loss), enter -0- in Part I, line 8.			3	

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2009	4,591,648	97,781,075	0.046958
2008	6,240,983	87,579,034	0.071261
2007	3,910,288	97,033,958	0.040298
2006	2,736,687	108,695,849	0.025177
2005	2,861,746	108,900,036	0.026279
2 Total of line 1, column (d)			2 0.209973
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.041995
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 91,151,990
5 Multiply line 4 by line 3			5 3,827,928
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 23,638
7 Add lines 5 and 6			7 3,851,566
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.			8 4,444,157

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	23,638
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0
3 Add lines 1 and 2		3	23,638
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	23,638
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	22,125	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	3,000	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	25,125	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	0	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	1,487	
11 Enter the amount of line 10 to be Credited to 2011 estimated tax	11	0	

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ▶ N/A				
14	The books are in care of ▶ BNY MELLON, N A	Telephone no ▶ (412) 234-8833		
Located at ▶ P.O. BOX 185, PITTSBURGH, PA		ZIP+4 ▶ 15230-0185		
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶				X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes ☐ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010?	☐ Yes ☒ No	
If "Yes," list the years 20____, 20____, 20____, 20____		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see page 22 of the instructions)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here		
▶ 20____, 20____, 20____, 20____		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No	
b If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010)	3b	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)?**5b** N/A

Organizations relying on a current notice regarding disaster assistance check here

☐**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If "Yes" to 6b, file Form 8870.**6b** X**7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**7b** N/A**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY MELLON, N A P.O. BOX 185 PITTSBURGH PA 15230-0185	TRUSTEE SEE ATTACHED	974,471	0	0
BNY MELLON, N A FEE REIMBURSEMENT	TRUSTEE	00 -162,250	0	0
		00 0	0	0
		00 0	0	0

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

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

Total number of other employees paid over \$50,000

☐ NONE

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services (see page 23 of the instructions). If none, enter "NONE."**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0
		0
		0
		0
		0
		0

Total number of others receiving over \$50,000 for professional services **NONE****Part IX-A Summary of Direct Charitable Activities**

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

	Expenses
1 NONE	
2	
3	
4	

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

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

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

Total. Add lines 1 through 3 **NONE**

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	90,947,973
b	Average of monthly cash balances	1b	1,592,118
c	Fair market value of all other assets (see page 25 of the instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	92,540,091
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	92,540,091
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see page 25 of the instructions)	4	1,388,101
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4.	5	91,151,990
6	Minimum investment return. Enter 5% of line 5	6	4,557,600

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

1	Minimum investment return from Part X, line 6	1	4,557,600
2a	Tax on investment income for 2010 from Part VI, line 5	2a	23,638
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	23,638
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	4,533,962
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	4,533,962
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	4,533,962

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	4,444,157
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	4,444,157
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	23,638
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,420,519

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

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

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				4,533,962
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			0	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2010				
a From 2005	NONE			
b From 2006	NONE			
c From 2007	NONE			
d From 2008	1,125,690			
e From 2009	NONE			
f Total of lines 3a through e	1,125,690			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 4,444,157				
a Applied to 2009, but not more than line 2a			0	
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		0		
c Treated as distributions out of corpus (Election required—see page 26 of the instructions)	0			
d Applied to 2010 distributable amount				4,444,157
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))	89,805			89,805
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	1,035,885			
b Prior years' undistributed income. Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	0			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	1,035,885			
10 Analysis of line 9				
a Excess from 2006	0			
b Excess from 2007	0			
c Excess from 2008	1,035,885			
d Excess from 2009	0			
e Excess from 2010	0			

N/A

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

b 85% of line 2a

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

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

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

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

a "Assets" alternative test—enter

(1) Value of all assets

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

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

c "Support" alternative test—enter

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

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

(3) Largest amount of support from an exempt organization

(4) Gross investment income

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines.

NOT APPLICABLE

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

NOT APPLICABLE

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			▶ 3a	4,118,676
b Approved for future payment NONE				
Total			▶ 3b	NONE

Part XVI-A

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See page 28 of the instructions)
1	Program service revenue					
a			0		0	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
f			0		0	0
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities			14	1,676,150	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory	900001	-1,004	18	1,625,100	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a <u>OTHER PARTNERSHIP INCOME</u>	900001	-110	14	-56,772	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
12	Subtotal Add columns (b), (d), and (e)		-1,114		3,244,478	0
13	Total. Add line 12, columns (b), (d), and (e)				13	3,243,364

Part XVI-B

[illegible]

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

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

Untitled

108427QN124	THE 1994	CHARLE	CASH	0.00	8,765.37	8,765.37
108427QN124	THE 1994	CHARLE	COVIDIEN PLC	3,650.00	194,289.50	172,511.75
108427QN124	THE 1994	CHARLE	TYCO INTERNATIONAL LTD	4,070.00	201,180.10	79,240.05
108427QN124	THE 1994	CHARLE	AT&T INC	8,220.00	258,190.20	260,811.07
108427QN124	THE 1994	CHARLE	ALLIANCE DATA SYS CORP	2,040.00	191,902.80	113,334.18
108427QN124	THE 1994	CHARLE	ALLSCRIPTS HEALTHCARE SOLUTI	5,200.00	100,984.00	88,444.24
108427QN124	THE 1994	CHARLE	AMAZON.COM INC	811.00	165,841.39	163,028.84
108427QN124	THE 1994	CHARLE	AMERICAN EXPRESS CO	4,140.00	214,038.00	173,470.32
108427QN124	THE 1994	CHARLE	AMERIPRISE FINANCIAL INC	3,160.00	182,268.80	76,064.29
108427QN124	THE 1994	CHARLE	ANADARKO PETROLEUM CORP	1,470.00	112,837.20	62,528.07
108427QN124	THE 1994	CHARLE	APACHE CORP	2,458.00	303,292.62	160,525.82
108427QN124	THE 1994	CHARLE	APPLE INC	1,591.00	534,050.97	223,612.70
108427QN124	THE 1994	CHARLE	AUTOLIV INC	1,300.00	101,985.00	33,699.25

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TAX MARKET VALUE DETAIL REPORT FOR PFSS TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108427QN124	THE 1994	CHARLE	BNY MELLON MONEY MARKET FUND	190,059.20	190,059.20	190,059.20
108427QN124	THE 1994	CHARLE	BNY MELLON S/T US GOV SECS-M	161,733.98	1,982,858.63	1,991,868.83
108427QN124	THE 1994	CHARLE	BNY MELLON INTERMEDIATE BD-M	23,746.71	307,757.45	312,070.74
108427QN124	THE 1994	CHARLE	BNY MELLON EMERGING MKTS-M	867,003.12	10,230,636.90	8,697,417.84
108427QN124	THE 1994	CHARLE	BNY MELLON INTERNATIONAL-M	262,044.25	2,953,238.77	3,029,670.22
108427QN124	THE 1994	CHARLE	B M C SOFTWARE INC	3,620.00	198,014.00	180,418.22
108427QN124	THE 1994	CHARLE	BANK OF AMERICA CORP	22,720.00	249,011.20	285,354.44
108427QN124	THE 1994	CHARLE	CBS CORP-CLASS BW/I	4,710.00	134,187.90	126,411.22
108427QN124	THE 1994	CHARLE	CIGNA CORP	2,530.00	130,117.90	61,801.23
108427QN124	THE 1994	CHARLE	CAPITAL ONE FINANCIAL CORP	5,340.00	275,917.80	214,966.95
108427QN124	THE 1994	CHARLE	CARNIVAL CORP	2,740.00	103,106.20	85,569.66
108427QN124	THE 1994	CHARLE	CATERPILLAR INC	1,861.00	198,122.06	119,751.99
108427QN124	THE 1994	CHARLE	CENTRAL PROPERTIES INC	120.00	135,878.40	0.00
108427QN124	THE 1994	CHARLE	CHUBB CORP	2,530.00	158,403.30	114,862.17
108427QN124	THE 1994	CHARLE	CITIGROUP INC	2,793.00	116,300.52	135,060.91
108427QN124	THE 1994	CHARLE	COMERICA INC	3,620.00	125,143.40	132,169.36
108427QN124	THE 1994	CHARLE	CONOCOPHILLIPS	3,690.00	277,451.10	213,184.36
108427QN124	THE 1994	CHARLE	CUMMINS INC	2,311.00	239,165.39	78,773.90
108427QN124	THE 1994	CHARLE	DANAHER CORP	2,390.00	126,646.10	66,188.99
108427QN124	THE 1994	CHARLE	DREYFUS INFILTN ADJ SEC-INST	239,639.15	3,170,426.01	3,007,148.50
108427QN124	THE 1994	CHARLE	DREYFUS GLOBAL REAL ES SEC-I	260,416.66	2,010,416.67	2,000,000.00
108427QN124	THE 1994	CHARLE	DU PONT (E I) DE NEMOURS	2,070.00	111,883.50	55,063.86
108427QN124	THE 1994	CHARLE	E M C CORP MASS	7,690.00	211,859.50	127,610.81
108427QN124	THE 1994	CHARLE	ENERGIZER HLDGS INC	1,470.00	106,369.20	103,906.56
108427QN124	THE 1994	CHARLE	ENSCO PLC	3,720.00	198,276.00	214,321.19
108427QN124	THE 1994	CHARLE	EXXON MOBIL CORP	4,420.00	359,699.60	264,695.74
108427QN124	THE 1994	CHARLE	FORD MOTOR CO	12,040.00	166,031.60	202,896.82
108427QN124	THE 1994	CHARLE	GENERAL ELECTRIC COMPANY	17,270.00	325,712.20	445,556.57
108427QN124	THE 1994	CHARLE	GOOGLE INC - CL A	407.00	206,096.66	180,113.58
108427QN124	THE 1994	CHARLE	HALLIBURTON CO	3,514.00	179,214.00	90,520.31
108427QN124	THE 1994	CHARLE	HESS CORP	2,415.00	180,545.40	107,532.68
108427QN124	THE 1994	CHARLE	HONEYWELL INTL INC	3,550.00	211,544.50	131,525.21
108427QN124	THE 1994	CHARLE	HUMAN GENOME SCIENCES INC	5,550.00	136,197.00	156,288.12
108427QN124	THE 1994	CHARLE	INFORMATICA CORP	2,420.00	141,400.60	72,494.22
108427QN124	THE 1994	CHARLE	INTERNATIONAL BUSINESS MACHI	2,163.00	371,062.65	219,231.34

Untitled

108427QN124	THE 1994	CHARLE 46625H100	JP MORGAN CHASE & CO	7,290.00	298,452.60	175,504.75
108427QN124	THE 1994	CHARLE 4812IA670	HIGHBRIDGE DYNAMIC COMM STRA	92,066.43	1,813,708.75	2,000,000.00
108427QN124	THE 1994	CHARLE 532716107	LIMITED BRANDS INC	2,990.00	114,965.50	52,547.13
108427QN124	THE 1994	CHARLE 5815Q103	MCKESSON CORPORATION	3,200.00	267,680.00	160,956.94
108427QN124	THE 1994	CHARLE 58933Y105	MERCK & CO INC	5,582.00	196,988.78	104,196.30
108427QN124	THE 1994	CHARLE 617446448	MORGAN STANLEY	4,670.00	107,456.70	122,590.68
108427QN124	THE 1994	CHARLE 63872T885	ASG GLOBAL ALTERNATIVES FUND	47,123.67	520,716.62	522,765.46
108427QN124	THE 1994	CHARLE 651229106	NEWELL RUBBERMAID INC	10,920.00	172,317.60	196,260.28
108427QN124	THE 1994	CHARLE 65248E203	NEWS CORP INC	15,350.00	277,528.00	233,170.23
108427QN124	THE 1994	CHARLE 65339F101	NEXTERA ENERGY INC	4,920.00	282,703.20	272,133.14
108427QN124	THE 1994	CHARLE 655664100	NORDSTROM INC	3,480.00	163,351.20	115,783.32
108427QN124	THE 1994	CHARLE 655844108	NORFOLK SOUTHERN CORP	2,810.00	210,553.30	139,196.25
108427QN124	THE 1994	CHARLE 674599105	OCCIDENTAL PETROLEUM CORP	3,968.00	412,830.72	256,457.85

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108427QN124	THE 1994	CHARLE 681919106	OMNICOM GROUP INC	4,710.00	226,833.60	198,281.46
108427QN124	THE 1994	CHARLE 68389X105	ORACLE CORP	11,380.00	374,515.80	193,856.24
108427QN124	THE 1994	CHARLE 69351T106	PPL CORP	4,670.00	129,966.10	120,672.73
108427QN124	THE 1994	CHARLE 713448108	PEPSICO INC	5,130.00	361,305.90	317,289.32
108427QN124	THE 1994	CHARLE 717081103	PFIZER INC	15,760.00	324,656.00	231,106.75
108427QN124	THE 1994	CHARLE 718172109	PHILIP MORRIS INTERNAT-W/I	2,720.00	181,614.40	118,311.27
108427QN124	THE 1994	CHARLE 74005P104	PRAXAIR INC	1,440.00	156,081.60	76,498.90
108427QN124	THE 1994	CHARLE 742718109	PROCTER & GAMBLE CO	2,910.00	184,988.70	160,982.07
108427QN124	THE 1994	CHARLE 747525103	QUALCOMM INC	5,060.00	287,357.40	197,780.09
108427QN124	THE 1994	CHARLE 78356A160	RYDEX MANAGED FUTURES STRATE	66,173.84	1,694,050.36	1,650,000.00
108427QN124	THE 1994	CHARLE 790849103	ST JUDE MEDICAL INC	4,070.00	194,057.60	211,334.15
108427QN124	THE 1994	CHARLE 808513105	SCHWAB CHARLES CORP NEW	7,580.00	124,691.00	122,563.52
108427QN124	THE 1994	CHARLE 86271F727	DREYFUS US EQUITY FUND-I	342,367.96	4,971,182.88	4,090,466.26
108427QN124	THE 1994	CHARLE 86271F768	DREYFUS PRE STRAT INTER ST-I	281,837.27	4,024,636.26	3,248,826.01
108427QN124	THE 1994	CHARLE 88076W103	TERADATA CORPORATION	2,630.00	158,326.00	128,798.44
108427QN124	THE 1994	CHARLE 883203101	TEXTRON INC	6,180.00	145,909.80	107,912.95
108427QN124	THE 1994	CHARLE 883556102	THERMO FISHER SCIENTIFIC INC	4,040.00	260,135.60	177,323.33
108427QN124	THE 1994	CHARLE 887317303	TIME WARNER INC	2,823.00	102,672.51	56,274.81
108427QN124	THE 1994	CHARLE 904767704	UNILEVER PLC ADR	9,220.00	298,635.80	265,212.46
108427QN124	THE 1994	CHARLE 91912E105	VALE SA-SP ADR	5,550.00	177,322.50	67,357.18
108427QN124	THE 1994	CHARLE 949746101	WELLS FARGO & COMPANY	12,340.00	346,260.40	325,964.27
108427QN124	THE 1994	CHARLE 98956P102	ZIMMER HOLDINGS INC	2,180.00	137,776.00	150,750.33
108427QN124	THE 1994	CHARLE 99RR89692	THE DORSET ENERGY FUND LIMIT	467.28	24,083.09	21,680.76
108427QN124	THE 1994	CHARLE 99VABX5	ALCENTRA MEZZANINE III	248,687.00	194,572.71	248,687.00
108427QN124	THE 1994	CHARLE 99VAC037	SIGULER GUFF DOF IV LP	220,000.00	202,356.00	220,000.00
108427QN124	THE 1994	CHARLE 99VAC045	LIAB-SIGULER GUFF DOV IV	780,000.00	0.00	0.00
108427QN124	THE 1994	CHARLE 99VACM00	BNY MELLON PRIVATE EQUITY FU	300,000.00	300,000.00	300,000.00
108427QN124	THE 1994	CHARLE 999D90717	LIAB-MELLON PRIVATE EQUITY F	360,000.00	0.00	0.00
108427QN124	THE 1994	CHARLE 999F04259	LIAB-BNY MELLON PE FUND VI	700,000.00	0.00	0.00
108427QN124	THE 1994	CHARLE 999G03171	LIAB-ALCENTRA MEZZANINE III	501,313.00	0.00	0.00
108427QN124	THE 1994	CHARLE 999G31839	THE OPTIMA PARTNERS FOCUS FU	1,700,000.00	0.00	0.00
108427QN124	THE 1994	CHARLE 999Q14148	IVY CLARUS ASSOCIATES II, LL	166,812.07	1,945,595.91	2,000,000.00
108427QN124	THE 1994	CHARLE 999Z26613	THE DORSET ENERGY FD LTD MAY	76,482.46	76,482.46	256,183.36
108427QN124	THE 1994	CHARLE 999Z27454	OPTIMA PARTNR GLBL FD LTD MA	31,025.71	1,606,759.47	1,478,319.24
108427QN124	THE 1994	CHARLE 999Z27488	OPTIMA PARTNR GLBL FD LTD MA	100,000.00	972,450.00	1,000,000.00

			228 ARCH STREET	Untitled			
108427QN124	THE 1994	CHARLE 999Z42735					165,000.00
108427QN124	THE 1994	CHARLE 999Z45084	THE ABSOLUTE RETURN FUND SPV	1.00	160,128.61	20,847.14	33,545.34
108427QN124	THE 1994	CHARLE 999Z54284	THE OPTIMA DISCRETIONARY MAC	119,388.73	55,364.30	1,258,357.21	1,250,000.00
108427QN124	THE 1994	CHARLE 999Z86567	MELLON OPTIMA L/S STRATEGY F	1,668.47	1,750,000.00	5,617,301.34	4,646,089.06
108427QN124	THE 1994	CHARLE 999Z87292	EACM EVENT-DRIVEN OFFSHORE F	1,440,000.00	1,475,950.00	2,128,583.97	2,000,000.00
108427QN124	THE 1994	CHARLE 999I00373	MELLON PRIVATE EQUITY FUND I	1,050,000.00	1,569,744.00	1,417,695.17	1,260,090.74
108427QN124	THE 1994	CHARLE 999I37425	MELLON PRIVATE EQUITY FUND V		1,063,020.00		1,050,000.00
108427QN124	THE 1994	CHARLE 999Z05511	BNY MELLON PRIVATE EQUITY FU				

TOTAL FOR ACCT#108427QN124						67,094,179.00	58,929,426.49

untitled

108436K9000	1994	CHARLES B	G2554F113	COVIDIEN PLC	3,100.00	165,013.00	119,485.21
108436K9000	1994	CHARLES B	G491BT108	INVESCO LTD	5,470.00	127,998.00	92,189.67
108436K9000	1994	CHARLES B	00846U101	AGILENT TECHNOLOGIES INC	3,710.00	189,618.10	140,706.41
108436K9000	1994	CHARLES B	020002101	ALLSTATE CORP	5,200.00	158,756.00	162,545.99
108436K9000	1994	CHARLES B	037833100	APPLE INC	717.00	240,675.39	118,153.72
108436K9000	1994	CHARLES B	042068106	ARM HLDGS PLC	4,800.00	136,464.00	148,012.80
108436K9000	1994	CHARLES B	054937107	B B & T CORPORATION	4,680.00	125,611.20	122,311.80
108436K9000	1994	CHARLES B	05569M616	BNY MELLON MONEY MARKET FUND	10,368.44	10,368.44	10,368.44
108436K9000	1994	CHARLES B	05569M616	BNY MELLON MONEY MARKET FUND	23,876.01	23,876.01	23,876.01
108436K9000	1994	CHARLES B	056752108	BAIDU, INC.	1,238.00	173,480.94	123,435.74
108436K9000	1994	CHARLES B	071813109	BAXTER INTERNATIONAL INC	2,580.00	154,000.20	116,340.16
108436K9000	1994	CHARLES B	13342B105	CAMERON INTERNATIONAL CORP	2,950.00	148,355.50	152,278.34
108436K9000	1994	CHARLES B	143658300	CARNIVAL CORP	2,790.00	104,987.70	123,708.52
108436K9000	1994	CHARLES B	149123101	CATERPILLAR INC	2,120.00	225,695.20	131,458.46
108436K9000	1994	CHARLES B	150870103	CELANESE CORP -SER A	3,820.00	203,644.20	139,112.73
108436K9000	1994	CHARLES B	172967424	CITIGROUP INC	5,420.00	225,688.80	262,394.19
108436K9000	1994	CHARLES B	18683K101	CLIFFS NATS RES INC	1,130.00	104,468.50	31,070.05
108436K9000	1994	CHARLES B	191216100	COCA - COLA CO	2,480.00	166,879.20	139,829.20
108436K9000	1994	CHARLES B	192446102	COGNIZANT TECHNOLOGY Solutio	2,060.00	151,080.40	112,354.24
108436K9000	1994	CHARLES B	254687106	WALT DISNEY CO/THE	4,590.00	179,193.60	141,130.56
108436K9000	1994	CHARLES B	260003108	DOVER CORP	2,240.00	151,872.00	151,143.33
108436K9000	1994	CHARLES B	30231G102	EXXON MOBIL CORP	1,970.00	160,318.60	119,979.77
108436K9000	1994	CHARLES B	406216101	HALLIBURTON CO	3,070.00	156,570.00	91,197.66
108436K9000	1994	CHARLES B	438516106	HONEYWELL INTL INC	2,960.00	176,386.40	105,063.70
108436K9000	1994	CHARLES B	478366107	JOHNSON CONTROLS INC	4,540.00	189,136.40	111,734.32
108436K9000	1994	CHARLES B	50075N104	KRAFT FOODS INC CL A	4,590.00	161,705.70	128,039.32
108436K9000	1994	CHARLES B	517834107	LAS VEGAS SANDS CORP	3,100.00	130,851.00	130,391.27

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108436K9000	1994 CHARLES B	779376102	ROVI CORP	3,000.00	172,080.00	152,325.04
108436K9000	1994 CHARLES B	79466L302	SALESFORCE.COM INC	1,433.00	213,488.34	144,263.77
108436K9000	1994 CHARLES B	845467109	SOUTHWESTERN ENERGY CO	3,640.00	156,083.20	135,266.56
108436K9000	1994 CHARLES B	91913Y100	VALERO ENERGY CORP NEW	5,370.00	137,310.90	154,752.66
108436K9000	1994 CHARLES B	942683103	WATSON PHARMACEUTICALS INC	2,730.00	187,632.90	129,886.91
TOTAL FOR ACCT#108436K9000						3,964,806.55
108436K9010	1994 CHARLES B	G0457F107	CASH	0.00	324.00	324.00
108436K9010	1994 CHARLES B	G10082140	ARCOS DORADOS HOLDINGS INC-A	1,600.00	33,744.00	37,878.12
108436K9010	1994 CHARLES B	G30397106	ENERGY XII BERMUDA LTD.	1,180.00	39,199.60	21,823.75
108436K9010	1994 CHARLES B	G3075P101	ENDURANCE SPECIALTY HLDGS	1,080.00	44,636.40	48,813.62
108436K9010	1994 CHARLES B	G94368100	ENSTAR GROUP LTD	370.00	38,661.30	28,035.99
108436K9010	1994 CHARLES B	G96666105	WARNER CHILCOTT PLC - CLASS	2,000.00	48,260.00	49,492.40
108436K9010	1994 CHARLES B	V5633W109	WILLIS GROUP HOLDINGS PUBLIC	660.00	27,132.60	20,286.86
108436K9010	1994 CHARLES B	002896207	MAKEMYTRIP LTD	1,510.00	36,995.00	43,573.16
108436K9010	1994 CHARLES B	004764106	ABERCROMBIE & FITCH CO CL A	850.00	56,882.00	33,241.59
108436K9010	1994 CHARLES B		ACME PACKET INC	890.00	62,415.70	26,150.84

Untitled

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108436K9010	1994 CHARLES B	008252108	AFFILIATED MANAGERS GROUP INC	452.00	45,855.40	34,587.06
108436K9010	1994 CHARLES B	023111206	AMARIN CORPORATION PLC -ADR	10,930.00	157,719.90	73,764.03
108436K9010	1994 CHARLES B	031100100	AMETEK INC NEW	1,160.00	52,084.00	32,502.77
108436K9010	1994 CHARLES B	032803108	ANCESTRY.COM INC	1,510.00	62,498.90	54,237.47
108436K9010	1994 CHARLES B	043176106	ARUBA NETWORKS INC	2,330.00	68,851.50	37,501.68
108436K9010	1994 CHARLES B	045487105	ASSOCIATED BANC CORP	1,810.00	25,159.00	24,757.77
108436K9010	1994 CHARLES B	049164205	ATLAS AIR, INC	500.00	29,755.00	24,918.04
108436K9010	1994 CHARLES B	05569M616	BNY MELLON MONEY MARKET FUND	10,917.08	10,917.08	10,917.08
108436K9010	1994 CHARLES B	05569M616	BNY MELLON MONEY MARKET FUND	81,514.47	81,514.47	81,514.47
108436K9010	1994 CHARLES B	073302101	B E AEROSPACE INC	1,120.00	45,707.20	30,315.60
108436K9010	1994 CHARLES B	101121101	BOSTON PROPERTIES INC	315.00	33,440.40	32,590.22
108436K9010	1994 CHARLES B	103178103	BRIGHAM EXPLORATION CO	1,370.00	41,004.10	27,673.66
108436K9010	1994 CHARLES B	125269100	CF INDUSTRIES HOLDINGS INC	280.00	39,667.60	38,808.98
108436K9010	1994 CHARLES B	12561W105	CLECO CORP NEW	1,100.00	38,335.00	30,913.88
108436K9010	1994 CHARLES B	12621E103	CONSECO FINANCIAL GROUP INC	3,530.00	27,922.30	21,293.31
108436K9010	1994 CHARLES B	12686C109	CABLEVISION SYS CORP CL A	770.00	27,881.70	26,731.52
108436K9010	1994 CHARLES B	127097103	CABOT OIL & GAS CORP CL A	830.00	55,037.30	28,682.55
108436K9010	1994 CHARLES B	133131102	CAMDEN PROPERTY TRUST REIT	530.00	33,718.60	24,583.15
108436K9010	1994 CHARLES B	14159U202	CARDIOME PHARMA CORPORATION	9,270.00	41,251.50	57,461.94
108436K9010	1994 CHARLES B	144285103	CARPENTER TECHNOLOGY CORP	700.00	40,376.00	35,622.58
108436K9010	1994 CHARLES B	149150104	CATHAY GENERAL BANCORP	2,220.00	36,385.80	27,609.53
108436K9010	1994 CHARLES B	15670S105	CENVEO INC	8,400.00	53,760.00	53,423.47
108436K9010	1994 CHARLES B	168615102	CHICOS FAS INC	2,750.00	41,882.50	37,924.98
108436K9010	1994 CHARLES B	171779309	CIENA CORP	1,380.00	25,364.40	39,654.58
108436K9010	1994 CHARLES B	18683K101	CLIFFS NATS RES INC	380.00	35,131.00	20,988.37
108436K9010	1994 CHARLES B	232806109	CYPRESS SEMICONDUCTOR CORP	2,350.00	49,679.00	29,857.55
108436K9010	1994 CHARLES B	23334L102	DSW INC-CLASS A	810.00	40,994.10	32,285.88

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108436K9010	1994 CHARLES B	256664103	DOLLAR FINANCIAL CORP	5,895.00	127,626.75	87,573.52
108436K9010	1994 CHARLES B	25960P109	DOUGLAS EMMETT INC-W/I	2,250.00	44,752.50	31,556.60
108436K9010	1994 CHARLES B	261608103	DRESSER-RAND GROUP INC	690.00	37,087.50	35,123.03
108436K9010	1994 CHARLES B	26884L109	E Q T CORP	830.00	43,591.60	43,400.75
108436K9010	1994 CHARLES B	27579R104	EAST WEST BANCORP INC	2,300.00	46,483.00	48,162.80
108436K9010	1994 CHARLES B	277432100	EASTMAN CHEM CO	610.00	62,262.70	44,867.72
108436K9010	1994 CHARLES B	29384R105	ENTROPIC COMMUNICATIONS INC	3,060.00	27,203.40	36,868.99
108436K9010	1994 CHARLES B	311642102	FARO TECHNOLOGIES INC	770.00	33,726.00	34,106.82
108436K9010	1994 CHARLES B	315616102	F5 NETWORKS INC	412.00	45,423.00	23,151.16
108436K9010	1994 CHARLES B	34354P105	FLOWSERVE CORPORATION	301.00	33,076.89	39,032.79
108436K9010	1994 CHARLES B	346233109	FORESTAR GROUP INC	2,250.00	36,967.50	34,073.25
108436K9010	1994 CHARLES B	34959E109	FORTINET INC	3,000.00	81,870.00	27,359.22
108436K9010	1994 CHARLES B	35804H106	FRESH MARKET INC/THE	970.00	37,519.60	40,567.63
108436K9010	1994 CHARLES B	3623E0209	GT SOLAR INTERNATIONAL INC	3,970.00	64,314.00	37,204.18
108436K9010	1994 CHARLES B	365558105	GARDNER DENVER MACHY INC	490.00	41,184.50	27,365.06
108436K9010	1994 CHARLES B	37954N206	GLOBE SPECIALTY METALS INC	2,310.00	51,790.20	27,899.47
108436K9010	1994 CHARLES B	404303109	HSN INC	1,490.00	49,050.80	51,864.37
108436K9010	1994 CHARLES B	421906108	HEALTHCARE SERVICES GROUP IN	1,760.00	28,600.00	24,785.93
108436K9010	1994 CHARLES B	421933102	HEALTH MGMT ASSOC INC NEW CL	2,960.00	31,908.80	24,755.15
108436K9010	1994 CHARLES B	44107P104	HOST HOTELS & RESORTS INC	2,372.00	40,205.40	29,567.47
108436K9010	1994 CHARLES B	446150104	HUNTINGTON BANCSHARES INC	7,700.00	50,512.00	42,233.01

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108436K9010	1994	CHARLES B	44980X109	IPG PHOTONICS CORP	470.00	34,173.70	33,706.90
108436K9010	1994	CHARLES B	45746L200	INLAND REAL ESTATE	2,970.00	26,225.10	27,899.00
108436K9010	1994	CHARLES B	45866S106	INTERFACE INC CL A	2,000.00	38,740.00	25,924.92
108436K9010	1994	CHARLES B	460690100	INTERPUBLIC GROUP COS INC	4,030.00	50,375.00	39,264.11
108436K9010	1994	CHARLES B	462044108	ION GEOPHYSICAL CORP	3,050.00	28,853.00	39,055.46
108436K9010	1994	CHARLES B	46568S105	ITC HOLDINGS CORP	700.00	50,239.00	40,050.69
108436K9010	1994	CHARLES B	48116S108	JOY GLOBAL INC	300.00	28,572.00	23,050.89
108436K9010	1994	CHARLES B	48242W106	KBR INC	1,070.00	40,328.30	27,100.70
108436K9010	1994	CHARLES B	482470200	KIT DIGITAL INC	2,490.00	29,730.60	38,234.14
108436K9010	1994	CHARLES B	485170302	KANSAS CITY SOUTHERN	890.00	52,803.70	35,043.34
108436K9010	1994	CHARLES B	494580103	KINDRED HEALTHCARE INC	920.00	19,752.40	25,621.17
108436K9010	1994	CHARLES B	50015Q100	KODIAK OIL & GAS CORP	4,860.00	28,042.20	34,225.58
108436K9010	1994	CHARLES B	50077C106	KRATON PERFORMANCE POLYMERS	1,050.00	41,128.50	39,325.31
108436K9010	1994	CHARLES B	50105F105	KRONOS WORLDWIDE INC	1,180.00	37,111.00	32,731.75
108436K9010	1994	CHARLES B	52186S204	LEAR CORP W/I	1,000.00	53,480.00	49,898.80
108436K9010	1994	CHARLES B	53071M708	LIBERTY MEDIA-STARZ SR A-W/I	750.00	56,430.00	54,960.71
108436K9010	1994	CHARLES B	54142L109	LOGMEIN INC	1,110.00	42,812.70	49,960.13
108436K9010	1994	CHARLES B	552697104	MDC PARTNERS INC-A	5,500.00	99,330.00	74,921.72
108436K9010	1994	CHARLES B	563571108	MANITOWOC COMPANY INC	2,330.00	39,237.20	45,752.16
108436K9010	1994	CHARLES B	56418H100	MANPOWER INC	500.00	26,825.00	25,999.67
108436K9010	1994	CHARLES B	56509R108	MAP PHARMACEUTICALS INC	2,870.00	45,833.90	46,100.45
108436K9010	1994	CHARLES B	584690309	MEDICIS PHARMACEUTICAL CORP	940.00	35,879.80	32,290.03
108436K9010	1994	CHARLES B	58502B106	MEDNAX INC	560.00	40,426.40	32,846.98
108436K9010	1994	CHARLES B	589889104	MERIT MED SYS INC	2,012.00	36,155.64	32,859.98
108436K9010	1994	CHARLES B	591708102	METROPICS COMMUNICATIONS INC	1,940.00	33,387.40	32,381.70
108436K9010	1994	CHARLES B	61748W108	MORGANS HOTEL GROUP CO	7,400.00	53,206.00	55,703.25
108436K9010	1994	CHARLES B	620107102	MOTRICITY INC	5,770.00	44,602.10	110,739.75

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108436K9010	1994	CHARLES B	63607P208	2,350.00	27,119.00	28,292.95
108436K9010	1994	CHARLES B	63934E108	900.00	50,814.00	46,024.31
108436K9010	1994	CHARLES B	655663102	790.00	43,331.50	40,885.65
108436K9010	1994	CHARLES B	67059M100	4,460.00	32,691.80	39,492.46
108436K9010	1994	CHARLES B	682128103	1,180.00	41,075.80	33,137.35
108436K9010	1994	CHARLES B	682189105	3,670.00	38,424.90	26,951.16
108436K9010	1994	CHARLES B	683757108	1,210.00	49,537.40	16,380.01
108436K9010	1994	CHARLES B	708160106	1,040.00	35,921.60	40,645.18
108436K9010	1994	CHARLES B	73179V103	490.00	33,241.60	26,115.87
108436K9010	1994	CHARLES B	750086100	1,690.00	72,230.60	37,097.85
108436K9010	1994	CHARLES B	75604L105	2,490.00	58,241.10	77,234.63
108436K9010	1994	CHARLES B	7591EP100	3,390.00	21,018.00	24,616.79
108436K9010	1994	CHARLES B	768573107	1,860.00	73,637.40	33,516.31
108436K9010	1994	CHARLES B	776696106	500.00	41,650.00	27,683.55
108436K9010	1994	CHARLES B	779376102	840.00	48,182.40	25,776.80
108436K9010	1994	CHARLES B	779382100	1,820.00	70,634.20	71,263.85
108436K9010	1994	CHARLES B	78440X101	380.00	31,490.60	32,408.11
108436K9010	1994	CHARLES B	78505P100	970.00	57,152.40	38,130.87
108436K9010	1994	CHARLES B	80007P307	5,660.00	60,335.60	43,791.42
108436K9010	1994	CHARLES B	83616T108	1,760.00	52,307.20	40,511.10
108436K9010	1994	CHARLES B	854502101	530.00	38,186.50	38,857.74

untitled

108436K9010	1994	CHARLES B	85590A01	STARWOOD HOTELS & RESORTS WO	950.00	53,238.00	51,042.89
108436K9010	1994	CHARLES B	86272T106	STRATEGIC HOTELS & RESORTS I	4,950.00	35,046.00	30,888.50
108436K9010	1994	CHARLES B	864596101	SUCCESSFACTORS INC	1,460.00	42,924.00	35,322.93
108436K9010	1994	CHARLES B	867914103	SUNTRUST BANKS INC	1,400.00	36,120.00	36,786.70
108436K9010	1994	CHARLES B	86800U104	SUPER MICRO COMPUTER INC	1,670.00	26,870.30	31,195.95
108436K9010	1994	CHARLES B	880779103	TEREX CORP NEW	1,150.00	32,717.50	30,370.17
108436K9010	1994	CHARLES B	888706108	TIVO INC	5,670.00	58,344.30	63,868.67
108436K9010	1994	CHARLES B	893641100	TRANSDIGM GROUP INC	450.00	41,035.50	26,335.69
108436K9010	1994	CHARLES B	896818101	TRIUMPH GROUP INC NEW	440.00	43,815.20	40,451.61
108436K9010	1994	CHARLES B	913903100	UNIVERSAL HEALTH SERVICES CL	980.00	50,499.40	38,072.68
108436K9010	1994	CHARLES B	92769L101	VIRGIN MEDIA INC	1,070.00	32,025.10	32,311.11
108436K9010	1994	CHARLES B	92849E101	VITAMIN SHOPPE INC	2,730.00	124,924.80	63,037.07
108436K9010	1994	CHARLES B	92927K102	WABCO HOLDINGS INC-W/I	670.00	46,270.20	17,084.07
108436K9010	1994	CHARLES B	947890109	WEBSTER FINL CORP WATERBURY	1,950.00	40,989.00	38,540.05
108436K9010	1994	CHARLES B	976657106	WISCONSIN ENERGY CORP	700.00	21,945.00	19,846.47
108436K9010	1994	CHARLES B	98884U108	ZAGG INC	11,440.00	153,296.00	118,184.37
108436K9010	1994	CHARLES B	989701107	ZIONS BANCORPORATION	1,270.00	30,492.70	31,744.66
108436K9010	1994	CHARLES B	989922109	ZOLL MED CORP	990.00	56,093.40	43,466.15

TOTAL FOR ACCT#108436K9010

5,662,851.13 4,715,274.36

108436K9020	THE 1994	CHARLE		CASH	0.00	1,146.51	1,146.51
108436K9020	THE 1994	CHARLE	0017EP103	AMP LIMITED-UNSPONSORED ADR	1,620.00	33,825.60	31,784.40
108436K9020	THE 1994	CHARLE	00753G103	ADVANCED INFO SVC-SPON ADR	13,710.00	45,791.40	41,404.20

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108436K9020	THE 1994	CHARLE 009126202	AIR LIQUIDE ADR	3,040.00	87,460.80	68,670.20
108436K9020	THE 1994	CHARLE 03524A108	ANHEUSER BUSCH INBEV SPN ADR	700.00	40,607.00	44,499.98
108436K9020	THE 1994	CHARLE 045519402	ASSOC BRITISH FOODS-UNSP ADR	3,180.00	54,982.20	53,459.30
108436K9020	THE 1994	CHARLE 0523R107	BAE SYS PLC ADR	1,710.00	35,003.70	33,752.83
108436K9020	THE 1994	CHARLE 055434203	BG PLC	460.00	52,555.00	38,244.40
108436K9020	THE 1994	CHARLE 05569M616	BNY MELLON MONEY MARKET FUND	29,753.68	29,753.68	29,753.68
108436K9020	THE 1994	CHARLE 072730302	BAYER A G SPONSORED ADR	1,010.00	81,365.60	59,377.90
108436K9020	THE 1994	CHARLE 088606108	BHP LTD	770.00	72,865.10	55,124.30
108436K9020	THE 1994	CHARLE 110448107	BRITISH AMERICAN TOBACCO ADR	1,230.00	108,240.00	86,948.70
108436K9020	THE 1994	CHARLE 120738406	BUNZL PLC-SPONS ADR	840.00	53,180.40	47,502.00
108436K9020	THE 1994	CHARLE 15639K300	CENTRICA PLC- SP ADR	2,480.00	51,732.80	48,384.80
108436K9020	THE 1994	CHARLE 16941M109	CHINA MOBILE LTD-SPON ADR	1,190.00	55,668.20	58,742.09
108436K9020	THE 1994	CHARLE 19089R104	COBHAM PLC-UNSPON ADR	7,110.00	49,698.90	54,363.06
108436K9020	THE 1994	CHARLE 225401108	CREDIT SUISSE GROUP	480.00	18,729.60	20,409.60
108436K9020	THE 1994	CHARLE 23328E106	D N B NOR ASA-SPONSOR ADR	270.00	37,845.32	43,445.32
108436K9020	THE 1994	CHARLE 251566105	DEUTSCHE TELEKOM AG SPONSORE	3,220.00	50,328.60	42,504.00
108436K9020	THE 1994	CHARLE 257569103	DON QUIJOTE CO LTD-UNSP ADR	480.00	49,800.96	55,361.36
108436K9020	THE 1994	CHARLE 294821608	ERICSSON L M TEL CO ADR	4,470.00	64,278.60	48,745.75
108436K9020	THE 1994	CHARLE 358029106	PRESENTIUS MEDICAL CARE AG &	650.00	48,555.00	34,573.50
108436K9020	THE 1994	CHARLE 375916103	GILDANE ACTIVEWEAR INC.	1,130.00	39,742.10	34,295.50
108436K9020	THE 1994	CHARLE 37733W105	GLAXO SMITHKLINE PLC SPONS A	1,660.00	71,214.00	60,291.20

Untitled

108436K9020	THE	1994	CHARLE	42550U109	HENKEL AG AND CO. KGAA.	1,130.00	64,828.10	48,883.80
108436K9020	THE	1994	CHARLE	43358L101	HITACHI CONSTRUCT-UNSPON ADR	1,070.00	48,899.00	53,124.86
108436K9020	THE	1994	CHARLE	450936109	ICAP PLC-SPON ADR	1,680.00	25,704.00	20,899.20
108436K9020	THE	1994	CHARLE	45790H101	INPEX HLDGS-UNSPON ADR	830.00	61,727.10	42,523.80
108436K9020	THE	1994	CHARLE	464286848	ISHARES MSCI JAPAN INDEX FD	9,730.00	101,483.90	92,629.60
108436K9020	THE	1994	CHARLE	48667L106	KDDI CORP-UNSPONSORED ADR	740.00	53,435.40	36,659.60
108436K9020	THE	1994	CHARLE	502117203	L OREAL CO ADR	2,830.00	73,976.20	56,780.84
108436K9020	THE	1994	CHARLE	606769305	MITSUBISHI CORP SPONSORED AD	930.00	46,369.80	41,077.13
108436K9020	THE	1994	CHARLE	62474M108	MTN GROUP LTD-SPONS ADR	3,230.00	69,122.00	54,259.02
108436K9020	THE	1994	CHARLE	641069406	NESTLE SA SPON ADR REPSTG RE	1,340.00	83,589.20	68,220.74
108436K9020	THE	1994	CHARLE	651191108	NEWCREST MNG LTD ADR	2,510.00	101,655.00	75,601.20
108436K9020	THE	1994	CHARLE	654445303	NINTENDO OF AMERICA LTD ADR	950.00	22,135.00	33,592.00
108436K9020	THE	1994	CHARLE	65535H208	NOMURA HOLDINGS INC	5,730.00	28,248.90	30,942.00
108436K9020	THE	1994	CHARLE	66987V109	NOVARTIS AG-ADR	1,210.00	73,943.10	59,144.80
108436K9020	THE	1994	CHARLE	698341104	PANDORA A/S-ADR	3,780.00	30,088.80	44,334.49
108436K9020	THE	1994	CHARLE	71654V101	PETROLEO BRASILEIRO SA ADR	1,440.00	44,179.20	45,604.80
108436K9020	THE	1994	CHARLE	73755L107	POTASH CORP OF SASKATCHEWAN	939.00	53,513.61	35,001.85
108436K9020	THE	1994	CHARLE	771195104	ROCHE HOLDINGS LTD SPONSORED	1,390.00	58,324.40	44,535.60
108436K9020	THE	1994	CHARLE	80105N105	SANOFI	1,020.00	40,973.40	30,090.00
108436K9020	THE	1994	CHARLE	81012K309	SCOTTISH & SOUTHERN ENER -AD	2,610.00	58,777.20	46,562.40
108436K9020	THE	1994	CHARLE	83175M205	SMITH & NEPHEW P L C	940.00	50,910.40	39,809.00
108436K9020	THE	1994	CHARLE	85771P102	STATOIL ASA ADR	2,480.00	63,116.00	53,132.31
108436K9020	THE	1994	CHARLE	86558P109	SUMCO CORP-UNSPON ADR	930.00	31,638.60	30,780.12
108436K9020	THE	1994	CHARLE	87160A100	SYNGENTA AG ADR	1,090.00	73,640.40	45,909.38
108436K9020	THE	1994	CHARLE	874039100	TAIWAN SEMICONDUCTOR MFG CO	4,390.00	55,357.90	45,919.40
108436K9020	THE	1994	CHARLE	879246106	TELE NORTE LESTE PARTICIP PF	2,720.00	42,268.80	44,118.40
108436K9020	THE	1994	CHARLE	881575302	TESCO PLC SPONSORED ADR	2,700.00	52,920.00	49,950.00

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TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108436K9020	THE 1994 CHARLE	89151E109	TOTAL S.A. ADR	1,080.00	62,467.20	53,737.96
108436K9020	THE 1994 CHARLE	892331307	TOYOTA MOTOR CORP ADR	810.00	66,760.20	62,987.95
108436K9020	THE 1994 CHARLE	904784709	UNILEVER NV NEW YORK SHS ADR	950.00	31,207.50	29,326.50
108436K9020	THE 1994 CHARLE	98982M107	ZURICH FINL SVCS ADR	2,020.00	51,186.80	42,217.92

TOTAL FOR ACCT#108436K9020					2,956,814.98	2,551,141.25

Untitled

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108436S4000	1994 C B DEGENS	00206RAX0	CASH	0.00	13,802.63	13,802.63
108436S4000	1994 C B DEGENS	00206RAX0	AT&T INC	20,000.00	20,353.40	19,985.00
108436S4000	1994 C B DEGENS	03063PAC6	AMCAR 2010-3 A3	65,000.00	65,076.70	64,990.15
108436S4000	1994 C B DEGENS	03064PAC5	AMCAR 2011-3 A3	20,000.00	19,965.60	19,997.42
108436S4000	1994 C B DEGENS	05569M616	BNY MELLON MONEY MARKET FUND	96,787.46	96,787.46	96,787.46
108436S4000	1994 C B DEGENS	05569M616	BNY MELLON MONEY MARKET FUND	292,740.41	292,740.41	292,740.41
108436S4000	1994 C B DEGENS	060505CL6	BANK OF AMERICA CORP	140,000.00	147,723.80	116,958.40
108436S4000	1994 C B DEGENS	06739FGF2	BARCLAYS BANK PLC	125,000.00	134,467.50	124,838.75
108436S4000	1994 C B DEGENS	07383FQ35	BSCMS 2004-PWR5 A3	96,368.35	96,482.06	98,340.89
108436S4000	1994 C B DEGENS	09247XAC5	BLACKROCK INC	95,000.00	109,898.85	94,236.20
108436S4000	1994 C B DEGENS	12626PAE3	CRH AMERICA INC	120,000.00	128,415.60	118,083.60
108436S4000	1994 C B DEGENS	13063A7D0	CALIFORNIA ST	210,000.00	234,817.80	211,728.30
108436S4000	1994 C B DEGENS	17275RAC6	CISCO SYSTEMS INC	65,000.00	73,905.65	65,526.10
108436S4000	1994 C B DEGENS	172967EM9	CITIGROUP INC	100,000.00	110,445.00	96,359.00
108436S4000	1994 C B DEGENS	20030NAL5	COMCAST CORP	90,000.00	102,449.70	87,710.65
108436S4000	1994 C B DEGENS	21685WCJ4	RABOBANK NEDERLAND	65,000.00	64,424.75	63,976.90
108436S4000	1994 C B DEGENS	25244SAD3	DIAGEO FINANCE BV	70,000.00	75,602.80	70,021.65
108436S4000	1994 C B DEGENS	3128CUQL3	FHLMC GOLD G30459	43,931.66	47,270.91	46,238.07
108436S4000	1994 C B DEGENS	3128M1BF5	FHLMC GOLD G11938	12,853.15	13,725.49	12,766.57
108436S4000	1994 C B DEGENS	3128M6AR9	FHLMC GOLD G04216	30,073.39	32,696.39	32,109.50
108436S4000	1994 C B DEGENS	3128M6AU2	FHLMC GOLD G04219	86,400.71	93,463.97	92,408.26
108436S4000	1994 C B DEGENS	3128M6HA9	FHLMC GOLD G04425	7,130.00	7,381.77	7,381.77
108436S4000	1994 C B DEGENS	3128M6SG4	FHLMC GOLD G04719	64,413.73	69,840.59	64,594.88
108436S4000	1994 C B DEGENS	3128M7HN9	FHLMC GOLD G05337	92,635.72	100,513.46	99,496.55
108436S4000	1994 C B DEGENS	3128M7N28	FHLMC GOLD G05509	63,798.30	70,222.15	69,081.59
108436S4000	1994 C B DEGENS	3128M7T22	FHLMC GOLD G05669	56,517.20	63,729.36	60,195.22

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TAX MARKET VALUE DETAIL REPORT FOR PF50 TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108436S4000	1994 C B DEGENS	3128M74X1	FHLMC GOLD G05938	33,555.05	35,798.88	35,316.69
108436S4000	1994 C B DEGENS	3128M8G73	FHLMC GOLD G06222	197,975.65	198,098.39	193,337.55
108436S4000	1994 C B DEGENS	3128PPJV6	FHLMC GOLD J10276	15,404.73	16,457.49	15,866.88
108436S4000	1994 C B DEGENS	3128P7J79	FHLMC GOLD C91186	25,074.87	26,782.97	24,838.93
108436S4000	1994 C B DEGENS	3128P7KF9	FHLMC GOLD C91194	31,378.75	33,516.27	31,087.32
108436S4000	1994 C B DEGENS	312938NJ8	FHLMC GOLD A90393	39,003.43	41,635.77	40,612.32
108436S4000	1994 C B DEGENS	312943WV1	FHLMC GOLD A95160	185,596.19	185,711.26	180,927.91
108436S4000	1994 C B DEGENS	312944PM7	FHLMC GOLD A95828	358,201.69	371,687.98	364,973.93
108436S4000	1994 C B DEGENS	3133XSAE8	FED HOME LOAN BANK	120,000.00	128,077.20	125,764.50
108436S4000	1994 C B DEGENS	31359MSL8	FEDERAL NATL MTG AS	90,000.00	96,946.20	97,420.50
108436S4000	1994 C B DEGENS	31371LTV1	FNMA POOL # 255364	69,808.25	77,131.83	70,529.88
108436S4000	1994 C B DEGENS	3138AA457	FNMA POOL # AH8932	59,745.87	61,906.28	60,446.02
108436S4000	1994 C B DEGENS	3138AA44D4	FNMA POOL # AH3519	193,148.84	193,421.18	188,694.33
108436S4000	1994 C B DEGENS	3138A5AW2	FNMA POOL # AH3620	134,954.34	137,661.52	136,198.45
108436S4000	1994 C B DEGENS	3138A6KG4	FNMA POOL # AH4794	263,252.35	280,242.03	276,744.03
108436S4000	1994 C B DEGENS	3138EGGK4	FNMA POOL # AL0201	99,435.42	107,593.10	106,815.39
108436S4000	1994 C B DEGENS	31385XD95	FNMA POOL # 555528	32,528.63	36,083.36	32,787.81
108436S4000	1994 C B DEGENS	31393DKA8	FNMA REMIC 2003-64 BC	103,868.81	107,545.77	108,802.60
108436S4000	1994 C B DEGENS	31398AYY2	FED NATL MTGE ASSN	15,000.00	15,924.45	14,959.50
108436S4000	1994 C B DEGENS	31403DWH8	FNMA POOL # 745948	96,286.17	109,140.37	103,772.79
108436S4000	1994 C B DEGENS	31407JDR0	FNMA POOL # 831812	23,972.45	26,451.20	24,860.19
108436S4000	1994 C B DEGENS	31410GRK1	FNMA POOL 888890	63,834.75	72,356.69	68,986.73

Untitled

108436S4000	1994	C B	DEGENS	31410GT9	FNMA POOL # 888967	6.0%	82,083.34	91,463.82	83,301.75
108436S4000	1994	C B	DEGENS	31410GW90	FNMA POOL # 889072	6.5%	21,879.29	24,789.89	23,636.48
108436S4000	1994	C B	DEGENS	31412PG90	FNMA POOL # 930924	4.5%	233,179.90	241,667.65	234,783.02
108436S4000	1994	C B	DEGENS	31413MC70	FNMA POOL # 949294	6.0%	77,284.41	85,029.85	77,486.67
108436S4000	1994	C B	DEGENS	31414CGL6	FNMA POOL # 962003	5.5%	127,222.41	138,417.98	126,936.53
108436S4000	1994	C B	DEGENS	31414CRW0	FNMA POOL # 962301	4.5%	89,250.40	94,889.24	91,858.19
108436S4000	1994	C B	DEGENS	31414HKV8	FNMA POOL # 966608	5.5%	72,205.94	78,560.06	72,262.35
108436S4000	1994	C B	DEGENS	31414S6D0	FNMA POOL # 975268	5.5%	80,597.44	87,237.06	86,103.88
108436S4000	1994	C B	DEGENS	31415BBM0	FNMA POOL # 981644	4.5%	62,193.96	66,123.37	64,584.55
108436S4000	1994	C B	DEGENS	31416BST6	FNMA POOL # 995230	6.5%	63,614.17	72,076.76	68,743.04
108436S4000	1994	C B	DEGENS	31416SKB6	FNMA POOL # AA8389	4.5%	13,205.89	13,723.69	13,754.76
108436S4000	1994	C B	DEGENS	31417KVN4	FNMA POOL # AC1520	4.0%	89,709.81	94,059.84	91,055.45
108436S4000	1994	C B	DEGENS	31417VRS4	FNMA POOL # AC8596	4.0%	67,750.54	70,718.69	69,042.05
108436S4000	1994	C B	DEGENS	31417YVE1	FNMA POOL # MA0708	4.5%	203,748.92	211,737.92	210,498.10
108436S4000	1994	C B	DEGENS	31418MEE8	FNMA POOL # AD0132	6%	11,035.40	12,141.37	11,616.49
108436S4000	1994	C B	DEGENS	31418MGR7	FNMA POOL # AD0207	6.0%	75,728.32	83,317.81	80,792.64
108436S4000	1994	C B	DEGENS	31418PTH8	FNMA POOL # AD2351	4.0%	76,348.48	79,693.31	78,684.14
108436S4000	1994	C B	DEGENS	31418TJS7	FNMA POOL # AD5672	4.5%	0.01	0.01	0.01
108436S4000	1994	C B	DEGENS	35242XAD3	FRNK 2007-1 A4	5.03%	10,819.13	10,826.27	10,818.10
108436S4000	1994	C B	DEGENS	361849RC8	GMACC 2001-C2 B	6.79%	60,000.00	59,959.20	63,025.78
108436S4000	1994	C B	DEGENS	36241KA73	GNMA POOL # 781830	5.0%	59,503.63	64,883.95	58,862.28
108436S4000	1994	C B	DEGENS	36241KGU6	GNMA POOL # 782011	5.0%	124,150.91	135,205.31	123,108.79
108436S4000	1994	C B	DEGENS	36241KKS6	GNMA POOL # 782105	5.0%	94,846.28	103,279.06	94,031.73
108436S4000	1994	C B	DEGENS	36828QHV1	GEPMC 2004-C3 A3	4.865%	32,516.51	32,832.90	33,405.52
108436S4000	1994	C B	DEGENS	36962G3H5	GENERAL ELEC CAP CRP	5.625%	110,000.00	121,442.20	101,262.10
108436S4000	1994	C B	DEGENS	370334BH6	GENERAL MILLS INC	5.65%	25,000.00	28,227.25	25,307.40

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TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
108436S4000	1994 C B DEGENS	38141GFD1	GOLDMAN SACHS GRP	85,000.00	84,998.30	84,713.43
108436S4000	1994 C B DEGENS	40429CCS9	HSBC FINANCE CORP	100,000.00	107,584.00	77,673.00
108436S4000	1994 C B DEGENS	41283HAC8	HDMOT 2009-2 A3	174,461.16	175,760.90	178,154.83
108436S4000	1994 C B DEGENS	41283UAD7	HDMOT 2007-1 A4	11,484.36	11,614.82	11,250.68
108436S4000	1994 C B DEGENS	448814JB0	HYDRO-QUEBEC	55,000.00	54,188.75	54,989.55
108436S4000	1994 C B DEGENS	4521518V8	ILLINOIS ST	95,000.00	97,987.75	95,000.00
108436S4000	1994 C B DEGENS	46625HBV1	JP MORGAN CHASE & C	45,000.00	48,629.25	47,261.70
108436S4000	1994 C B DEGENS	46625MCU1	JPMCC 2001-CIB2 A3	7,383.79	7,376.85	7,613.96
108436S4000	1994 C B DEGENS	478366AR8	JOHNSON CONTROLS INC	125,000.00	140,165.00	132,877.45
108436S4000	1994 C B DEGENS	50075NBA1	KRAFT FOODS INC	115,000.00	125,718.00	126,969.20
108436S4000	1994 C B DEGENS	52108HUK8	LBUBS 2003-C7 A2	5,807.03	5,809.93	5,841.52
108436S4000	1994 C B DEGENS	539473AH1	LLOYDS TSB BANK PLC	90,000.00	93,694.50	89,773.20
108436S4000	1994 C B DEGENS	57582PWK2	MASSACHUSETTS ST	70,000.00	72,145.50	70,123.90
108436S4000	1994 C B DEGENS	59156RAT5	MET LIFE GLOB FNDG	80,000.00	96,833.60	77,948.55
108436S4000	1994 C B DEGENS	594918AM6	MICROSOFT CORP	20,000.00	20,516.80	19,830.80
108436S4000	1994 C B DEGENS	61748AAE6	MORGAN STANLEY GLOB	105,000.00	109,450.95	98,251.05
108436S4000	1994 C B DEGENS	629491AA9	NYSE EURONEXT	85,000.00	90,885.40	89,914.70
108436S4000	1994 C B DEGENS	646139X83	NEW JERSEY ST TPK AU	80,000.00	93,366.40	80,000.00
108436S4000	1994 C B DEGENS	64972FY26	NEW YORK N Y CITY MU	55,000.00	56,988.25	55,000.00
108436S4000	1994 C B DEGENS	652482BG4	NEWS AMERICA INC	55,000.00	61,307.95	52,369.35
108436S4000	1994 C B DEGENS	652482BN9	NEWS AMERICA INC	30,000.00	30,389.40	28,178.70
108436S4000	1994 C B DEGENS	65476BAD5	NAROT 2010-A A4	40,000.00	40,112.00	39,993.24
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10843654000	1994	C B DEGENS	6832348D3	ONTARIO (PROVINCE OF)	4.0%	115,000.00	119,490.75	114,802.20
10843654000	1994	C B DEGENS	68389XAC9	ORACLE CORP	5.75%	115,000.00	131,614.05	115,384.70
10843654000	1994	C B DEGENS	713448BN7	PEPSICO INC	4.5%	70,000.00	74,212.60	69,765.50
10843654000	1994	C B DEGENS	71645WAR2	PETROBRAS INTL FIN C	5.375%	75,000.00	77,010.75	75,257.25
10843654000	1994	C B DEGENS	74432QB33	PRUDENTIAL FINL INC	4.75%	85,000.00	91,448.95	86,081.75
10843654000	1994	C B DEGENS	745177EW1	PUERTO RICO COMWLTH	3.67%	80,000.00	80,799.20	80,000.00
10843654000	1994	C B DEGENS	77531QAD0	ROGERS WIRELESS INC	6.375%	105,000.00	117,763.80	112,063.85
10843654000	1994	C B DEGENS	78010XAC5	ROYAL BANK OF SCOTLA	4.875%	90,000.00	93,404.70	89,920.95
10843654000	1994	C B DEGENS	78387GAK9	SBC COMMUNICATIONS	5.875%	65,000.00	68,636.10	65,694.15
10843654000	1994	C B DEGENS	828807CD7	SIMON PROPERTY GROUP	5.65%	85,000.00	91,834.00	84,677.85
10843654000	1994	C B DEGENS	87236YAB4	TD AMERITRADE HLDG CO	4.15%	90,000.00	95,296.50	90,382.65
10843654000	1994	C B DEGENS	87938WA12	TELEFONICA EMISIONES	4.949%	95,000.00	101,093.30	96,617.70
10843654000	1994	C B DEGENS	887317AJ4	TIME WARNER INC	3.15%	60,000.00	62,050.20	60,051.40
10843654000	1994	C B DEGENS	88732JAX6	TIME WARNER CABLE IN	4.125%	105,000.00	101,489.85	104,337.45
10843654000	1994	C B DEGENS	902118BN7	TYCO INTL FIN	3.375%	135,000.00	138,834.00	134,562.60
10843654000	1994	C B DEGENS	91086QAL2	UNITED MEXICAN STS	6.625%	28,000.00	32,508.00	29,988.00
10843654000	1994	C B DEGENS	91086QAU2	UNITED MEXICAN STATE	5.625%	65,000.00	73,872.50	64,428.65
10843654000	1994	C B DEGENS	912810E07	U.S. TREASURY NOTE	6.25% 8/1	40,000.00	50,743.60	43,668.16
10843654000	1994	C B DEGENS	912810PS1	US TREAS-CPI INFLAT	2.375%	144,951.30	165,289.42	145,218.36
10843654000	1994	C B DEGENS	912828BH2	U.S. TREASURY NOTE	4.25%	195,000.00	210,479.10	211,631.46
10843654000	1994	C B DEGENS	912828EN6	U.S. TREASURY NOTE	4.5%	65,000.00	73,379.15	71,294.40
10843654000	1994	C B DEGENS	912828GD6	U S INFL IX BD	2.375%	144,951.30	165,357.54	146,441.99
10843654000	1994	C B DEGENS	912828HW3	U S TSY INFL IDX BD	0.625%	95,744.70	98,564.38	92,670.36
10843654000	1994	C B DEGENS	912828JE1	U S TSY TREASURY INFL IN	1.375%	161,626.25	175,490.55	158,227.45
10843654000	1994	C B DEGENS	912828MB3	U.S. TREASURY NOTE	1.125% 12	105,000.00	106,185.45	106,182.05
10843654000	1994	C B DEGENS	912828MF4	US TREAS INFL INDX	1.375%	103,982.00	111,504.06	106,187.01

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TAX MARKET VALUE DETAIL REPORT FOR PFSS TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10843654000	1994	C B DEGENS	912828MU1	U.S. TREASURY NOTE	1% 3/31/1	80,603.39
10843654000	1994	C B DEGENS	912828MY3	U.S. TSY INFL INDX NT	0.5%	99,077.73
10843654000	1994	C B DEGENS	912828NCO	U.S. TREASURY NOTE	1.375% 5/	5,042.40
10843654000	1994	C B DEGENS	912828NPI	U.S. TREASURY NOTE	1.75%	237,158.20
10843654000	1994	C B DEGENS	912828NR7	U.S. TREASURY NOTE	2.375%	31,012.50
10843654000	1994	C B DEGENS	912828NU0	U.S. TREASURY NOTE	0.75% 8/1	402,063.84
10843654000	1994	C B DEGENS	912828NX4	U.S. TREASURY NOTE	0.375%	364,719.47
10843654000	1994	C B DEGENS	912828NY2	U.S. TREASURY NOTE	0.75% 9/1	145,098.86
10843654000	1994	C B DEGENS	912828PB0	U.S. TREASURY NOTE	0.5% 10/1	94,807.84
10843654000	1994	C B DEGENS	912828PH7	U.S. TREASURY NOTE	0.375%	124,853.51
10843654000	1994	C B DEGENS	912828PM6	U.S. TREASURY NOTE	2.125%	50,047.03
10843654000	1994	C B DEGENS	912828PO7	U.S. TREASURY NOTE	1.0%	109,861.70
10843654000	1994	C B DEGENS	912828PU8	U.S. TREASURY NOTE	0.5% 11/1	9,845.74
10843654000	1994	C B DEGENS	912828PV6	U.S. TREASURY NOTE	0.5%	64,835.18
10843654000	1994	C B DEGENS	912828PZ7	U S TREASURY NOTE	1.25%	441,774.95
10843654000	1994	C B DEGENS	912828QC7	UNITED STATES T-NOTE	1.25%	135,464.06
10843654000	1994	C B DEGENS	912828QH6	UNITED STATES T-NOTE	1.25%	269,908.37
10843654000	1994	C B DEGENS	912828QL7	UNITED STATES T-NOTE	0.75%	60,017.20
10843654000	1994	C B DEGENS	912828QM5	UNITED STATES T-NOTE	1.0%	120,366.02
10843654000	1994	C B DEGENS	912828QS2	UNITED STATES TREAS	0.75%	235,101.89
10843654000	1994	C B DEGENS	91412GEV3	UNIVERSITY CALIF REV	1.988%	40,000.00
10843654000	1994	C B DEGENS	92343VAL8	VERIZON COMMUNICATIONS	5.5%	115,561.35

108436S4000	1994 C B DEGENS 98158KAC3	WOART 2011-A A3	Unutilled 1.11%	65,000.00	65,105.95	64,998.08
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TOTAL FOR ACCT#108436S4000	-----				14,396,122.02	13,792,942.72
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THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

NORTHUMBERLAND POLICE DEPARTMENT

Street

City	State	Zip Code	Foreign Country
NORTHUMBERLAND	PA		
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
HAND HELD RADIOS FOR POLICE DEPT	5,500		

Name

CITY OF SUNBURY

Street

225 MARKET STREET

City	State	Zip Code	Foreign Country
SUNBURY	PA	17801	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
VESTS FOR POLICE DEPARTMENT	5,500		

Name

BUCKNELL UNIVERSITY

Street

City	State	Zip Code	Foreign Country
LEWISBURG	PA	17837	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
RIVER INITIATIVE & BOAT ACCESS RAMP	60,000		

Name

SHIKELLAMY SCHOOL DISTRICT

Street

200 ISLAND BOULEVARD

City	State	Zip Code	Foreign Country
SUNBURY	PA	17801	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
INSTALLATION OF GARDEN AT SCHOOL	10,000		

Name

NORTHEASTERN PA EDUCATIONAL

Street

100 WVIA WAY

City	State	Zip Code	Foreign Country
PITTSBURGH	PA	15219	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
TELEVISION TO RECORD RADIO & TV CONCERTS	57,500		

Name

PITTSBURGH PARKS CONSERVANCY

Street

2000 TECHNOLOGY DR

City	State	Zip Code	Foreign Country
PITTSBURGH	PA	15219	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
KATE & PETER AMBRUSKO MEMORIAL PROJ	5,000		

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

HABITAT FOR HUMANITY INTERNATIONAL

Street

PO BOX 64

City

SELINGROVE

State

PA

Zip Code

17870

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

2,000

Name

SELINGROVE AREA SCHOOL DISTRICT

Street

401 N 18TH ST

City

SELINGROVE

State

PA

Zip Code

17870

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GPS UNITS FOR MIDDLE SCHOOL

Amount

2,000

Name

AMERICAN RED CROSS

Street

560 MAHONING ST

City

MILTON

State

PA

Zip Code

17847

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

FUND ONE-YEAR AMERICORPS POSITION

Amount

1,000

Name

SELINGROVE AREA RECREATION INC

Street

PO BOX 172

City

SELINGROVE

State

PA

Zip Code

17870

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

FOR POOL REPAIRS

Amount

25,000

Name

GEISINGER HEALTH SYSTEMS FOUNDATION

Street

100 N ACADEMY AVE

City

DANVILLE

State

PA

Zip Code

17822

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PROGRAM TO COLLECT & DISPOSE OF OUTDATED MEDICINES

Amount

7,500

Name

BLOOMSBURG UNIVERSITY

Street

City

BLOOMSBURG

State

PA

Zip Code

17815

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

EQUIPMENT FOR GEOSCIENCE DEPT

Amount

7,000

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

FOUNDATION FOR PA WATERSHEDS

Street

9697 LOOP RD

City

ALEXANDRIS

State

PA

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

10,000

Name

BUCKNELL UNIVERSITY

Street

City

LEWISBURG

State

PA

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

4,000

Name

GEISINGER HELATH SYSTEMS FDN

Street

City

DANVILLE

State

PA

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

INTERNSHIP PROGRAM

Amount

3,000

Name

MILTON PUBLIC LIBRARY

Street

23 SOUTH FRONT ST

City

MILTON

State

PA

Zip Code

17847

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

NEW LIBRARY

Amount

25,000

Name

SUSQUEHANNA UNIVERSITY

Street

City

State

PA

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CONTRIBUTION TO SHOBERT ENDOWMENT

Amount

5,000

Name

NORTHEASTERN PA EDUCATIONAL TV

Street

City

State

PA

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

4TH INSTALLMENT OF 5 YEAR PLEDGE

Amount

50,000

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

UNION COUNTY PUBLIC LIBRARY

Street

City	State PA	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution CAPITAL CAMPAIGN			Amount 50,000

Name

POINT TOWNSHIP

Street

759 RIDGE ROAD

City NORTHUMBERLAND	State PA	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution HAND HELD RADIOS FOR POLICE DEPT			Amount 5,500

Name

LITTLE SHAMOKIN CREEK WATERSHED ASSOC

Street

441 PLUM CREEK ROAD

City SUNBURY	State PA	Zip Code 17801	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution PURCHASE ROBERTA LONG'S FARM			Amount 200,000

Name

EVANGELICAL COMMUNITY HOSPITAL

Street

ONE HOSPITAL DRIVE

City LEWISBURG	State PA	Zip Code 17837	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution FOR ANNUAL GOLF TOURN TO SUPPORT HOSP			Amount 2,000

Name

WYOMING SEMINARY

Street

City	State	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution UPDATE NESBIT HALL WITH CURRENT TECH			Amount 110,000

Name

BUCKNELL UNIVERSITY

Street

City LEWISBURG	State PA	Zip Code 17837	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution ZELLER SCORE BOARD AT SOJKA PAVILLION			Amount 135,000

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

PENN VALLEY AIRPORT AUTHORITY

Street

100 AIRPORT RD

City	State	Zip Code	Foreign Country
SELINGSGROVE	PA	17820	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
AIR SHOW HELD TO BENEFIT LOCAL CHARITIES			5,000

Name

HOPE UNITED METHODIST CHURCH

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
2010 SUMMER INTERNS			2,100

Name

PENN STATE UNIVERSITY

Street

City	State	Zip Code	Foreign Country
NORTHUMBERLAND	PA		
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
2010 SUMMER INTERNS			3,234

Name

DEGENSTEIN COMMUNITY LIBRARY

Street

40 S 5TH ST

City	State	Zip Code	Foreign Country
SUNBURY	PA	17801	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
2010 SUMMER INTERNS			3,674

Name

PRIESTLEY FORSYTH MEMORIAL LIBRARY

Street

100 KING ST

City	State	Zip Code	Foreign Country
NORTHUMBERLAND	PA	17857	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
2010 SUMMER INTERNS			3,337

Name

NICHOLAS WOLFF FOUNDATION INC

Street

RD#2 PO BOX 810

City	State	Zip Code	Foreign Country
MILLVILLE	PA	17846	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
2010 SUMMER INTERNS			1,124

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

CITY OF SUNBURY

Street

City SUNBURY	State PA	Zip Code 17801	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution 2010 SUMMER INTERNS			Amount 23,479

Name

SELINGSGROVE BOUROUGH

Street

City SELINGSGROVE	State PA	Zip Code 17870	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution 2010 SUMMER INTERNS			Amount 10,710

Name

COMMUNITY CLINIC

Street

335 MARKET ST

City SUNBURY	State PA	Zip Code 17801	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution OPERATING EXPENSES			Amount 75,000

Name

SUN HOME HEALTH SERVICES INC

Street

61 DUKE STREET

City NORTHUMBERLAND	State PA	Zip Code 17857	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution HOSPICE PROGRAMS			Amount 10,000

Name

SUQUEHANNA SIGHT SERVICES

Street

348 MARKET STREET

City SUNBURY	State PA	Zip Code 17801	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution OPERATING EXPENSES			Amount 5,500

Name

EOS THERAPEUTIC RIDING CENTER

Street

288 DAHL ROAD

City BLOOMSBURG	State PA	Zip Code 17815	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution PURCHASE OF EQUIPMENT			Amount 5,000

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

NORTHUMBERLAND CO CHILDREN & YOUTH

Street

322 N 2ND STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

ANNUAL CHRISTMAS GIFT PROGRAM

Amount

500

Name

SUSQUEHANNA VALLEY CHORALE

Street

PO BOX 172

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

2010-2011 CONCERT SEASON

Amount

1,500

Name

SUN AREA CAREER & TECHNICAL EDU FDN

Street

815 E MARKET STREET

City

NEW BERLIN

State

PA

Zip Code

17855

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

TWO UTILITY TRAILERS

Amount

5,500

Name

NICHOLAS WOLFF FDN

Street

RD#2 PO BOX 810

City

MILLVILLE

State

PA

Zip Code

17846

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

DISABILITY CAMPS

Amount

20,000

Name

BALTIMORE SYMPHONY ORCHESTRA

Street

1212 CATHEDRAL STREET

City

BALTIMORE

State

MD

Zip Code

21201

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

2009-2010 CONCERT SEASON

Amount

10,000

Name

SELINGROVE AREA RECREATION

Street

PO BOX 172

City

SELINGROVE

State

PA

Zip Code

17870

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

POOL COVER

Amount

17,000

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

FOUNDATION FOR PA WATERSHEDS

Street

9697 LOOP ROAD

City

ALEXANDRIA

State

PA

Zip Code

16611

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

20,000

Name

DENGENSTEIN LIBRARY

Street

40 SOUTH 5TH STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

50,000

Name

MONTGOMERY HOUSE

Street

20 CHURCH STREET

City

MCEWENSVILLE

State

PA

Zip Code

17749

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

10,000

Name

PRIESTLY-FORSYTH MEMORIAL LIBRARY

Street

100 KING STREET

City

NORTHUMBERLAND

State

PA

Zip Code

17749

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

10,000

Name

MOUNT CARMEL PUBLIC LIBRARY

Street

30 SOUTH OAK STREET

City

MT CARMEL

State

PA

Zip Code

17851

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

10,000

Name

SNYDER COUNTY LIBRARIES

Street

1 NORTH HIGH STREET

City

SELINGROVE

State

PA

Zip Code

17870

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

40,000

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

SHAMOKIN & COAL PUBLIC LIBRARY

Street

210 E INDEPENDENCE ST

City

SHAMOKIN

State

PA

Zip Code

17872

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

10,000

Name

MILTON PUBLIC LIBRARY

Street

23 SOUTH FRONT ST

City

MILTON

State

PA

Zip Code

17847

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

10,000

Name

HUMMELS WHARF FIRE COMPANY

Street

PO BOX 253

City

HUMMELS WHARF

State

PA

Zip Code

17831

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PURCHASE OF PORTABLE RADIOS

Amount

1,000

Name

FAR POINT ANIMAL RESCUE

Street

1105 RED HILL RD

City

PORT TREVORTON

State

PA

Zip Code

17864

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

BEDDING FOR HORSES

Amount

1,000

Name

EVANGELICAL COMMUNITY HOSPITAL

Street

ONE HOSPITAL DRIVE

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

2010 SUMMER INTERNS

Amount

23,624

Name

WENDER WEIS FDN FOR CHILDREN

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

ANNUAL FUNDING

Amount

11,000

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

SUNCOM INDUSTRIES

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
DIRK SOJKA SLAM DUNK			12,000

Name

GREATER SUSQUEHANNA VALLEY YMCA

Street

City	State	Zip Code	Foreign Country
	PA		
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
2010 SUMMER INTERNS			10,368

Name

BOUROUGH OF NORTHUMBERLAND

Street

City	State	Zip Code	Foreign Country
NORTHUMBERLAND	PA	17749	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
2010 SUMMER INTERNS			9,444

Name

SUN PETS INC

Street

PO BOX 64

City	State	Zip Code	Foreign Country
LEWISBURG	PA	17837	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
PET SHELTER			5,000

Name

SNYDER COUNTY 4-H FDN

Street

PO BOX 217

City	State	Zip Code	Foreign Country
MIDDLEBURG	PA	17842-0217	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
GENERAL OPERATING EXPENSES			7,500

Name

SUSQUEHANNA UNIVERSITY

Street

City	State	Zip Code	Foreign Country
	PA		
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution			Amount
5TH INSTALLMENT OF 10 YEAR PLEDGE			1,000,000

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

KINGS COLLEGE

Street

133 NORTH RIVER ST

City

WILKESBARRE

State

PA

Zip Code

18711

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

SCHOLARSHIP FOR AMY BRIGHAM

Amount

4,410

Name

LOWER ANTHRACITE COMMUNITY HOSPITAL

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

2010 SUMMER INTERNS

Amount

9,058

Name

SNYDER COUNTY LIBRARY

Street

1 NORTH HIGH STREET

City

SELINGSGROVE

State

PA

Zip Code

17870

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

2010 SUMMER INTERNS

Amount

3,702

Name

ST BONAVENTURE UNIVERSITY

Street

PO BOX 2500

City

ST BONAVENTURE

State

NY

Zip Code

14778

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GIFT IN MEMORY OF NICOLAS MUCCIA

Amount

1,000

Name

APEX ART CURATORIAL PROGRAM

Street

291 CHURCH ST

City

NEW YORK

State

NY

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

FUNDING FOR CONTINUED PROGRAMS

Amount

10,000

Name

DEGENSTEIN LIBRARY

Street

City

State

PA

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

10,000

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

SUSQUEHANNA UNIVERSITY

Street

City	State PA	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution PROFESSORSHIP IN CHORAL MUSIC			Amount 25,000

Name

SUSQUEHANNA REIVER VALLEY DENTAL HEALTH CLINIC

Street

City	State PA	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution CLINIC FOR UNINSURED			Amount 10,000

Name

ST PAULINE VISINTAINER FDN

Street

PO BOX 115

City KULPMONT	State PA	Zip Code 17834	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution PROGRAMS FOR YOUTH			Amount 20,000

Name

RONALD MCDONALD HOUSE

Street

PO BOX 300

City DANVILLE	State PA	Zip Code 17821	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution OPERATING EXPENSES			Amount 7,000

Name

BLOOMSBURG THEATRE ENSEMBLE

Street

City	State	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution OPERATING EXPENSES			Amount 1,000

Name

AMERICAN RED CROSS

Street

30 N FIFTH ST

City SUNBURY	State PA	Zip Code 17801	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution OPERATING EXPENSES			Amount 25,000

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

HAVEN MINISTRY

Street

1043 S FRONT STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

HOLIDAY NEEDS FOR NEAR HOMELESS

Amount

2,500

Name

SUN PETS INC

Street

307 MAIN ST

City

WATSONTOWN

State

PA

Zip Code

17777

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

FERAL CAT NEUTERING

Amount

7,500

Name

SALVATION ARMY

Street

40 S FOURTH ST

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

FINANCIAL NEEDS OF CHILDREN & FAMILIES

Amount

20,000

Name

GEISINGER HEALTH SYSTEMS FDN

Street

100 N ACADEMY AVE

City

DANVILLE

State

PA

Zip Code

17822

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

INTERVENTIONAL PAIN CENTER ENDOWMENT

Amount

25,000

Name

PENN STATE UNIVERISTY

Street

220 HUB

City

UNIVERSITY PARK

State

PA

Zip Code

16802

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PANHELLENIC DANCE MARATHON

Amount

1,000

Name

CITY BAND

Street

6 MAPLE STREET

City

SHAMOKIN DAM

State

PA

Zip Code

17876

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PURCHASE OF VAN

Amount

30,000

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

SALVATION ARMY

Street

40 S FOURTH ST

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

DAILY ITEM NEEDY FUND

Amount

25,000

Name

DONALD L HEITER COMMUNITY CENTER INC

Street

100 N 5TH STREET

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHRISTMAS GIFTS FOR CHILDREN

Amount

1,000

Name

GEISINGER HEALTH SYSTEMS FDN

Street

100 N ACADEMY AVE

City

DANVILLE

State

PA

Zip Code

17822

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

UROLOGY CLINIC

Amount

50,000

Name

MIFFLINBURG BUGGY MUSEUM ASSOC

Street

598 GREEN ST

City

MIFFLINBURG

State

PA

Zip Code

17844

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

RESTORE HISTORIC BUILDINGS

Amount

25,000

Name

WYOMING SEMINARY

Street

201 N SPRAGUE AVE

City

KINGSTON

State

PA

Zip Code

18704-3593

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

WASHERS AND DRYERS FOR DORMS

Amount

20,000

Name

HAVEN MINISTRY

Street

1043 S FRONT STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PURCHASE OF GENERATOR

Amount

30,000

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

NORTHUMBERLAND CO CONSERVATION

Street

441 PLUM CREEK RD

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

LOCAL ENVIROTHON

Amount

500

Name

EVANGELICAL COMMUNITY HOSPITAL

Street

ONE HOSPITAL DRIVE

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

ANNUAL FUNDRAISING GALA

Amount

3,000

Name

COMMUNITY CLINIC

Street

335 MARKET ST

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

75,000

Name

LAUREL HOUSE

Street

PO BOX 764

City

NORRISTOWN

State

PA

Zip Code

19404

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

SCHOLARSHIP

Amount

10,000

Name

SHIKELLAMY SCHOOL DISTRICT

Street

200 ISLAND BLVD

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

IPAD PEDAGOGY PROGRAM

Amount

64,000

Name

HILLSIDE FARMS

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OUTDOOR EDUCATION FOR SPECIAL NEEDS CHILDREN

Amount

10,000

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

SUMMER SEALS DAY CAMP

Street

PO BOX 395

City

SELINGSGROVE

State

PA

Zip Code

17870

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

FOR AT RISK STUDENTS

Amount

5,800

Name

GOOD WILL HOSE COMPANY

Street

500 REAGAN STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

NEW TRUCK

Amount

10,000

Name

BOY SCOUTS OF AMERICA

Street

815 NORTHWAY RD

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CARETAKER'S HOME AT SCOUT CAMP

Amount

10,000

Name

MONTGOMERY HOUSE INC

Street

20 CHURCH ST

City

MCEWENSVILLE

State

PA

Zip Code

17749

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

REFURBISH STORAGE AREA

Amount

2,000

Name

PRIESTLEY-FORSYTH MEMORIAL LIBRARY

Street

100 KING STREET

City

NORTHUMBERLAND

State

PA

Zip Code

17857

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

REPLACE WINDOWS

Amount

2,000

Name

NORTHEASTERN PA EDU TELEVISION

Street

100 WVIA WAY

City

PITTSBURGH

State

PA

Zip Code

15201

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PROVIDE BROADCASTING OF LOCAL EVENTS

Amount

60,000

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

LEWISBURG AREA RECREATION AUTH

Street

City LEWISBURG	State PA	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution ROOF OF ST MARY'S PARK PAVILION			Amount 4,000

Name

WEST BEAVER TOWNSHIP

Street

730 SNYDER AVE

City BEAVER SPRINGS	State PA	Zip Code 17812	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution OPERATING EXPENSES AND POOL REPAIR			Amount 10,000

Name

ACTORS COMPANY THEATRE INC

Street

City	State PA	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution 3 DAY INTENSIVE WORKSHOP AT BLOOMSBURG UNIV			Amount 10,000

Name

LEUKEMIA & LYMPHOMA SOCIETY INC

Street

800 CORPORATE CIRCLE SUITE 100

City HARRISBURG	State PA	Zip Code 17110	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution ESTABLISH A TEEN SUPPORT GROUP			Amount 2,000

Name

SNYDER COUNTY 4-H FDN

Street

PO BOX 217

City MIDDLEBURG	State PA	Zip Code 17842-0217	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution 2011 SUMMER PROGRAMS			Amount 1,000

Name

PARENT TO PARENT CONNECTIONS

Street

City NORTHUMBERLAND	State PA	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution CHILD ADVOCATE PROGRAM			Amount 5,000

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

CATAWISSA BOROUGH

Street

City	State	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution SUMMER CONCERT SERIES			Amount 2,500

Name

BIG BROTHERS BIG SISTERS OF CENTRAL SUSQ

Street

City	State PA	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution OPERATING EXPENSES			Amount 17,409

Name

YMCA

Street

PO BOX 390

City SUNBURY	State PA	Zip Code 17801	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution FOR ARTS AND YOUTH CENTERS			Amount 160,000

Name

WYOMING SEMINARY

Street

201 N SPRAGUE AVE

City KINGSTON	State PA	Zip Code 18704-3593	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution PERFORMING ARTS CENTER			Amount 200,000

Name

EVANGELICAL COMMUNITY HOSPITAL

Street

ONE HOSPITAL DRIVE

City LEWISBURG	State PA	Zip Code 17837	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution IMPROVE SURGICAL DEPARTMENT			Amount 150,000

Name

GEISINGER HEALTH SYSTEMS FDN

Street

100 N ACADEMY AVE

City DANVILLE	State PA	Zip Code 17822	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution EYE CARE PROGRAM			Amount 55,000

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

JOHN FAMILY FDN

Street

City	State PA	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution PROJECTS AT PENN VALLEY AIRPORT			Amount 50,000

Name

SHIKELLAMY SCHOOL DISTRICT

Street

City	State	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution BUSING FOR THEATER PRODUCTION			Amount 5,000

Name

GREATER SUSQUEHANNA VALLEY YMCA

Street

City	State PA	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution TRUMAN PURDY GOLF TOURNAMENT			Amount 2,000

Name

BUCKNELL UNIVERISTY

Street

City LEWISBURG	State PA	Zip Code 17837	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution GOLF TOURNAMENT			Amount 2,000

Name

KING'S COLLEGE

Street

133 N RIVER ST

City WILKES BARRE	State PA	Zip Code 18711	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution 2011 SUMMER INTERNSHIPS			Amount 10,000

Name

LYCOMING COLLEGE

Street

City WILLIAMSPORT	State PA	Zip Code 17701	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution 2011 SUMMER INTERNSHIPS			Amount 18,500

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

BUCKNELL UNIVERSITY

Street

City	State	Zip Code	Foreign Country
LEWISBURG	PA	17837	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
2011 SUMMER INTERNSHIPS	15,000		

Name

LOCK HAVEN UNIVERISTY

Street

City	State	Zip Code	Foreign Country
LOCK HAVEN	PA	17745	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
2011 SUMMER INTERNSHIPS	10,000		

Name

SUSQUEHANNA UNIVERSITY

Street

City	State	Zip Code	Foreign Country
SELINGSGROVE	PA	17870	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
2011 SUMMER INTERNSHIPS	36,203		

Name

BLOOMSBURG UNIVERISTY

Street

City	State	Zip Code	Foreign Country
BLOOMSBURG	PA	17815	
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
2011 SUMMER INTERNSHIPS	33,500		

Name

FLORIDA WEST COAST SYMPHONY

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
ANNUAL FUNDING	5,000		

Name

INSTRIDE THERAPY INC

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
NONE	PUBLIC		
Purpose of grant/contribution	Amount		
ANNUAL FUNDING	2,000		

THE 1994 CHARLES B DEGENSTEIN FDN

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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year**Recipient(s) paid during the year**

Name

KING'S COLLEGE

Street

133 NORTH RIVER ST

City

WILKES BARRE

State

PA

Zip Code

18711

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

ONGOING FUNDING FOR SCHOLARSHIP

Amount

3,000

Name

DANVILLE CHILD DEVELOPMENT CENTER

Street

City

DANVILLE

State

PA

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

SUPPORT CENTER

Amount

10,000

Name

SELINGROVE PROJECTS INC

Street

City

SELINGROVE

State

PA

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CONSTRUCTION OF COMMONS PARK

Amount

50,000

Name

HABITAT FOR HUMANITY

Street

322 W LAMAR ST

City

AMERICUS

State

GA

Zip Code

31179

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

SUMMER PROGRAM

Amount

2,000

Name

MILTON PUBLIC LIBRARY

Street

23 SOUTH FRONT ST

City

MILTON

State

PA

Zip Code

17847

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CONSTRUCTION OF NEW BUILDING

Amount

200,000

Name

DONALD L HEITER COMMUNITY CTR

Street

100 N 5TH ST

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PROVIDE 13 WKS OF DAY CAMP FOR 45 CHILDREN

Amount

15,000

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

ZERBE TOWNSHIP

Street

800 MAHANAY ST

City

TREVORTON

State

PA

Zip Code

17881

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PUBLIC TENNIS COURTS

Amount

20,000

Name

PRIESTLY-FORSYTH MEMORIAL LIBRARY

Street

100 KING STREET

City

NORTHUMBERLAND

State

PA

Zip Code

17857

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

UPGRADE TECHNOLOGY IN LIBRARY

Amount

7,500

Name

NORTHCENTRAL PA CONSERVANCY

Street

PO BOX 2083

City

WILLIAMSPORT

State

PA

Zip Code

17703

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

7,500

Name

PA WATERSHEDS

Street

9697 LOOP ROAD

City

ALEXANDRIA

State

PA

Zip Code

16611

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATING EXPENSES

Amount

25,000

Name

PENN VALLEY AIRPORT AUTHORITY

Street

100 AIRPORT RD

City

SELINGSGROVE

State

PA

Zip Code

17870

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

AIR SHOW IN SELINGSGROVE

Amount

14,000

Name

SHIKELLAMY SCHOOL DISTRICT

Street

200 ISLAND BLVD

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PILOT MATH PROGRAM

Amount

25,000

THE 1994 CHARLES B DEGENSTEIN FDN

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

Recipient(s) paid during the year

Name

GEISINGER HEALTH SYSTEMS

Street

100 N ACADEMY RD

City

DANVILLE

State

PA

Zip Code

17822

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

FOR CHILDREN'S MIRACLE NETWORK

Amount

30,000

Name

YMCA

Street

1150 NORTH FOURTH ST

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GYMNASTIC PROGRAM

Amount

5,000

Name

PARENT TO PARENT CONNECTION

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PROMOTE GARDENING FOR HANDICAPPED

Amount

8,000

Name

BOUROGH OF KULPMONT

Street

City

KULPMONT

State

PA

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PLAYGROUND

Amount

5,000

Name

GEISINGER HEALTH SYSTEM FDN

Street

100 N ACADEMY RD

City

DANVILLE

State

PA

Zip Code

17822

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

PAIN CLINIC

Amount

38,000

Name

DONALD L HEITER COMMUNITY CENTER INC

Street

100 N 5TH ST

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHRISTMAS GIFTS FOR CHILDREN

Amount

1,000

		Check "X" if Sale of Security		Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
											Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
dex												Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss	
Long Term CG Distributions				Amount						Securities		54,082,070	52,457,974	1,624,096	
Short Term CG Distributions				13,840						Other sales		0	0	0	
1	X		FNMA POOL # 930924 4 5%	31412PG96				9/1/2009		4/25/2011		1,665	1,676	-11	
2	X		FNMA POOL # 930924 4 5%	31412PG95				9/1/2009		5/25/2011		1,182	1,190	-8	
3	X		FNMA POOL # 930924 4 5%	31412PG96				9/1/2009		6/25/2011		1,488	1,498	-10	
4	X		FNMA POOL # 936591 5 546%	31412V705				5/3/2007		7/14/2010		39,700	40,035	-335	
5	X		FNMA POOL # 936591 5 546%	31412V705				5/3/2007		7/25/2010		1,898	1,914	-16	
6	X		FNMA POOL # 938578 6 0%	31412YFT4				1/22/2009		7/25/2010		108	112	-4	
7	X		FNMA POOL # 938578 6 0%	31412YFT4				1/22/2009		8/25/2010		368	382	-14	
8	X		FNMA POOL # 938578 6 0%	31412YFT4				1/22/2009		9/25/2010		341	355	-14	
9	X		FNMA POOL # 938578 6 0%	31412YFT4				1/22/2009		10/25/2010		209	217	-8	
10	X		FNMA POOL # 938578 6 0%	31412YFT4				1/22/2009		10/27/2010		15,925	15,203	722	
11	X		FNMA POOL # 949294 6 0%	31413MC70				9/25/2007		7/25/2010		1,468	1,471	-3	
12	X		FNMA POOL # 949294 6 0%	31413MC70				9/25/2007		8/25/2010		2,516	2,523	-7	
13	X		FNMA POOL # 949294 6 0%	31413MC70				9/25/2007		9/25/2010		1,099	1,102	-3	
14	X		FNMA POOL # 949294 6 0%	31413MC70				9/25/2007		10/25/2010		2,519	2,526	-7	
15	X		FNMA POOL # 949294 6 0%	31413MC70				9/25/2007		11/25/2010		1,251	1,254	-3	
16	X		FNMA POOL # 949294 6 0%	31413MC70			X	9/25/2007		12/25/2010		1,868	1,873	-5	
17	X		FNMA POOL # 949294 6 0%	31413MC70				9/25/2007		1/25/2011		103	103	0	
18	X		ORACLE CORP	68389X105				1/18/2007		5/9/2011		32,479	15,870	16,609	
19	X		ORACLE CORP	68389XAC9				3/12/2009		7/14/2010		23,089	20,576	2,513	
20	X		PPL CORP	69351T106				4/4/2011		5/9/2011		21,554	20,432	1,122	
21	X		PANASONIC CORP -SPON AD	69832A205				7/26/2010		12/2/2010		34,196	30,786	3,410	
22	X		PEPCO HOLDINGS INC	713291102				7/23/2010		8/24/2010		9,842	9,383	459	
23	X		PEPCO HOLDINGS INC	713291102				10/15/2009		8/25/2010		532	448	84	
24	X		PEPCO HOLDINGS INC	713291102				10/15/2009		8/25/2010		710	598	112	
25	X		PEPCO HOLDINGS INC	713291102				7/23/2010		8/25/2010		2,832	2,730	102	
26	X		PEPCO HOLDINGS INC	713291102				10/15/2009		8/25/2010		19,468	16,444	3,024	
27	X		PEPCO HOLDINGS INC	713291102				10/15/2009		7/14/2010		21,573	20,320	1,253	
28	X		PEPSICO INC	713448108				5/15/2006		7/14/2010		34,897	32,759	2,138	
29	X		PEPSICO INC	713448108				8/20/2010		11/5/2010		9,132	9,078	54	
30	X		PEPSICO INC	713448108				8/20/2010		12/20/2010		663	648	15	
31	X		PEPSICO INC	713448108				5/15/2006		12/20/2010		69,593	62,540	7,053	
32	X		PEPSICO INC	713448108				5/15/2006		5/9/2011		43,289	36,929	6,360	
33	X	4 5% 1/11	PEPSICO INC	713448BN7				5/15/2006		7/15/2010		21,344	20,045	1,299	
34	X	4 5% 1/11	PEPSICO INC	713448BN7				1/12/2010		7/15/2010		5,336	4,983	353	
35	X		PETROHAWK ENERGY CORP	716495106				1/12/2010		7/15/2010		7,610	10,876	-3,266	
36	X		PETROHAWK ENERGY CORP	716495106				5/15/2009		7/26/2010		2,482	3,764	-1,282	
37	X		PETROHAWK ENERGY CORP	716495106				8/4/2009		7/26/2010		6,121	6,186	-65	
38	X		PETROHAWK ENERGY CORP	716495106				7/23/2010		7/26/2010		1,779	1,202	577	
39	X		PETROLEUM DEVELOPMENT	716578109				10/7/2010		3/17/2011		445	300	145	
40	X		PETROLEUM DEVELOPMENT	716578109				10/8/2010		3/17/2011		445	300	145	
41	X		PETROLEUM DEVELOPMENT	716578109				10/8/2010		3/17/2011		5,781	3,970	1,811	
42	X		PETROLEUM DEVELOPMENT	716578109				10/11/2010		3/17/2011		445	305	140	
43	X		PETROLEUM DEVELOPMENT	716578109				10/11/2010		3/17/2011		3,113	2,163	950	
44	X		PETROLEUM DEVELOPMENT	716578109				10/12/2010		3/17/2011		5,336	3,750	1,586	
45	X		PETROLEUM DEVELOPMENT	716578109				10/12/2010		3/17/2011		2,668	1,882	786	
46	X		PETROLEUM DEVELOPMENT	716578109				10/12/2010		3/17/2011		6,670	6,296	374	
47	X		PETROLEUM DEVELOPMENT	716578109				12/23/2010		3/17/2011		148	238	-90	
48	X		PFIZER INC	717081103				12/27/2005		7/14/2010		148	238	-90	
49	X		TYCO INTERNATIONAL LTD	H89128104				8/20/2010		9/2/2010		9,241	9,312	-71	
50	X		TYCO INTERNATIONAL LTD	H89128104				10/10/2008		9/2/2010		5,005	3,206	1,799	
51	X		ROYAL CARIBBEAN CRUISES	V7780T103				12/23/2010		1/27/2011		8,344	8,366	-22	
52	X		ROYAL CARIBBEAN CRUISES	V7780T103				3/5/2010		1/27/2011		5,563	3,512	2,051	
53	X		AEGEAN MARINE PETROLEU	Y0017S102				11/10/2010		1/3/2011		18,096	28,271	-10,175	

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										13,840					
										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
52	X	AEGEAN MARINE PETROLEUM	Y0017S102			12/23/2010		1/3/2011	6,240	6,048					192
53	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		11/5/2010	5,509	2,726					2,783
54	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		12/20/2010	50,423	23,363					27,060
55	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		5/9/2011	35,851	14,018					21,833
56	X	MILLICOM INTL CELLULAR S	L6388F110			7/26/2010		8/17/2010	35,998	35,763					235
57	X	MILLICOM INTL CELLULAR S	L6388F110			7/26/2010		9/13/2010	11,700	11,004					696
58	X	MILLICOM INTL CELLULAR S	L6388F110			7/26/2010		2/3/2011	24,944	24,759					185
59	X	ROYAL CARIBBEAN CRUISES	V7780T103			3/5/2010		1/27/2011	9,914	6,146					3,768
60	X	ROYAL CARIBBEAN CRUISES	V7780T103			7/23/2010		12/27/2011	8,970	5,339					3,631
61	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		1/25/2011	1,745	1,764					-2
62	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		1/25/2011	118	120					-19
63	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		2/25/2011	121	121					0
64	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		2/25/2011	1,431	1,448					-17
65	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		2/25/2011	97	98					-1
66	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		3/25/2011	91	91					0
67	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		3/25/2011	1,073	1,085					-12
68	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		3/25/2011	73	74					-1
69	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		4/25/2011	145	145					0
70	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		4/25/2011	1,714	1,734					-20
71	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		4/25/2011	116	118					-2
72	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		5/25/2011	123	123					0
73	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		5/25/2011	1,454	1,471					-17
74	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		5/25/2011	99	100					-1
75	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		6/25/2011	138	138					0
76	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		6/25/2011	1,630	1,649					-19
77	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		6/25/2011	111	112					-1
78	X	FNMA POOL # 323645 7 5%	31374TP60			5/22/2002		7/25/2010	16	17					-1
79	X	FNMA POOL # 323645 7 5%	31374TP60			5/22/2002		8/25/2010	11	12					-1
80	X	FNMA POOL # 323645 7 5%	31374TP60			5/22/2002		9/22/2010	1,577	1,596					-19
81	X	FNMA POOL # 323645 7 5%	31374TP60			5/22/2002		9/25/2010	20	21					-1
82	X	HDMOT 2007-1 A4 5 21%	41283UAD7			5/30/2007		5/15/2011	666	653					13
83	X	HDMOT 2007-1 A4 5 21%	41283UAD7			5/24/2007		5/15/2011	1,109	1,087					22
84	X	HDMOT 2007-1 A4 5 21%	41283UAD7			6/20/2007		6/15/2011	228	222					6
85	X	HDMOT 2007-1 A4 5 21%	41283UAD7			5/30/2007		6/15/2011	683	670					13
86	X	HDMOT 2007-1 A4 5 21%	41283UAD7			5/24/2007		6/15/2011	1,139	1,116					23
87	X	HEALTHSOUTH CORP	421924309			2/23/2010		8/4/2010	12,182	11,938					244
88	X	HEALTHSOUTH CORP	421924309			7/23/2010		8/4/2010	7,454	7,446					8
89	X	HEALTH NET INC COMMON S	42222G108			5/20/2010		12/13/2010	5,368	4,653					715
90	X	HEALTH NET INC COMMON S	42222G108			5/20/2010		12/13/2010	13,957	12,136					1,821
91	X	HEALTH NET INC COMMON S	42222G108			7/23/2010		12/13/2010	11,273	10,151					1,122
92	X	HELI X ENERGY SOLUTIONS C	42330P107			4/5/2010		7/8/2010	890	1,304					-414
93	X	HELI X ENERGY SOLUTIONS C	42330P107			4/5/2010		7/8/2010	395	581					-186
94	X	HELI X ENERGY SOLUTIONS C	42330P107			4/5/2010		7/8/2010	791	1,164					-373
95	X	HELI X ENERGY SOLUTIONS C	42330P107			4/5/2010		7/8/2010	99	145					-46
96	X	HELI X ENERGY SOLUTIONS C	42330P107			4/6/2010		7/8/2010	3,766	5,711					-1,945
97	X	HELI X ENERGY SOLUTIONS C	42330P107			4/7/2010		7/8/2010	1,868	2,771					-903
98	X	HERTZ GLOBAL HOLDINGS IN	42805T105			4/22/2010		9/30/2010	9,488	10,740					-1,252
99	X	HERTZ GLOBAL HOLDINGS IN	42805T105			4/23/2010		9/30/2010	3,599	4,171					-572
00	X	HERTZ GLOBAL HOLDINGS IN	42805T105			7/23/2010		9/30/2010	8,070	8,266					-196
01	X	HERTZ GLOBAL HOLDINGS IN	42805T105			1/25/2011		5/10/2011	47,135	41,184					5,951
02	X	HESS CORP	42809H107			2/5/2007		7/14/2010	7,504	7,564					-60

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										54,082,070		52,457,974		1,624,096	
Other sales										0		0		0	
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
03	X	SABRA HEALTH CARE REIT INC	78573L106			11/5/2010		12/31/2010	6	10				-4	
04	X	ST JUDE MEDICAL INC	790849103			4/27/2011		5/9/2011	34,433	34,917				-484	
05	X	SAKS INC	79377W108			7/23/2010		9/1/2010	5,041	5,630				-589	
06	X	SAKS INC	79377W108			3/17/2010		9/1/2010	2,194	2,556				-362	
07	X	SAKS INC	79377W108			7/23/2010		9/1/2010	4,462	5,051				-589	
08	X	SAKS INC	79377W108			3/23/2010		9/1/2010	3,633	4,687				-1,054	
09	X	SAKS INC	79377W108			3/17/2010		9/1/2010	8,574	10,054				-1,480	
10	X	SAKS INC	79377W108			3/23/2010		9/1/2010	810	1,031				-221	
11	X	SALESFORCE COM INC	79466L302			6/21/2010		10/8/2010	19,283	17,877				1,406	
12	X	SALESFORCE COM INC	79466L302			6/21/2010		12/8/2010	10,655	6,957				3,698	
13	X	SALIX PHARMACEUTICALS LT	795435106			3/4/2010		5/27/2011	20,896	16,743				4,153	
14	X	SALIX PHARMACEUTICALS LT	795435106			7/23/2010		5/27/2011	13,157	14,983				-1,826	
15	X	SAVIENT PHARMACEUTICALS LT	795435106			12/23/2010		5/27/2011	11,609	14,286				-2,677	
16	X	SAVIENT PHARMACEUTICALS	80517Q100			7/23/2010		9/21/2010	5,777	3,926				1,851	
17	X	SAVIENT PHARMACEUTICALS	80517Q100			2/26/2010		9/21/2010	18,952	13,267				5,685	
18	X	SAVIENT PHARMACEUTICALS	80517Q100			7/23/2010		9/21/2010	20,175	13,880				6,295	
19	X	SAVIENT PHARMACEUTICALS	80517Q100			6/24/2010		9/22/2010	14,454	9,113				5,341	
20	X	SAVIENT PHARMACEUTICALS	80517Q100			7/13/2010		9/22/2010	1,221	840				381	
21	X	SAVIENT PHARMACEUTICALS	80517Q100			7/16/2010		9/22/2010	3,489	2,383				1,106	
22	X	SAVIENT PHARMACEUTICALS	80517Q100			7/23/2010		9/22/2010	1,437	981				456	
23	X	SAVIENT PHARMACEUTICALS	80517Q100			7/13/2010		9/22/2010	6,158	4,201				1,957	
24	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		7/14/2010	14,688	15,526				-838	
25	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		11/5/2010	2,536	2,435				101	
26	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		12/20/2010	20,569	18,570				1,999	
27	X	SCHWAB CHARLES CORP NE	808513105			1/5/2011		5/9/2011	23,465	23,490				-25	
28	X	SIMON PROPERTY GROUP 5	828807CD7			1/19/2010		7/15/2010	5,408	5,020				386	
29	X	SIMON PROPERTY GROUP 5	828807CD7			1/19/2010		7/15/2010	21,623	19,924				1,699	
30	X	SIRONA DENTAL SYSTEMS INC	82966C103			6/18/2010		10/8/2010	13,938	14,235				-297	
31	X	SIRONA DENTAL SYSTEMS INC	82966C103			7/23/2010		10/8/2010	8,935	7,931				1,004	
32	X	SKECHERS U S A INC	830566105			7/29/2010		10/28/2010	13,049	24,647				-11,598	
33	X	SMITH & NEPHEW P L C	83175M205			7/26/2010		1/11/2011	20,125	16,093				4,032	
34	X	SONIC SOLUTIONS	835460106			5/13/2010		1/6/2011	16,828	14,471				2,357	
35	X	SONIC SOLUTIONS	835460106			7/23/2010		1/6/2011	10,722	6,019				4,703	
36	X	SONIC SOLUTIONS	835460106			8/3/2010		1/6/2011	23,083	12,186				10,897	
37	X	SONIC SOLUTIONS	835460106			12/1/2010		1/6/2011	16,381	11,449				4,932	
38	X	SONIC SOLUTIONS	835460106			12/23/2010		1/6/2011	22,636	21,341				1,295	
39	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		7/25/2010	900	907				-7	
40	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		8/25/2010	769	775				-6	
41	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		9/25/2010	1,005	1,013				-8	
42	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		10/25/2010	1,005	1,013				-8	
43	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		11/25/2010	1,164	1,173				-9	
44	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		12/25/2010	1,042	1,051				-9	
45	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		1/25/2011	1,085	1,094				-9	
46	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		2/25/2011	969	976				-7	
47	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		3/25/2011	737	743				-6	
48	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		4/25/2011	980	988				-8	
49	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		5/25/2011	796	802				-6	
50	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		6/25/2011	755	761				-6	
51	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		5/25/2011	351	343				8	
52	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		6/25/2011	886	865				21	
53	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		12/15/2010	2,085	2,065				20	

dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Cost, Other Basis and Expenses		Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
Long Term CG Distributions									54,082,070		52,457,974		1,624,096		
Short Term CG Distributions									0		0		0		
54	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		1/15/2011	2,555	2,531				24	
55	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		2/15/2011	2,021	2,003				18	
56	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		3/15/2011	2,182	2,162				20	
57	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		4/15/2011	1,213	1,202				11	
58	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		5/15/2011	1,662	1,647				15	
59	X	GNMA POOL # 782011	5 0%	36241KGU6		5/10/2007		6/15/2011	1,310	1,299				11	
60	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		7/15/2010	1,812	1,790				22	
61	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		8/15/2010	2,153	2,129				24	
62	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		9/15/2010	2,509	2,482				27	
63	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		10/15/2010	2,431	2,406				25	
64	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		11/15/2010	2,795	2,767				28	
65	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		12/15/2010	2,325	2,302				23	
66	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		1/15/2011	2,657	2,632				25	
67	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		2/15/2011	2,374	2,351				23	
68	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		3/15/2011	1,395	1,382				13	
69	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		4/15/2011	1,468	1,455				13	
70	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		5/15/2011	1,661	1,646				15	
71	X	GNMA POOL # 782105	5 0%	36241KKS6		5/10/2007		6/15/2011	774	767				7	
72	X	GNMA POOL # 782368	6 0%	36241KTZ1		9/17/2009		7/15/2010	3,377	3,562				-185	
73	X	GNMA POOL # 782368	6 0%	36241KTZ1		9/17/2009		8/15/2010	3,177	3,351				-174	
74	X	GNMA POOL # 782368	6 0%	36241KTZ1		9/17/2009		9/15/2010	6,250	6,592				-342	
75	X	GNMA POOL # 782368	6 0%	36241KTZ1		9/17/2009		10/15/2010	4,571	4,822				-251	
76	X	GNMA POOL # 782368	6 0%	36241KTZ1		9/17/2009		10/27/2010	112,989	108,740				4,249	
77	X	GNMA POOL # 782368	6 0%	36241KTZ1		6/23/2008		7/15/2010	3,217	3,316				-99	
78	X	GNMA POOL # 686038	6 5%	36296BEK4		6/23/2008		7/27/2010	42,888	40,139				2,749	
79	X	GNMA POOL # 687844	6 5%	36296DER5		8/22/2008		7/15/2010	1,882	1,931				-49	
80	X	GNMA POOL # 687844	6 5%	36296DER5		8/22/2008		7/27/2010	62,695	58,400				4,295	
81	X	GAP INC		364760108		1/8/2010		7/7/2010	66,992	70,243				-3,251	
82	X	GAP INC		364760108		1/8/2010		7/7/2010	3,934	4,106				-172	
83	X	GAP INC		364760108		1/11/2010		7/7/2010	62,376	65,542				-3,166	
84	X	GAP INC		364760108		1/11/2010		7/7/2010	6,621	6,998				-377	
85	X	GAP INC		364760108		1/12/2010		7/7/2010	63,584	65,320				-1,736	
86	X	GARDNER DENVER MACHY II		365558105		12/23/2010		6/15/2011	7,836	7,038				798	
87	X	GECMC 2004-C3 A3	4 865%	36828QHV1		2/1/2010		2/10/2011	2,510	2,578				-68	
88	X	GECMC 2004-C3 A3	4 865%	36828QHV1		2/2/2010		2/10/2011	2,967	3,049				-82	
89	X	PFIZER INC		717081103		1/24/2008		7/14/2010	5,628	8,706				-3,078	
90	X	PFIZER INC		717081103		1/28/2008		7/14/2010	5,924	9,108				-3,184	
91	X	PFIZER INC		717081103		2/6/2008		7/14/2010	8,738	13,511				-4,773	
92	X	PFIZER INC		717081103		2/25/2008		7/14/2010	8,590	13,193				-4,603	
93	X	PFIZER INC		717081103		3/3/2008		7/14/2010	5,628	8,455				-2,827	
94	X	PFIZER INC		717081103		1/123/2005		7/14/2010	40,579	59,729				-19,150	
95	X	PFIZER INC		717081103		1/123/2005		11/5/2010	13,239	16,567				-3,328	
96	X	PFIZER INC		717081103		1/123/2005		12/20/2010	14,389	18,311				-3,922	
97	X	PFIZER INC		717081103		3/6/2008		12/20/2010	13,533	17,190				-3,657	
98	X	PFIZER INC		717081103		3/13/2008		12/20/2010	6,509	8,025				-1,516	
99	X	PFIZER INC		717081103		3/24/2008		12/20/2010	10,107	12,172				-2,065	
00	X	PFIZER INC		717081103		4/1/2008		12/20/2010	10,449	12,907				-2,458	
01	X	PFIZER INC		717081103		4/7/2008		12/20/2010	6,681	8,389				-1,708	
02	X	PFIZER INC		717081103		5/9/2008		12/20/2010	6,509	7,554				-1,045	
03	X	PFIZER INC		717081103		5/23/2008		12/20/2010	9,593	10,965				-1,372	
04	X	PFIZER INC		717081103		6/3/2008		12/20/2010	5,310	5,940				-630	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					Net Gain or Loss
									Amount		Cost, Other Basis and Expenses			
									Long Term CG Distributions	Short Term CG Distributions	Gross Sales	Expense of Sale and Cost of Improve-ments	Depreciation	
									13,840	0	54,082,070	52,457,974	0	1,624,096
									Securities	Other sales				0
05	X	PFIZER INC	717081103			7/16/2008		12/20/2010	7,537	7,942				-405
06	X	PFIZER INC	717081103			11/4/2008		12/20/2010	9,593	10,237				-644
07	X	PFIZER INC	717081103			6/11/2008		12/20/2010	1,370	1,431				-61
08	X	PFIZER INC	717081103			10/10/2008		5/9/2011	18,292	13,167				5,125
09	X	PFIZER INC	717081103			7/8/2009		5/9/2011	4,604	3,306				1,298
10	X	PFIZER INC	717081103			7/8/2009		5/9/2011	16,442	11,795				4,647
11	X	PFIZER INC	717081103			8/20/2010		5/9/2011	13,770	10,700				3,070
12	X	PFIZER INC	717081103			7/8/2009		5/9/2011	5,261	3,771				1,490
13	X	PFIZER INC	717081103			6/11/2008		5/9/2011	4,725	4,115				610
14	X	PFIZER INC	717081103			6/23/2008		5/9/2011	8,012	6,774				1,238
15	X	PFIZER INC	717081103			10/16/2008		5/9/2011	18,489	14,666				3,823
16	X	PFIZER INC	717081103			10/20/2008		5/9/2011	17,461	14,662				2,799
17	X	PFIZER INC	717081103			8/20/2010		5/9/2011	3,903	3,034				869
18	X	PFIZER INC	717081103			7/8/2009		5/10/2011	50,702	36,091				14,611
19	X	PHILIP MORRIS INTERNAT-W	718172109			1/18/2007		7/14/2010	54,212	50,690				3,522
20	X	PHILIP MORRIS INTERNAT-W	718172109			8/20/2010		11/5/2010	9,717	8,331				1,386
21	X	PHILIP MORRIS INTERNAT-W	718172109			8/20/2010		12/20/2010	1,785	1,562				223
22	X	PHILIP MORRIS INTERNAT-W	718172109			1/18/2007		12/20/2010	73,184	56,681				16,503
23	X	PHILIP MORRIS INTERNAT-W	718172109			1/18/2007		5/9/2011	49,992	33,640				16,352
24	X	PHILIP MORRIS INTERNAT-W	718172109			1/18/2007		5/13/2011	106,761	71,888				34,873
25	X	PHILLIPS VAN HEUSEN CORP	718592108			1/27/2011		3/23/2011	24,654	26,100				-1,446
26	X	PHOTONICS INC	719405102			4/27/2010		1/6/2011	284	281				3
27	X	PHOTONICS INC	719405102			4/27/2010		1/6/2011	568	554				14
28	X	PHOTONICS INC	719405102			4/28/2010		1/6/2011	7,098	7,018				80
29	X	AFLAC INC	001055102			2/5/2010		2/3/2011	66,002	55,182				10,820
30	X	AFLAC INC	001055102			7/20/2010		2/3/2011	63,157	51,613				11,544
31	X	AFLAC INC	001055102			12/23/2010		2/3/2011	8,535	8,610				-75
32	X	AEP TEXAS CENTRAL TRA 5	00110AAD6			6/2/2010		9/21/2010	110,642	106,222				4,420
33	X	A M R CORP DEL	001765106			2/16/2010		10/12/2010	9,686	14,180				-4,494
34	X	A M R CORP DEL	001765106			7/23/2010		10/12/2010	6,008	6,791				-783
35	X	AT & T INC	00206R102			1/18/2007		7/14/2010	51,915	73,215				-21,300
36	X	AT & T INC	00206R102			1/18/2007		11/5/2010	9,122	10,860				-1,738
37	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		2/25/2011	790	797				-7
38	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		3/25/2011	923	932				-9
39	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		4/25/2011	900	909				-9
40	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		5/25/2011	887	895				-8
41	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		6/25/2011	1,545	1,559				-14
42	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		4/25/2011	320	336				-16
43	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		5/25/2011	324	340				-16
44	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		2/25/2011	3,293	3,301				-8
45	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		3/25/2011	102	102				0
46	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		4/25/2011	2,183	2,188				-5
47	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		5/25/2011	788	790				-2
48	X	FNMA POOL # 949294 6 0%	31413MC70			9/25/2007		6/25/2011	4,008	4,019				-11
49	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		7/25/2010	1,788	1,784				4
50	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		8/25/2010	4,274	4,264				10
51	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		9/25/2010	3,394	3,386				8
52	X	KBR INC	48242W106			8/20/2010		9/7/2010	4,124	3,912				212
53	X	KBR INC	48242W106			12/12/2008		9/7/2010	9,339	5,730				3,609
54	X	KING PHARMACEUTICALS INC	495582108			7/23/2010		10/12/2010	19,230	11,900				7,330
55	X	KRAFT FOODS INC	50075NBB9			2/4/2010		9/8/2010	123,027	114,607				8,420

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses				
																Gross Sales
Long Term CG Distributions									Securities		54,082,070		52,457,974		1,624,096	
Short Term CG Distributions									Other sales		0		0		0	
Amount									13,840		0					

256	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		7/15/2010	22,621	23,174					-553
257	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		8/15/2010	28,376	29,070					-694
258	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		9/15/2010	21,264	21,784					-520
259	X	KBR INC	48242W106			12/12/2008		9/8/2010	17,037	10,403					6,634
260	X	KBR INC	48242W106			12/12/2008		9/9/2010	245	149					96
261	X	KBR INC	48242W106			12/12/2008		9/9/2010	1,148	700					448
262	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		10/15/2010	10,546	10,804					-258
263	X	KBR INC	48242W106			12/12/2008		9/10/2010	28,686	17,473					11,213
264	X	KBR INC	48242W106			10/10/2008		9/13/2010	8,048	4,631					3,417
265	X	KBR INC	48242W106			12/12/2008		9/13/2010	55,190	33,680					21,510
266	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		11/15/2010	17,673	18,105					-432
267	X	KBR INC	48242W106			12/12/2008		9/13/2010	10,219	6,132					4,087
268	X	KBR INC	48242W106			12/12/2008		9/13/2010	13,660	8,245					5,415
269	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		12/15/2010	1,203	1,232					-29
270	X	LBUBS 2000-C5 A2 6 51% 1	52108HCB8			8/5/2009		2/25/2011	29,618	8,381					21,237
271	X	KKR FINANCIAL HOLDINGS L	48248A306			2/10/2010		1/15/2011	501	513					-12
272	X	KKR FINANCIAL HOLDINGS L	48248A306			7/23/2010		2/25/2011	18,212	15,504					2,708
273	X	KKR FINANCIAL HOLDINGS L	48248A306			12/23/2010		2/25/2011	16,103	15,826					277
274	X	KKR & CO L P	48248M102			2/25/2011		6/6/2011	34,164	36,323					-2,159
275	X	KB HOME	48666K109			1/12/2010		9/30/2010	7,880	10,906					-3,026
276	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		7/16/2010	5,233	5,264					-31
277	X	KB HOME	48666K109			3/23/2010		9/30/2010	3,769	5,534					-1,765
278	X	KB HOME	48666K109			7/23/2010		9/30/2010	7,080	7,279					-199
279	X	KEYCORP NEW	493267108			1/22/2010		1/25/2011	19,055	15,847					3,208
280	X	KEYCORP NEW	493267108			7/23/2010		1/25/2011	11,780	10,907					873
281	X	KEYCORP NEW	493267108			12/23/2010		1/25/2011	10,480	10,442					38
282	X	KING PHARMACEUTICALS INC	495582108			7/15/2010		10/12/2010	31,390	19,264					12,126
283	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		8/16/2010	228	229					-1
284	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		9/15/2010	992	998					-6
285	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		10/15/2010	244	246					-2
286	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		11/15/2010	232	233					-1
287	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		12/15/2010	249	251					-2
288	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		1/15/2011	232	233					-1
289	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		2/15/2011	233	234					-1
290	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		3/15/2011	275	277					-2
291	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		4/15/2011	1,615	1,625					-10
292	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		5/15/2011	251	253					-2
293	X	LBUBS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		6/15/2011	1,130	1,136					-6
294	X	LIFEPOINT HOSPS INC	53219L103			12/13/2010		4/28/2011	25,952	24,146					1,806
295	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		7/15/2010	3,032	3,067					-35
296	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		8/15/2010	3,434	3,474					-40
297	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		9/15/2010	806	815					-9
298	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		10/15/2010	2,201	2,226					-25
299	X	FHLMC GOLD A68027 6 0%	3128KY4L0			12/7/2007		10/27/2010	89,154	83,312					5,842
300	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		7/15/2010	469	461					8
101	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		8/15/2010	566	557					9
102	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		9/15/2010	611	604					7
103	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		10/15/2010	680	674					6
104	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		11/15/2010	774	768					6
105	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		12/15/2010	746	741					5
106	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		1/15/2011	744	738					6

Long Term CG Distributions

Amount

13,840

0

Securities

Other sales

Gross Sales

Basis and Expenses

Net Gain or Loss

54,082,070

52,457,974

1,624,096

Totals														
Amount														
Long Term CG Distributions														
Short Term CG Distributions														
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
07	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		2/15/2011	497	493				4
08	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		3/15/2011	621	617				4
09	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		4/15/2011	492	489				3
10	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		5/15/2011	327	324				3
11	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		6/15/2011	276	275				1
12	X	FHLMC GOLD G04216 5 5%	3128M6AR9			12/29/2010		1/15/2011	282	301				-19
13	X	FHLMC GOLD G04216 5 5%	3128M6AR9			12/29/2010		2/15/2011	243	260				-17
14	X	FHLMC GOLD G04216 5 5%	3128M6AR9			12/29/2010		3/15/2011	209	223				-14
15	X	FHLMC GOLD G04216 5 5%	3128M6AR9			12/29/2010		4/15/2011	152	162				-10
16	X	FHLMC GOLD G04216 5 5%	3128M6AR9			3/28/2011		4/15/2011	609	650				-41
17	X	FHLMC GOLD G04216 5 5%	3128M6AR9			12/29/2010		5/15/2011	130	139				-9
18	X	FHLMC GOLD G04216 5 5%	3128M6AR9			3/28/2011		5/15/2011	520	555				-35
19	X	FHLMC GOLD G04216 5 5%	3128M6AR9			12/29/2010		6/15/2011	157	167				-10
20	X	FHLMC GOLD G04216 5 5%	3128M6AR9			3/28/2011		6/15/2011	628	670				-42
21	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		8/15/2010	3,841	4,108				-267
22	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		9/15/2010	4,781	5,114				-333
23	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		10/15/2010	4,733	5,062				-329
24	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		11/15/2010	4,555	4,871				-316
25	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		12/15/2010	4,574	4,892				-318
26	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		1/15/2011	3,982	4,259				-277
27	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		2/15/2011	3,269	3,497				-228
28	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		3/15/2011	2,424	2,592				-168
29	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		4/15/2011	2,249	2,406				-157
30	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		10/25/2010	3,402	3,394				8
31	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		11/25/2010	5,519	5,506				13
32	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		12/25/2010	3,718	3,710				8
33	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		1/25/2011	3,241	3,233				8
34	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		2/25/2011	3,768	3,759				9
35	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		3/25/2011	3,168	3,161				7
36	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		4/25/2011	1,758	1,754				4
37	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		5/25/2011	1,612	1,608				4
38	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		6/25/2011	1,234	1,231				3
39	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		7/25/2010	7,884	8,114				-230
40	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		8/25/2010	4,980	5,126				-146
41	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2010	6,125	6,304				-179
42	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		10/25/2010	6,481	6,671				-190
43	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		11/25/2010	10,322	10,624				-302
44	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/25/2010	4,883	5,026				-143
45	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		1/25/2011	2,506	2,579				-73
46	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2011	3,245	3,339				-94
47	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		3/25/2011	5,436	5,595				-159
48	X	LIMITED BRANDS INC	532716107			10/6/2009		1/6/2011	36,776	22,933				13,843
49	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2011	2,969	3,056				-87
50	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2011	3,774	3,885				-111
51	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		6/25/2011	3,113	3,203				-90
52	X	LIMITED BRANDS INC	532716107			10/6/2009		5/9/2011	33,088	14,446				18,642
53	X	FNMA POOL # 967186 6 5%	31414HBX0			1/17/2008		7/25/2010	3,244	3,365				-121
54	X	FNMA POOL # 967186 6 5%	31414HBX0			1/17/2008		8/25/2010	1,122	1,164				-42
55	X	FNMA POOL # 967186 6 5%	31414HBX0			1/17/2008		9/25/2010	2,295	2,381				-86
56	X	LIMITED BRANDS INC	532716107			10/6/2009		5/13/2011	27,190	11,738				15,452
57	X	LIMITED BRANDS INC	532716107			10/6/2009		5/16/2011	45,756	19,863				25,893

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Other Basis	Valuation Method	Improvements	
Long Term CG Distributions									54,082,070		52,457,974		1,624,096
Short Term CG Distributions									0		0		0
358	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		10/25/2010	2,842	2,948		-106	
359	X	FNMA POOL # 967186 6 5%	31414H6X0			1/17/2008		10/27/2010	55,252	52,031		3,221	
360	X	LOWE'S COMPANIES INC	548661107			5/15/2009		5/20/2011	49,603	38,533		11,070	
361	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		7/25/2010	5,193	5,197		-4	
362	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		7/27/2010	100,721	93,441		7,280	
363	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		8/25/2010	130	130		0	
364	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		9/25/2010	1,911	1,912		-1	
365	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		10/25/2010	1,898	1,900		-2	
366	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		11/25/2010	1,963	1,965		-2	
367	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		12/25/2010	1,346	1,347		-1	
368	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		1/25/2011	936	937		-1	
369	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		2/25/2011	2,441	2,443		-2	
370	X	LIFEPOINT HOSPS INC	53219L109			12/23/2010		4/28/2011	8,784	8,290		494	
371	X	LIMITED BRANDS INC	532716107			10/6/2009		7/14/2010	46,853	34,310		12,543	
372	X	LIMITED BRANDS INC	532716107			8/20/2010		11/5/2010	9,123	7,409		1,714	
373	X	LIMITED BRANDS INC	532716107			8/20/2010		11/22/2010	1,316	1,022		294	
374	X	LIMITED BRANDS INC	532716107			10/6/2009		11/22/2010	36,513	20,044		16,469	
375	X	LIMITED BRANDS INC	532716107			10/6/2009		12/20/2010	62,651	36,477		26,174	
376	X	LIMITED BRANDS INC	532716107			10/6/2009		1/6/2011	36,921	22,933		13,988	
377	X	LOWE'S COMPANIES INC	548661107			10/13/2009		5/20/2011	12,769	11,196		1,573	
378	X	LOWE'S COMPANIES INC	548661107			7/20/2010		5/20/2011	58,934	47,854		11,080	
379	X	LOWE'S COMPANIES INC	548661107			12/23/2010		5/20/2011	7,858	8,224		-366	
380	X	M G I C INVT CORP WIS	552848103			4/22/2010		4/21/2011	7,201	10,727		-3,526	
381	X	M G I C INVT CORP WIS	552848103			7/23/2010		4/21/2011	4,461	5,181		-720	
382	X	M G I C INVT CORP WIS	552848103			12/23/2010		4/21/2011	3,913	5,265		-1,352	
383	X	MACY'S INC	55616P104			4/28/2010		4/28/2011	5,806	5,784		22	
384	X	MACY'S INC	55616P104			4/28/2010		4/28/2011	14,757	15,110		-353	
385	X	MACY'S INC	55616P104			7/23/2010		4/28/2011	12,580	10,124		2,456	
386	X	MACY'S INC	55616P104			12/23/2010		4/28/2011	11,128	11,748		-620	
387	X	MAGNA INTL INC CL A	559222401			6/24/2010		2/24/2011	17,111	11,939		5,172	
388	X	MAGNA INTL INC CL A	559222401			7/23/2010		2/24/2011	11,072	8,207		2,865	
389	X	MAGNA INTL INC CL A	559222401			12/23/2010		2/24/2011	9,562	9,878		-316	
390	X	MAGNUM HUNTER RESOURC	55973B102			3/17/2011		5/12/2011	30,901	32,480		-1,579	
391	X	MARSHALL & ILSLEY CORP	571837103			10/7/2010		12/17/2010	4,603	4,954		-351	
392	X	MARSHALL & ILSLEY CORP	571837103			10/7/2010		12/17/2010	5,174	5,620		-446	
393	X	MARSHALL & ILSLEY CORP	571837103			10/7/2010		12/17/2010	6,654	7,246		-592	
394	X	MCCORMICK & CO INC COM	579780206			1/5/2010		10/15/2010	10,675	9,062		1,613	
395	X	MCCORMICK & CO INC COM	579780206			7/23/2010		10/15/2010	6,405	5,845		560	
396	X	MCKESSON CORPORATION	58155Q103			1/5/2010		7/14/2010	54,106	50,168		3,938	
397	X	MCKESSON CORPORATION	58155Q103			1/5/2010		11/5/2010	8,051	7,620		431	
398	X	MCKESSON CORPORATION	58155Q103			1/5/2010		12/20/2010	42,266	38,737		3,529	
399	X	MCKESSON CORPORATION	58155Q103			1/4/2010		12/20/2010	23,558	21,480		2,078	
400	X	MCKESSON CORPORATION	58155Q103			1/4/2010		5/9/2011	17,798	13,267		4,531	
401	X	MCKESSON CORPORATION	58155Q103			8/20/2010		5/9/2011	11,865	8,648		3,217	
402	X	MCKESSON CORPORATION	58155Q103			10/7/2009		5/9/2011	17,798	12,416		5,382	
403	X	MEDTRONIC INC	58505S106			5/15/2006		7/14/2010	26,894	34,583		-7,689	
404	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008		8/15/2010	2,602	2,609		-7	
405	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008		9/15/2010	2,477	2,484		-9	
406	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008		10/15/2010	2,912	2,921		-9	
407	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008		11/15/2010	2,980	2,989		-9	
408	X	FHLMC GOLD G04719 5 5%	3128M6SG4			9/30/2008		12/15/2010	2,344	2,351		-7	

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

Totals												
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Cost, Other Basis and Expenses			Net Gain or Loss
									Gross Sales	Cost or Other Basis	Valuation Method	
Long Term CG Distributions									54,082,070	52,457,974	1,624,096	
Short Term CG Distributions									0	0	0	
									0	0	0	
09	X	FHLMC GOLD G04719 5.5%	3128M6SG4			9/30/2008		1/15/2011	2,676	2,684	-8	
10	X	FHLMC GOLD G04719 5.5%	3128M6SG4			9/30/2008		2/15/2011	2,192	2,198	-6	
11	X	FHLMC GOLD G04719 5.5%	3128M6SG4			9/30/2008		3/15/2011	2,483	2,490	-7	
12	X	FHLMC GOLD G04719 5.5%	3128M6SG4			9/30/2008		4/15/2011	1,944	1,950	-6	
13	X	FHLMC GOLD G04719 5.5%	3128M6SG4			9/30/2008		5/15/2011	1,495	1,499	-4	
14	X	FHLMC GOLD G04719 5.5%	3128M6SG4			9/30/2008		6/15/2011	1,203	1,206	-3	
15	X	FHLMC GOLD G05938 5.0%	3128M74X1			12/22/2010		1/15/2011	1,723	1,813	-90	
16	X	FHLMC GOLD G05938 5.0%	3128M74X1			12/22/2010		2/15/2011	1,375	1,447	-72	
17	X	FHLMC GOLD G05938 5.0%	3128M74X1			12/22/2010		3/15/2011	1,474	1,552	-78	
18	X	FHLMC GOLD G05938 5.0%	3128M74X1			12/22/2010		4/15/2011	796	838	-42	
19	X	FHLMC GOLD G05938 5.0%	3128M74X1			12/22/2010		5/15/2011	971	1,021	-50	
20	X	FHLMC GOLD G05938 5.0%	3128M74X1			12/22/2010		6/15/2011	854	899	-45	
21	X	FHLMC GOLD G05337 5.5%	3128M7HN9			6/10/2010		7/15/2010	4,099	4,403	-304	
22	X	FHLMC GOLD G05337 5.5%	3128M7HN9			6/10/2010		8/15/2010	3,184	3,420	-236	
23	X	FHLMC GOLD G05337 5.5%	3128M7HN9			6/10/2010		9/15/2010	4,260	4,575	-315	
24	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		5/15/2011	2,007	2,146	-139	
25	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		6/15/2011	1,708	1,827	-119	
26	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		7/15/2010	185	192	-7	
27	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		8/15/2010	313	324	-11	
28	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		9/15/2010	155	161	-6	
29	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		10/15/2010	383	396	-13	
30	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		11/15/2010	286	296	-10	
31	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		12/15/2010	130	135	-5	
32	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		1/15/2011	523	542	-19	
33	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		2/15/2011	117	122	-5	
34	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		3/15/2011	236	244	-8	
35	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		4/15/2011	186	193	-7	
36	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		5/15/2011	183	190	-7	
37	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		6/15/2011	195	202	-7	
38	X	FHLMC GOLD G04719 5.5%	3128M6SG4			9/30/2008		7/15/2010	2,289	2,295	-6	
39	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		5/25/2011	782	782	0	
40	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		6/25/2011	440	440	0	
41	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		7/25/2010	633	657	-24	
42	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		8/25/2010	4,948	5,139	-191	
43	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		9/25/2010	6,572	6,825	-253	
44	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		10/25/2010	2,111	2,192	-81	
45	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		11/25/2010	1,806	1,876	-70	
46	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		12/25/2010	4,671	4,851	-180	
47	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		1/25/2011	2,016	2,093	-77	
48	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		2/25/2011	2,776	2,883	-107	
49	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		3/25/2011	1,865	1,936	-71	
50	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		4/25/2011	1,264	1,312	-48	
51	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		5/25/2011	387	402	-15	
52	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		6/25/2011	815	846	-31	
53	X	FNMA POOL # 987214 5.0%	31415RVF8			2/11/2010		7/25/2010	3,823	4,038	-215	
54	X	FNMA POOL # 987214 5.0%	31415RVF8			2/11/2010		8/25/2010	4,268	4,508	-240	
55	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		3/25/2011	709	710	-1	
56	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		4/25/2011	706	706	0	
57	X	FNMA POOL # 987214 5.0%	31415RVF8			2/11/2010		9/25/2010	4,888	5,163	-275	
58	X	FNMA POOL # 987214 5.0%	31415RVF8			2/11/2010		10/25/2010	5,672	5,991	-319	
59	X	FNMA POOL # 987214 5.0%	31415RVF8			2/11/2010		11/25/2010	82,421	81,708	713	

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

dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss		
									Gross Sales		Cost, Other Basis and Expenses				
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation	
Long Term CG Distributions										54,082,070		52,457,974		1,624,096	
Short Term CG Distributions										0		0		0	
Amount										13,840		0			
60	X	FNMA POOL # 987214 5 0%	31415RVF8			2/11/2010		11/25/2010	6,732	7,111				-379	
61	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		7/25/2010	2,545	2,751				-206	
62	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		8/25/2010	3,203	3,461				-258	
63	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		9/25/2010	2,645	2,858				-213	
64	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		10/25/2010	2,732	2,953				-221	
65	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		11/25/2010	2,025	2,188				-163	
66	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		12/25/2010	2,265	2,447				-182	
67	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		1/25/2011	2,651	2,865				-214	
68	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		2/25/2011	1,812	1,959				-147	
69	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		3/25/2011	1,901	2,055				-154	
70	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		4/25/2011	2,599	2,808				-209	
71	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		5/25/2011	1,849	1,998				-149	
72	X	FNMA POOL # 995230 6 5%	31416BST6			4/26/2010		6/25/2011	1,449	1,565				-116	
73	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		7/14/2010	161,730	159,312				2,418	
74	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		7/25/2010	2,859	2,973				-114	
75	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		7/25/2010	348	341				7	
76	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		7/27/2010	188,111	176,931				11,180	
77	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		7/25/2010	2,515	2,553				-38	
78	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		8/25/2010	636	646				-10	
79	X	MEDTRONIC INC	585055106			5/15/2006		11/5/2010	3,558	4,871				-1,313	
80	X	MEDTRONIC INC	585055106			5/15/2006		12/20/2010	30,889	39,941				-9,052	
81	X	MEDTRONIC INC	585055106			5/15/2006		3/22/2011	55,337	71,602				-16,265	
82	X	MEDTRONIC INC	585055106			9/27/2006		3/22/2011	4,517	5,522				-1,005	
83	X	MEDTRONIC INC	585055106			12/4/2008		3/22/2011	3,764	4,671				-907	
84	X	MEDTRONIC INC	585055106			1/28/2008		3/22/2011	3,388	4,164				-776	
85	X	MEDTRONIC INC	585055106			2/6/2008		3/22/2011	5,647	7,076				-1,429	
86	X	MEDTRONIC INC	585055106			3/13/2008		3/22/2011	2,259	2,875				-616	
87	X	MEDTRONIC INC	585055106			3/24/2008		3/22/2011	5,647	7,279				-1,632	
88	X	MEDTRONIC INC	585055106			4/1/2008		3/22/2011	5,647	7,293				-1,646	
89	X	MEDTRONIC INC	585055106			5/9/2008		3/22/2011	3,764	4,788				-1,024	
90	X	MEDTRONIC INC	585055106			10/10/2008		3/22/2011	8,282	8,654				-372	
91	X	MEDTRONIC INC	585055106			10/16/2008		3/22/2011	8,282	8,659				-377	
92	X	MEDTRONIC INC	585055106			10/20/2008		3/22/2011	7,905	8,629				-724	
93	X	MEDTRONIC INC	585055106			11/4/2008		3/22/2011	3,764	4,044				-280	
94	X	MEDTRONIC INC	585055106			8/20/2010		3/22/2011	4,141	3,819				322	
95	X	MENS WEARHOUSE INC	587118100			12/13/2010		3/1/2011	1,240	1,182				58	
96	X	MENS WEARHOUSE INC	587118100			12/13/2010		3/1/2011	3,901	3,693				208	
97	X	MENS WEARHOUSE INC	587118100			12/23/2010		3/1/2011	9,750	9,213				537	
98	X	MENS WEARHOUSE INC	587118100			12/13/2010		3/1/2011	14,230	13,293				937	
99	X	MENS WEARHOUSE INC	587118100			3/13/2009		3/2/2011	8,808	8,419				389	
00	X	MERCK & CO INC	58933Y105			3/13/2009		7/14/2010	66,202	50,498				15,704	
01	X	MERCK & CO INC	58933Y105			1/18/2007		9/20/2010	15,889	10,873				5,016	
02	X	MERCK & CO INC	58933Y105			3/13/2009		9/20/2010	6,886	5,201				1,685	
03	X	MERCK & CO INC	58933Y105			8/20/2010		9/20/2010	11,265	10,673				592	
04	X	MERCK & CO INC	58933Y105			1/18/2007		9/20/2010	57,906	39,648				18,258	
05	X	MERCK & CO INC	58933Y105			1/18/2007		11/5/2010	7,703	5,225				2,478	
06	X	MERCK & CO INC	58933Y105			1/18/2007		12/20/2010	60,158	41,054				19,104	
07	X	MERCK & CO INC	58933Y105			2/5/2007		5/9/2011	16,259	11,104				5,155	
08	X	MERCK & CO INC	58933Y105			2/14/2007		5/9/2011	9,875	6,739				3,136	
09	X	MERCK & CO INC	58933Y105			4/12/2011		6/1/2011	8,841	6,032				2,809	
10	X	MERIT MED SYS INC	589889104						10	8				2	

60	X	FNMA POOL # AC8596	4 0%	31417VRS4	2/11/2010	10/25/2010	2,356	2,401	-41
61	X	FNMA POOL # AC8596	4 0%	31417VRS4	2/11/2010	11/25/2010	2,597	2,647	-50

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										13,840	
										0	
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss
62	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		12/25/2010	2,384	2,429	-45
63	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		1/25/2011	2,244	2,287	-43
64	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		2/25/2011	1,353	1,379	-26
65	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		3/25/2011	989	1,008	-19
66	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		4/25/2011	986	1,005	-19
67	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		6/25/2011	337	354	-17
68	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		4/25/2011	88	89	-1
69	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		5/25/2011	87	88	-1
70	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		6/25/2011	79	80	-1
71	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		6/25/2011	2,753	2,958	-205
72	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		7/25/2010	5,719	5,991	-272
73	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		8/25/2010	4,447	4,658	-211
74	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		9/25/2010	4,950	5,185	-235
75	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		10/25/2010	4,876	5,108	-232
76	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		11/25/2010	6,965	7,295	-330
77	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		12/25/2010	5,216	5,464	-248
78	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		1/25/2011	6,204	6,499	-295
79	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		2/25/2011	8,327	8,723	-396
80	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		3/25/2011	4,157	4,354	-197
81	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		4/25/2011	3,984	4,173	-189
82	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		5/25/2011	5,181	5,427	-246
83	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		6/25/2011	4,005	4,195	-190
84	X	FED NATL MTGE AS 2 625%	31398AB35			12/1/2009		12/10/2010	110,000	110,000	0
85	X	FED NATL MTGE ASSN 3 0%	31398AYY2			10/2/2009		7/14/2010	15,760	15,327	433
86	X	FED NATL MTGE ASSN 3 0%	31398AYY2			8/13/2009		7/14/2010	15,760	14,960	800
87	X	FED NATL MTGE ASSN 3 0%	31398AYY2			8/13/2009		6/23/2011	58,571	54,852	3,719
88	X	FED NATL MTG ASSN 2 0%	31398AFZ2			10/28/2009		7/15/2010	50,125	50,150	-25
89	X	FED NATL MTG ASSN 2 0%	31398AFZ2			10/28/2009		9/28/2010	95,000	95,285	-285
90	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		7/25/2010	417	414	3
91	X	FNMA POOL # 745418 5 5%	31403DDX4			10/22/2008		7/25/2010	329	332	-3
92	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		7/25/2010	1,206	1,197	9
93	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		7/25/2010	110	109	1
94	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		9/25/2010	478	475	3
95	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		3/10/2011	413	424	-11
96	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		3/10/2011	488	501	-13
97	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		4/10/2011	23,430	24,060	-630
98	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		4/10/2011	27,690	28,458	-768
99	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		5/10/2011	5,815	5,971	-156
00	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		5/10/2011	6,872	7,063	-191
01	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		6/10/2011	7,929	8,142	-213
02	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		6/10/2011	9,370	9,630	-260
03	X	GENERAL ELECTRIC COMPAN	369604103			5/15/2006		7/14/2010	50,415	114,380	-63,965
04	X	GENERAL ELECTRIC COMPAN	369604103			5/15/2006		11/5/2010	8,087	16,831	-8,744
05	X	GENERAL ELECTRIC COMPAN	369604103			5/15/2006		12/20/2010	68,498	132,928	-64,430
06	X	GENERAL ELECTRIC COMPAN	369604103			5/15/2006		5/9/2011	59,264	101,671	-42,407
07	X	GENERAL ELEC CAP CRP 5 6	36962G3H5			8/6/2009		7/14/2010	10,794	10,041	753
08	X	GENERAL ELEC CAP CRP 5 6	36962G3H5			1/22/2009		7/14/2010	26,985	23,504	3,481
09	X	GILDANE ACTIVEWEAR INC	375916103			7/26/2010		8/17/2010	39,357	39,758	-401
10	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/14/2011	10,357	10,251	106
11	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/18/2011	20,706	20,503	203
12	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/24/2011	20,703	20,503	200
Totals									54,082,070	52,457,974	1,624,096
Securities									0	0	0
Other sales									0	0	0

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
										Gross Sales		Cost, Other Basis and Expenses		
										Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions											54,082,070	52,457,974		1,624,096
Short Term CG Distributions											0	0		0
13	X		GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/28/2011	20,726	20,503		223	
14	X		GOLDMAN SACHS GRP 6 7	38141GFD1			10/18/2007		7/14/2010	24,941	25,351		-410	
15	X		GOODRICH CORP	382388106			5/15/2009		4/21/2011	14,931	7,422		7,509	
16	X		GOODRICH CORP	382388106			7/23/2010		4/21/2011	7,905	6,396		1,509	
17	X		GOODRICH CORP	382388106			12/23/2010		4/21/2011	7,905	7,968		-63	
18	X		GOOGLE INC - CL A	38259P508			8/21/2009		7/14/2010	67,160	63,606		3,554	
19	X		GOOGLE INC - CL A	38259P508			1/8/2010		10/8/2010	17,596	19,773		-2,177	
20	X		GOOGLE INC - CL A	38259P508			7/20/2010		10/8/2010	2,666	2,367		299	
21	X		GOOGLE INC - CL A	38259P508			8/21/2009		11/5/2010	8,109	6,036		2,073	
22	X		GOOGLE INC - CL A	38259P508			8/20/2010		11/5/2010	4,366	3,234		1,132	
23	X		GOOGLE INC - CL A	38259P508			7/20/2010		12/8/2010	11,739	9,469		2,270	
24	X		GOOGLE INC - CL A	38259P508			8/20/2010		12/20/2010	9,537	7,393		2,144	
25	X		GOOGLE INC - CL A	38259P508			6/5/2009		12/20/2010	85,836	63,726		22,110	
26	X		GOOGLE INC - CL A	38259P508			12/23/2010		4/11/2011	10,366	10,896		-530	
27	X		FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		5/25/2011	953	971		-18	
28	X		FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		6/25/2011	808	823		-15	
29	X		FNMA POOL # MA0259 5 0%	31417YJ00			10/9/2009		7/22/2010	187,077	181,790		5,287	
30	X		FNMA POOL # MA0259 5 0%	31417YJ00			10/9/2009		7/25/2010	2,031	2,100		-69	
31	X		FNMA POOL # AD0132 6% 9/	31418MEE3			9/23/2009		7/25/2010	563	593		-30	
32	X		FNMA POOL # AD0132 6% 9/	31418MEE3			9/23/2009		8/25/2010	538	566		-28	
33	X		FNMA POOL # AD0132 6% 9/	31418MEE3			9/23/2009		9/25/2010	601	633		-32	
34	X		FNMA POOL # AD0132 6% 9/	31418MEE3			9/23/2009		10/25/2010	627	660		-33	
35	X		FNMA POOL # AD0132 6% 9/	31418MEE3			9/23/2009		11/25/2010	528	556		-28	
36	X		FNMA POOL # AD0132 6% 9/	31418MEE3			9/23/2009		12/25/2010	556	585		-29	
37	X		FNMA POOL # AD0132 6% 9/	31418MEE3			9/23/2009		1/25/2011	468	493		-25	
38	X		FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		9/25/2010	967	981		-14	
39	X		FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		10/25/2010	1,469	1,491		-22	
40	X		FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		11/25/2010	525	532		-7	
41	X		FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		12/25/2010	644	653		-9	
42	X		FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		1/25/2011	1,230	1,248		-18	
43	X		FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		2/25/2011	1,355	1,375		-20	
44	X		FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		3/25/2011	1,064	1,080		-16	
45	X		FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		4/25/2011	511	518		-7	
46	X		FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		5/25/2011	1,723	1,749		-26	
47	X		FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		6/25/2011	1,026	1,042		-16	
48	X		MICROSOFT CORPORATION	594918104			5/15/2006		5/2/2011	150,464	136,230		14,234	
49	X		MICROSOFT CORPORATION	594918104			10/10/2008		5/2/2011	14,301	11,754		2,547	
50	X		MICROSOFT CORPORATION	594918104			10/16/2008		5/2/2011	13,535	12,076		1,459	
51	X		MICROSOFT CORP 5 3%	594918AM6			2/3/2011		5/17/2011	10,518	9,915		603	
52	X		MIDDLEBY CORP	596278101			7/23/2010		12/14/2010	7,549	5,259		2,290	
53	X		MIDDLEBY CORP	596278101			7/23/2010		1/25/2011	17,058	9,473		7,585	
54	X		MIDDLEBY CORP	596278101			7/23/2010		12/5/2011	3,249	2,337		912	
55	X		MIDDLEBY CORP	596278101			12/23/2010		1/25/2011	7,310	7,742		-432	
56	X		MONSTER WORLDWIDE INC	611742107			10/29/2010		12/1/2010	27,238	21,170		6,068	
57	X		MONSTER WORLDWIDE INC	611742107			10/29/2010		12/1/2010	11,424	8,895		2,529	
58	X		MORGAN STANLEY	617446448			5/21/2009		7/14/2010	7,328	8,157		-829	
59	X		MORGAN STANLEY	617446448			5/7/2009		7/14/2010	21,732	23,166		-1,434	
60	X		MORGAN STANLEY	617446448			5/7/2009		11/5/2010	4,757	4,849		-92	
61	X		MORGAN STANLEY	617446448			5/7/2009		12/20/2010	36,211	37,174		-963	
62	X		MORGAN STANLEY	617446448			5/7/2009		5/9/2011	20,277	21,819		-1,542	
63	X		MORGAN STANLEY	617446448			5/10/2010		6/20/2011	57,431	72,966		-15,535	

Totals									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities									54,082,070	0	52,457,974	0	1,624,096	0
Other sales									0	0	0	0	0	0

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

dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
									Gross Sales		Cost or Other Basis	Valuation Method			
									Price						
Long Term CG Distributions									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss		
Short Term CG Distributions									54,082,070		52,457,974		1,624,096		
Amount									0		0		0		
									Securities						
									Other sales						
64	X	MORGAN STANLEY	617446448			7/20/2010		6/20/2011	56,527	61,723				-5,196	
65	X	MORGAN STANLEY	617446448			12/23/2010		6/20/2011	7,462	9,029				-1,567	
66	X	MORGAN STANLEY GLOB 4	61748AAE6			12/11/2006		7/14/2010	5,094	4,853				241	
67	X	MORGAN STANLEY GLOB 4	61748AAE6			3/15/2006		7/14/2010	30,563	28,384				2,179	
68	X	MOTOROLA INC	620076109			8/12/2010		11/5/2010	3,224	3,220				4	
69	X	MOTOROLA INC	620076109			8/12/2010		12/20/2010	27,082	24,635				2,447	
70	X	MOTOROLA INC	620076307			8/12/2010		2/7/2011	11	9				2	
71	X	MOTOROLA INC	620076307			8/12/2010		4/26/2011	20,180	15,087				5,093	
72	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	6,673	4,853				1,820	
73	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	62	45				17	
74	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	11,307	8,357				2,950	
75	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	23,911	17,976				5,935	
76	X	MOTOROLA INC	620076307			8/20/2010		4/27/2011	3,089	2,166				923	
77	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	10,318	7,680				2,638	
78	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		2/14/2011	7	7				0	
79	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/26/2011	10,222	11,934				-1,712	
80	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	3,123	3,559				-436	
81	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	29	33				-4	
82	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	5,292	6,128				-836	
83	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	6,819	8,031				-1,212	
84	X	MOTOROLA MOBILITY HOLDI	620097105			8/20/2010		4/27/2011	1,446	1,589				-143	
85	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	4,829	5,632				-803	
86	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	3,591	4,278				-687	
87	X	CELANESE CORP - SER A	150870103			9/20/2010		3/3/2011	32,188	24,609				7,559	
88	X	CELANESE CORP - SER A	150870103			12/23/2010		3/3/2011	10,444	10,220				224	
89	X	CENTERSTATE BANKS, INC	15201P109			1/6/2010		1/6/2011	5,634	5,634				0	
90	X	CENTERSTATE BANKS, INC	15201P109			1/7/2010		1/6/2011	5,711	7,512				-1,801	
91	X	CENTERSTATE BANKS, INC	15201P109			7/23/2010		1/6/2011	6,375	7,314				-939	
92	X	GOOGLE INC - CL A	38259P508			7/20/2010		4/11/2011	14,398	11,837				2,561	
93	X	GOOGLE INC - CL A	38259P508			5/15/2009		4/21/2011	73,399	54,912				18,487	
94	X	GOOGLE INC - CL A	38259P508			7/20/2010		4/21/2011	71,826	64,864				6,962	
95	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	25,906	21,242				4,664	
96	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	59,887	49,122				10,765	
97	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/9/2011	37,597	30,978				6,619	
98	X	GREEN MOUNTAIN COFFEE F	393122106			1/11/2011		2/14/2011	38,334	31,844				6,490	
99	X	GUESS? INC	401617105			10/15/2010		12/1/2010	14,087	12,941				1,146	
00	X	GUESS? INC	401617105			7/8/2010		1/10/2011	11,115	8,653				2,462	
01	X	GUESS? INC	401617105			7/23/2010		1/10/2011	7,267	6,402				865	
02	X	GUESS? INC	401617105			10/15/2010		1/10/2011	3,420	3,451				-31	
03	X	PHOTONICS INC	719405102			7/23/2010		1/6/2011	8,006	6,912				1,094	
04	X	PHOTONICS INC	719405102			12/23/2010		1/6/2011	7,105	7,525				-420	
05	X	PHOTONICS INC	719405102			4/27/2010		1/6/2011	5,116	5,059				57	
06	X	POTASH CORP OF SASKATCH	73755L107			7/26/2010		8/20/2010	11,222	7,496				3,726	
07	X	PRAXAIR INC	74005P104			5/15/2006		7/14/2010	29,610	20,039				9,571	
08	X	PRAXAIR INC	74005P104			8/20/2010		11/5/2010	5,553	5,294				259	
09	X	PRAXAIR INC	74005P104			5/15/2006		12/20/2010	39,815	23,379				16,436	
10	X	PRAXAIR INC	74005P104			5/15/2006		5/9/2011	25,084	13,360				11,724	
11	X	PRICELINE COM INC	741503403			7/13/2010		11/10/2010	20,095	10,264				9,831	
12	X	PRICELINE COM INC	741503403			7/23/2010		11/10/2010	12,141	6,612				5,529	
13	X	PROCTER & GAMBLE CO	742718109			5/15/2006		7/14/2010	45,559	40,384				5,175	
14	X	PROCTER & GAMBLE CO	742718109			8/20/2010		11/5/2010	7,134	6,601				533	

dex		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					Net Gain or Loss	
										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss		
										Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements			Depreciation
			Amount												Net Gain or Loss	
			13,840												1,624,096	
			0												0	
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ine 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses				
									Price	Other Basis		Valuation Method			
Long Term CG Distributions									54,082,070		52,457,974		1,624,096		
Short Term CG Distributions									0		0		0		
766	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		8/16/2010	30,205	30,697				-492	
767	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		8/16/2010	12,437	12,609				-172	
768	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/5/2010		8/16/2010	3,554	3,606				-52	
769	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		8/16/2010	13,326	13,510				-184	
770	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/12/2010		9/15/2010	21,122	21,466				-344	
771	X	CCMSC 2000-3 A2 7 319%	161505GM8			3/24/2010		9/15/2010	1,136	1,152				-16	
772	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/5/2010		9/15/2010	75	76				-1	
773	X	CCMSC 2000-3 A2 7 319%	161505GM8			4/9/2010		9/15/2010	282	286				-4	
774	X	CHIMERA INVESTMENT CORP	16934Q109			8/17/2009		1/12/2011	12,474	11,304				1,170	
775	X	CHIMERA INVESTMENT CORP	16934Q109			7/23/2010		1/12/2011	7,735	7,334				401	
776	X	CHIMERA INVESTMENT CORP	16934Q109			12/23/2010		1/12/2011	6,804	7,140				-336	
777	X	CHINA DIGITAL TV HOLDING	16938G107			3/4/2010		3/3/2011	663	751				-88	
778	X	CHINA DIGITAL TV HOLDING	16938G107			3/4/2010		3/3/2011	330	375				-45	
779	X	CHINA DIGITAL TV HOLDING	16938G107			3/4/2010		3/3/2011	132	150				-18	
780	X	CHINA DIGITAL TV HOLDING	16938G107			12/23/2010		3/4/2011	1,120	1,238				-118	
781	X	CHINA DIGITAL TV HOLDING	16938G107			1/6/2010		3/4/2011	1,581	1,670				-89	
782	X	CHINA DIGITAL TV HOLDING	16938G107			3/4/2010		3/4/2011	3,089	3,528				-439	
783	X	CHINA DIGITAL TV HOLDING	16938G107			12/23/2010		3/4/2011	8,085	8,954				-869	
784	X	CHINA DIGITAL TV HOLDING	16938G107			1/6/2010		3/7/2011	1,525	1,670				-145	
785	X	CHINA DIGITAL TV HOLDING	16938G107			1/6/2010		3/7/2011	509	557				-48	
786	X	CHINA DIGITAL TV HOLDING	16938G107			1/6/2010		3/8/2011	2,291	2,575				-284	
787	X	CHINA DIGITAL TV HOLDING	16938G107			1/6/2010		3/8/2011	3,446	3,897				-451	
788	X	FHLMC GOLD G12633 5 0%	3128MBEE3			7/9/2010		8/15/2010	738	789				-51	
789	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		9/15/2010	3,683	3,904				-221	
790	X	FHLMC GOLD G12633 5 0%	3128MBEE3			7/9/2010		9/15/2010	958	1,023				-65	
791	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		10/15/2010	3,894	4,128				-234	
792	X	FHLMC GOLD G12633 5 0%	3128MBEE3			7/9/2010		10/15/2010	1,012	1,082				-70	
793	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		11/11/2010	95,024	94,717				307	
794	X	FHLMC GOLD G12633 5 0%	3128MBEE3			7/9/2010		11/11/2010	24,706	24,830				-124	
795	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		11/15/2010	4,260	4,515				-255	
796	X	FHLMC GOLD G12633 5 0%	3128MBEE3			7/9/2010		11/15/2010	1,107	1,184				-77	
797	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		7/15/2010	1,327	1,308				19	
798	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		8/15/2010	2,224	2,194				30	
799	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		9/15/2010	1,814	1,791				23	
800	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		10/15/2010	2,219	2,193				26	
801	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		11/15/2010	2,532	2,503				29	
802	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		12/15/2010	2,462	2,436				26	
803	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		7/15/2010	3,240	3,434				-194	
804	X	FHLMC GOLD G12633 5 0%	3128MBEE3			4/14/2010		8/15/2010	2,839	3,009				-170	
805	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		1/15/2011	1,700	1,682				18	
806	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		2/15/2011	943	934				9	
807	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		3/15/2011	841	833				8	
808	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		4/15/2011	471	466				5	
809	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		5/15/2011	856	847				9	
810	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		6/15/2011	269	266				3	
811	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		7/15/2010	1,073	1,058				15	
812	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		8/15/2010	2,502	2,469				33	
813	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		9/15/2010	2,492	2,461				31	
814	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		10/15/2010	2,303	2,277				26	
815	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		11/15/2010	1,050	1,038				12	
816	X	AT&T INC 5.8% 2/15/1	00206RAR3			10/27/2009		3/24/2011	39,089	37,512				1,577	
Totals									54,082,070	52,457,974				1,624,096	
Securities									0	0				0	
Other sales															

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

dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improve-ments	Valuation Method	Depreciation	Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses					
									Price	Other Basis	Gross Sales	Cost or Basis				
		Long Term CG Distributions	Amount													Net Gain or Loss
		Short Term CG Distributions	13,840													1,624,096
			0													0
17	X	AT&T INC 5.8% 2/15/71	00206RAR3			10/27/2009		4/26/2011			55,994	53,588				2,406
18	X	AXA FINL INC 7.75% 8/0	002451AA0			9/20/2007		8/1/2010			40,000	42,655				-2,655
19	X	AXA FINL INC 7.75% 8/0	002451AA0			6/8/2007		8/1/2010			100,000	106,185				-6,185
20	X	ABBOTT LABORATORIES	002824100			5/15/2009		12/8/2010			38,134	36,191				1,943
21	X	ABBOTT LABORATORIES	002824100			7/20/2010		12/8/2010			37,669	38,190				-521
22	X	ACERGY SA-SPON ADR	00443E104			7/26/2010		12/22/2010			16,293	10,467				5,826
23	X	ACERGY SA-SPON ADR	00443E104			7/26/2010		1/6/2011			45,704	27,003				18,701
24	X	ACME PACKET INC	004764106			12/23/2010		1/11/2011			15,534	14,266				1,268
25	X	ADVANCED ENERGY INDS INC	007973100			7/23/2010		9/23/2010			9,592	13,709				-4,117
26	X	ADVANCED ENERGY INDS INC	007973100			1/19/2010		9/23/2010			7,194	9,522				-2,328
27	X	ADVANCED ENERGY INDS INC	007973100			1/19/2010		9/23/2010			4,067	5,237				-1,170
28	X	ADVANCED ENERGY INDS INC	007973100			3/12/2010		9/23/2010			4,560	5,686				-1,126
29	X	AGRIUM INC	008916108			9/30/2010		1/25/2011			37,983	32,994				4,989
30	X	AGRIUM INC	008916108			12/23/2010		1/25/2011			12,085	11,763				322
31	X	AIR PRODS & CHEMS INC	009158106			5/15/2009		10/29/2010			52,756	38,542				14,214
32	X	AIR PRODS & CHEMS INC	009158106			2/24/2010		10/29/2010			11,062	9,106				1,956
33	X	AIR PRODS & CHEMS INC	009158106			7/20/2010		10/29/2010			62,116	50,668				11,448
34	X	ALEXION PHARMACEUTICALS	015351109			7/15/2009		10/29/2010			18,393	10,449				7,944
35	X	ALEXION PHARMACEUTICALS	015351109			8/4/2009		10/29/2010			6,131	4,025				2,106
36	X	ALEXION PHARMACEUTICALS	015351109			7/23/2010		10/29/2010			14,987	11,476				3,511
37	X	ALLERGAN INC	018490102			4/7/2010		10/18/2010			65,444	57,998				7,446
38	X	ALLERGAN INC	018490102			7/20/2010		10/18/2010			62,567	54,568				7,999
39	X	ALLIANCE DATA SYS CORP	018581108			5/29/2008		7/14/2010			29,773	30,974				-1,201
40	X	ALLIANCE DATA SYS CORP	018581108			5/29/2008		11/5/2010			5,050	4,859				191
41	X	ALLIANCE DATA SYS CORP	018581108			5/29/2008		12/20/2010			26,059	22,472				3,587
42	X	ALLIANCE DATA SYS CORP	018581108			5/28/2008		12/20/2010			15,495	13,150				2,345
43	X	ALLIANCE DATA SYS CORP	018581108			5/28/2008		5/9/2011			18,186	11,955				6,231
44	X	ALLIANCE DATA SYS CORP	018581108			5/28/2008		5/9/2011			12,730	8,310				4,420
45	X	ALLIANCE HEALTHCARE SER	018606202			3/16/2010		10/29/2010			2,169	3,156				-987
46	X	ALLIANCE HEALTHCARE SER	018606202			3/17/2010		10/29/2010			2,207	3,346				-1,139
47	X	ALLIANCE HEALTHCARE SER	018606202			3/18/2010		10/29/2010			2,207	3,393				-1,186
48	X	ALLIANCE HEALTHCARE SER	018606202			7/23/2010		10/29/2010			4,114	4,257				-143
49	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/20/2010		11/5/2010			3,828	3,516				312
50	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/20/2010		12/20/2010			586	527				59
51	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		12/20/2010			29,114	25,747				3,367
52	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011			136,588	136,719				-131
53	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/12/2010		12/9/2010			249,883	255,957				-6,074
54	X	COMMIT TO PUR FNMA SFM	01F0406C6			11/19/2010		12/9/2010			139,978	142,188				-2,210
55	X	ALSTOM SA-UNSPON ADR	021244207			7/26/2010		4/28/2011			32,093	24,837				7,256
56	X	AMAZON COM INC	023135106			5/2/2011		5/9/2011			28,750	28,746				4
57	X	AMERICAN EAGLE OUTFITTE	02553E106			11/6/2009		7/8/2010			2,321	3,168				-847
58	X	AMERICAN EAGLE OUTFITTE	02553E106			11/6/2009		7/8/2010			4,987	6,810				-1,823
59	X	AMERICAN EXPRESS CO	025816109			6/21/2010		7/14/2010			46,014	45,031				983
60	X	AMERICAN EXPRESS CO	025816109			6/21/2010		11/5/2010			6,990	6,797				193
61	X	AMERICAN EXPRESS CO	025816109			6/21/2010		12/20/2010			51,666	51,829				-163
62	X	AMERICAN EXPRESS CO	025816109			6/21/2010		5/9/2011			36,153	30,587				5,566
63	X	AMERICAN SUPERCONDUCT	030111108			4/23/2010		3/21/2011			12,052	16,598				-4,546
64	X	AMERICAN SUPERCONDUCT	030111108			7/23/2010		3/21/2011			7,648	10,316				-2,668
65	X	AMERICAN SUPERCONDUCT	030111108			12/23/2010		3/21/2011			6,721	8,294				-1,573
66	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		7/14/2010			23,899	11,692				12,207
67	X	AMERIPRISE FINANCIAL INC	03076C106			8/20/2010		11/5/2010			4,304	3,459				845

dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Net Gain or Loss	
								Amount		Cost, Other Basis and Expenses			
								Long Term CG Distributions	Short Term CG Distributions	Gross Sales	Basis and Expenses		
68	X	AMERIPRISE FINANCIAL INC	03076C106			8/20/2010		12/20/2010	1,096	865		231	
69	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		12/20/2010	37,272	13,034		24,238	
70	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		5/9/2011	32,127	31,259		868	
71	X	AMGEN INC	031162100			10/28/2008		7/14/2010	11,521	12,832		-1,311	
72	X	AMGEN INC	031162100			4/24/2009		7/14/2010	15,187	14,365		822	
73	X	AMGEN INC	031162100			4/24/2009		8/10/2010	41,266	36,656		4,610	
74	X	AMGEN INC	031162100			4/24/2009		8/11/2010	95,828	88,173		7,655	
75	X	AMGEN INC	031162100			4/24/2009		8/11/2010	26,380	23,911		2,469	
76	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		7/14/2010	21,307	22,244		-937	
77	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		7/14/2010	14,330	14,833		-503	
78	X	AMYLIN PHARMACEUTICALS	032346108			8/20/2010		11/5/2010	3,826	5,533		-1,907	
79	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		12/20/2010	25,350	32,983		-7,633	
80	X	AMYLIN PHARMACEUTICALS	032346108			8/20/2010		12/20/2010	600	790		-190	
81	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		12/15/2010	3,032	3,000		32	
82	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		1/15/2011	2,970	2,939		31	
83	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		2/15/2011	2,865	2,836		29	
84	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		3/15/2011	1,255	1,243		12	
85	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		4/15/2011	1,119	1,108		11	
86	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		5/15/2011	1,601	1,586		15	
87	X	FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		6/15/2011	454	450		4	
88	X	FHLMC GOLD J10276 4.5%	3128PPJV6			8/5/2009		7/15/2010	192	197		-5	
89	X	FHLMC GOLD J10276 4.5%	3128PPJV6			8/5/2009		8/15/2010	195	201		-6	
90	X	FHLMC GOLD J10276 4.5%	3128PPJV6			8/5/2009		9/15/2010	196	202		-6	
91	X	FHLMC GOLD J10276 4.5%	3128PPJV6			8/5/2009		10/15/2010	195	201		-6	
92	X	FHLMC GOLD J10276 4.5%	3128PPJV6			8/5/2009		11/15/2010	196	202		-6	
93	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		2/25/2011	528	555		-27	
94	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		3/25/2011	419	441		-22	
95	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		4/25/2011	429	452		-23	
96	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		5/25/2011	393	413		-20	
97	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		6/25/2011	306	322		-16	
98	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		7/25/2010	4,500	4,801		-301	
99	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		7/27/2010	57,040	55,846		1,194	
00	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		8/25/2010	3,178	3,391		-213	
01	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		9/25/2010	2,778	2,964		-186	
02	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		10/25/2010	2,938	3,135		-197	
03	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		11/25/2010	2,374	2,533		-159	
04	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		12/25/2010	2,577	2,749		-172	
05	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		1/25/2011	2,356	2,513		-157	
06	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		2/25/2011	1,957	2,088		-131	
07	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		3/25/2011	2,077	2,216		-139	
08	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		4/25/2011	1,897	2,024		-127	
09	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		5/25/2011	1,905	2,033		-128	
10	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		6/25/2011	1,654	1,764		-110	
11	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		1/25/2011	1,685	1,733		-48	
12	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		2/25/2011	807	830		-23	
13	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		4/25/2011	902	928		-26	
14	X	FNMA POOL # AD2351 4.0%	31418PTH8			3/9/2011		4/25/2011	322	333		-9	
15	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		5/25/2011	286	295		-4	
16	X	FNMA POOL # AD2351 4.0%	31418PTH8			3/9/2011		5/25/2011	102	106		-9	
17	X	FNMA POOL # AD2351 4.0%	31418PTH8			12/13/2010		6/25/2011	292	301		-4	
18	X	FNMA POOL # AD2351 4.0%	31418PTH8			3/9/2011		6/25/2011	104	108		-4	
								Securities	54,082,070		52,457,974		1,624,096
								Other sales	0		0		0

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

dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
19	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		7/25/2010	1,080	1,092			-12
20	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		8/25/2010	2,261	2,285			-24
21	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		9/25/2010	3,871	3,913			-42
22	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		10/25/2010	5,557	5,616			-59
23	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		11/25/2010	7,821	7,905			-84
24	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		12/25/2010	6,088	6,153			-65
25	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		1/25/2011	5,276	5,332			-56
26	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		2/25/2011	2,059	2,081			-22
27	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		3/25/2011	1,514	1,531			-17
28	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		4/25/2011	846	855			-9
29	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/19/2011	177,112	173,400			3,712
30	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/25/2011	589	595			-6
31	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		6/25/2011	1,005	1,016			-11
32	X	FERRO CORP	315405100			11/23/2009		5/17/2011	5,131	2,840			2,291
33	X	NATIONAL FINANCIAL PARTN	63607P208			12/23/2010		6/30/2011	464	543			-79
34	X	NATIONAL FINANCIAL PARTN	63607P208			9/2/2010		6/30/2011	3,480	3,458			22
35	X	NATIONAL FINANCIAL PARTN	63607P208			12/23/2010		6/30/2011	6,365	7,469			-1,104
36	X	NEW JERSEY RES CORP	646025106			5/15/2009		2/10/2011	11,381	8,805			2,576
37	X	NEW JERSEY RES CORP	646025106			8/4/2009		2/10/2011	3,658	3,446			212
38	X	NEW JERSEY RES CORP	646025106			7/23/2010		2/10/2011	9,348	8,535			813
39	X	NEW JERSEY RES CORP	646025106			12/23/2010		2/10/2011	8,129	8,708			-579
40	X	NEW YORK NY 5 817% 1	64966H4L1			10/7/2010		10/14/2010	24,688	25,000			-312
41	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		12/20/2010	6,900	8,967			-2,067
42	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/3/2011	14,370	24,174			-9,804
43	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/3/2011	3,855	6,589			-2,734
44	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/3/2011	5,725	9,773			-4,048
45	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/3/2011	29,995	48,352			-18,357
46	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/3/2011	12,769	20,646			-7,877
47	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/4/2011	3,105	5,093			-1,988
48	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/4/2011	16,432	27,228			-10,796
49	X	FNMA POOL # 745418 5 5%	31403DDX4			10/22/2008		9/25/2010	377	380			-3
50	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		9/25/2010	1,384	1,374			10
51	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		9/25/2010	126	125			1
52	X	FNMA POOL # 745418 5 5%	31403DDX4			8/2/2010		9/25/2010	1,761	1,900			-139
53	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		11/25/2010	480	477			3
54	X	FNMA POOL # 745418 5 5%	31403DDX4			10/22/2008		11/25/2010	379	382			-3
55	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		11/25/2010	1,389	1,380			9
56	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		11/25/2010	126	125			1
57	X	FNMA POOL # 745418 5 5%	31403DDX4			8/2/2010		11/25/2010	1,767	1,906			-139
58	X	FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		11/25/2010	252	273			-21
59	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		12/25/2010	502	499			3
60	X	FNMA POOL # 745418 5 5%	31403DDX4			10/22/2008		12/25/2010	396	399			-3
61	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		12/25/2010	1,452	1,444			8
62	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		12/25/2010	132	131			1
63	X	FNMA POOL # 745418 5 5%	31403DDX4			8/2/2010		12/25/2010	1,848	1,994			-146
64	X	FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		12/25/2010	264	286			-22
65	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		1/25/2011	489	486			3
66	X	FNMA POOL # 745418 5 5%	31403DDX4			10/22/2008		1/25/2011	386	389			-3
67	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		1/25/2011	1,414	1,406			8
68	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		1/25/2011	129	128			1
69	X	FNMA POOL # 745418 5 5%	31403DDX4			8/2/2010		1/25/2011	1,800	1,942			-142

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

dex		Check "X" if Sale of Security	Amount		Totals										Net Gain or Loss
			Long Term CG Distributions		Securities								Net Gain or Loss		
			Short Term CG Distributions	Other sales	Gross Sales	Cost, Other Basis and Expenses	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation						
					Gross Sales Price	Cost or Other Basis									
			Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold						
70	X		FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		1/25/2011	257	278			-21	
71	X		FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		3/25/2011	329	328			1	
72	X		FNMA POOL # 745418 5 5%	31403DDX4			10/22/2008		3/25/2011	260	262			-2	
73	X		FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		3/25/2011	953	948			5	
74	X		FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		3/25/2011	87	86			1	
75	X		FNMA POOL # 745418 5 5%	31403DDX4			8/2/2010		3/25/2011	1,213	1,309			-96	
76	X		FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		3/25/2011	173	188			-15	
77	X		FNMA POOL # 745418 5 5%	31403DDX4			2/18/2011		3/25/2011	130	139			-9	
78	X		FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		4/20/2011	13,669	12,654			1,015	
79	X		FNMA POOL # 745418 5 5%	31403DDX4			10/22/2008		4/20/2011	13,342	12,512			830	
80	X		FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/20/2011	3,973	3,678			295	
81	X		FNMA POOL # 745418 5 5%	31403DDX4			8/2/2010		4/20/2011	56,334	56,547			-213	
82	X		FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		4/20/2011	8,048	8,101			-53	
83	X		FNMA POOL # 745418 5 5%	31403DDX4			2/18/2011		4/20/2011	6,036	6,018			18	
84	X		GUESS? INC	401617105			12/23/2010		1/10/2011	6,840	7,542			-702	
85	X		GULFPORT ENERGY CORP	402635304			5/13/2010		10/7/2010	1,164	1,142			22	
86	X		GULFPORT ENERGY CORP	402635304			5/11/2010		10/8/2010	2,014	1,834			180	
87	X		GULFPORT ENERGY CORP	402635304			7/23/2010		10/8/2010	3,164	2,983			181	
88	X		GULFPORT ENERGY CORP	402635304			5/12/2010		10/8/2010	4,028	3,823			205	
89	X		GULFPORT ENERGY CORP	402635304			5/13/2010		10/8/2010	863	857			6	
90	X		GULFPORT ENERGY CORP	402635304			7/23/2010		10/8/2010	1,583	1,492			91	
91	X		GYMBOREE CORP	403777105			2/4/2010		10/12/2010	25,307	16,032			9,275	
92	X		GYMBOREE CORP	403777105			7/23/2010		10/12/2010	14,924	10,253			4,671	
93	X		HSBC FINANCE CORP 5 0%	40429CCS9			8/2/2007		7/14/2010	63,074	56,169			6,905	
94	X		HALLIBURTON CO	406216101			1/18/2007		7/14/2010	24,955	25,552			-597	
95	X		HALLIBURTON CO	406216101			7/20/2010		8/27/2010	8,756	9,344			-588	
96	X		HALLIBURTON CO	406216101			1/18/2007		11/5/2010	4,592	4,019			573	
97	X		HALLIBURTON CO	406216101			7/20/2010		12/8/2010	12,839	9,646			3,193	
98	X		HALLIBURTON CO	406216101			1/18/2007		12/20/2010	41,787	29,858			11,929	
99	X		HALLIBURTON CO	406216101			12/23/2010		4/20/2011	9,434	7,687			1,747	
100	X		HALLIBURTON CO	406216101			7/20/2010		4/20/2011	14,896	9,043			5,853	
101	X		HALLIBURTON CO	406216101			1/18/2007		5/9/2011	29,781	17,800			11,981	
102	X		HDMDT 2005-3 A2 4 41%	41283ABY4			3/25/2008		7/15/2010	924	929			-5	
103	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		10/14/2010	24,625	25,000			-375	
104	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		10/28/2010	14,812	15,000			-188	
105	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		10/29/2010	19,790	20,000			-210	
106	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		11/3/2010	4,938	5,000			-62	
107	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		11/3/2010	9,875	10,000			-125	
108	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		11/4/2010	9,912	10,000			-88	
109	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		2/9/2011	9,264	10,000			-736	
110	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		2/9/2011	13,887	15,000			-1,113	
111	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		2/9/2011	13,881	15,000			-1,119	
112	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		2/11/2011	14,032	15,000			-968	
113	X		NEW YORK N Y 5 817%	64966H41			10/7/2010		2/23/2011	14,371	15,000			-629	
114	X		NEW YORK N Y CITY MU 6 28%	64972FY26			11/10/2010		11/12/2010	25,146	25,000			146	
115	X		NEW YORK N Y CITY TR 6 82%	64972HRB0			11/19/2010		12/8/2010	80,425	80,000			425	
116	X		NEWELL RUBBERMAID INC	651229106			9/20/2010		11/5/2010	4,828	4,737			91	
117	X		NEWELL RUBBERMAID INC	651229106			12/20/2010		12/20/2010	36,723	35,439			1,284	
118	X		NEWELL RUBBERMAID INC	651229106			1/27/2011		5/9/2011	30,007	31,378			-1,371	
119	X		NEWELL RUBBERMAID INC	651229106			1/27/2011		5/9/2011	4,075	4,221			-146	
120	X		NEWS AMERICA INC 5 3%	652482BG4			9/24/2009		7/14/2010	27,735	27,077			658	

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

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										13,840		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		54,082,070		52,457,974		1,624,096	
										0		0		0		0	
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dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improvements	Valuation Method	Depreciation	Net Gain or Loss		
									Amount		Cost, Other Basis and Expenses						Gross Sales	
									Long Term CG Distributions	Short Term CG Distributions	Basis	Other Expenses					Price	Other Basis
Long Term CG Distributions									Amount		Cost, Other Basis and Expenses		Gross Sales		Net Gain or Loss			
Short Term CG Distributions									13,840		52,457,974		54,082,070		1,624,096			
									0		0		0		0			
072	X	HDMOT 2007-1 A4	5 21% 6			5/30/2007		7/15/2010	901	884								
073	X	HDMOT 2007-1 A4	5 21% 6			5/24/2007		7/15/2010	1,501	1,471					30			
074	X	HDMOT 2007-1 A4	5 21% 6			6/20/2007		8/15/2010	284	276					8			
075	X	HDMOT 2007-1 A4	5 21% 6			5/30/2007		8/15/2010	851	835					16			
076	X	HDMOT 2007-1 A4	5 21% 6			5/24/2007		8/15/2010	1,419	1,391					28			
077	X	HDMOT 2007-1 A4	5 21% 6			6/20/2007		9/15/2010	288	280					8			
078	X	HDMOT 2007-1 A4	5 21% 6			5/30/2007		9/15/2010	863	846					17			
079	X	HDMOT 2007-1 A4	5 21% 6			5/24/2007		9/15/2010	1,438	1,409					29			
080	X	HDMOT 2007-1 A4	5 21% 6			6/20/2007		10/15/2010	264	257					7			
081	X	HDMOT 2007-1 A4	5 21% 6			5/30/2007		10/15/2010	793	778					15			
082	X	HDMOT 2007-1 A4	5 21% 6			5/24/2007		10/15/2010	1,321	1,295					26			
083	X	HDMOT 2007-1 A4	5 21% 6			6/20/2007		11/15/2010	250	244					6			
084	X	HDMOT 2007-1 A4	5 21% 6			5/30/2007		11/15/2010	751	737					14			
085	X	HDMOT 2007-1 A4	5 21% 6			5/24/2007		11/15/2010	1,251	1,226					25			
086	X	HDMOT 2007-1 A4	5 21% 6			6/20/2007		12/15/2010	246	240					6			
087	X	QUALCOMM INC				1/6/2010		5/9/2011	37,889	32,198					5,691			
088	X	QUALCOMM INC				8/11/2010		5/9/2011	10,745	7,476					3,269			
089	X	QUESTAR CORP				7/20/2010		9/22/2010	15,274	14,840					434			
090	X	QUESTAR CORP				12/23/2010		1/24/2011	6,592	6,497					95			
091	X	QUESTAR CORP				7/20/2010		1/24/2011	31,711	29,350					2,361			
092	X	QUESTAR CORP				7/20/2010		1/25/2011	21,389	20,116					1,273			
093	X	QUESTAR CORP				7/20/2010		1/25/2011	23,318	20,306					3,012			
094	X	QUESTAR CORP				7/20/2010		1/26/2011	8,046	7,023					1,023			
095	X	QUESTAR CORP				7/20/2010		1/27/2011	7,859	6,871					988			
096	X	QUESTAR CORP				7/20/2010		1/28/2011	3,951	3,451					500			
097	X	QUESTAR CORP				5/15/2009		1/31/2011	23,870	15,430					8,440			
098	X	QUESTAR CORP				7/20/2010		1/31/2011	2,857	2,504					353			
099	X	RAYTHEON CO				10/7/2008		7/14/2010	18,859	20,279					-1,380			
100	X	RAYTHEON CO				10/7/2008		11/5/2010	3,370	3,640					-270			
101	X	RAYTHEON CO				10/7/2008		12/20/2010	21,566	24,959					-3,393			
102	X	RAYTHEON CO				10/7/2008		1/28/2011	23,773	24,959					-1,186			
103	X	RAYTHEON CO				10/10/2008		1/28/2011	4,953	4,234					719			
104	X	RAYTHEON CO				10/16/2008		1/28/2011	6,439	5,886					553			
105	X	RAYTHEON CO				10/20/2008		1/28/2011	5,943	5,632					311			
106	X	RAYTHEON CO				11/4/2008		1/28/2011	3,467	3,585					-118			
107	X	RAYTHEON CO				8/20/2010		1/28/2011	3,467	3,062					405			
108	X	RAYTHEON CO				10/7/2008		1/28/2011	48,052	50,438					-2,386			
109	X	RENESOLA LTD-ADR				10/29/2010		4/28/2011	13,724	20,285					-6,561			
110	X	RENESOLA LTD-ADR				12/23/2010		4/28/2011	4,659	4,802					-143			
111	X	REX ENERGY CORP				8/3/2009		7/26/2010	10,401	6,190					4,211			
112	X	REX ENERGY CORP				8/4/2009		7/26/2010	3,502	2,086					1,416			
113	X	REX ENERGY CORP				7/23/2010		7/26/2010	8,703	8,816					-113			
114	X	ROPER INDUSTRIES INC				7/23/2010		10/12/2010	6,585	6,202					383			
115	X	ROVI CORP				12/23/2010		1/11/2011	17,708	16,089					1,619			
116	X	SBC COMMUNICATIONS	5 81			3/11/2009		7/28/2010	21,820	20,919					901			
117	X	SBA COMMUNICATIONS COR				5/15/2009		4/12/2011	13,424	7,906					5,518			
118	X	SBA COMMUNICATIONS COR				8/4/2009		4/12/2011	4,603	3,184					1,419			
119	X	SBA COMMUNICATIONS COR				7/23/2010		4/12/2011	11,123	10,498					625			
120	X	SBA COMMUNICATIONS COR				12/23/2010		4/12/2011	9,972	10,483					-511			
121	X	SCBT FINANCIAL CORP				11/19/2009		10/7/2010	11,468	10,012					1,456			
122	X	SCBT FINANCIAL CORP				7/23/2010		10/7/2010	7,243	7,745					-502			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions									Gross Sales	Cost, Other Basis and Expenses	Depreciation	Net Gain or Loss	
Short Term CG Distributions									54,082,070	52,457,974		1,624,096	
Amount									0	0		0	
123	X	SVB FINANCIAL GROUP	78486G101			2/26/2010		7/8/2010	11,531	12,440		-909	
124	X	SXC HEALTH SOLUTIONS CO	78505P100			12/23/2010		5/27/2011	17,710	13,116		4,594	
125	X	SABRA HEALTH CARE REIT II	78573L106			11/5/2010		12/13/2010	21,405	34,735		-13,330	
126	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		1/20/2011	37,248	37,935		-687	
127	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		12/1/2011	13,993	14,225		-232	
128	X	U S TREASURY NOTE 2.625	912828PC8			12/8/2010		3/1/2011	56,036	56,685		-649	
129	X	FHLMC GOLD A92988 5.0%	312941J99			8/2/2010		2/15/2011	4,363	4,643		-280	
130	X	FHLMC GOLD A92988 5.0%	312941J99			8/2/2010		3/4/2011	158,099	161,031		-2,932	
131	X	FHLMC GOLD A92988 5.0%	312941J99			8/2/2010		3/15/2011	3,874	4,122		-248	
132	X	FERRO CORP	315405100			7/23/2010		5/17/2011	119	90		29	
133	X	FERRO CORP	315405100			12/23/2010		5/17/2011	9,538	12,239		-2,701	
134	X	FERRO CORP	315405100			7/23/2010		5/17/2011	118	90		28	
135	X	F5 NETWORKS INC	315616102			11/23/2009		5/18/2011	6,692	3,550		3,142	
136	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/23/2010		10/27/2010	23,576	17,374		6,202	
137	X	FIDELITY NATIONAL FINANCIAL	31620R105			8/4/2009		10/27/2010	1,415	454		961	
138	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/17/2009		9/2/2010	9,113	8,190		923	
139	X	FIDELITY NATIONAL FINANCIAL	31620R105			8/4/2009		9/2/2010	3,087	3,137		-50	
140	X	FIDELITY NATIONAL FINANCIAL	31620R105			7/23/2010		9/2/2010	7,496	7,568		-72	
141	X	FINISAR CORPORATION	31787A507			12/17/2010		5/26/2011	11,534	14,050		-2,516	
142	X	FINISAR CORPORATION	31787A507			12/23/2010		5/26/2011	8,348	10,541		-2,193	
143	X	FINISAR CORPORATION	31787A507			12/17/2010		5/26/2011	11,826	14,331		-2,505	
144	X	FIRST NIAGARA FINL GROUP	33582V108			5/15/2009		7/8/2010	6,604	6,536		68	
145	X	FIRST NIAGARA FINL GROUP	33582V108			8/4/2009		7/8/2010	2,159	2,235		-76	
146	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/19/2010		8/17/2010	2,088	2,123		-35	
147	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/19/2010		7/14/2010	1,862	1,932		-70	
148	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		7/14/2010	2,128	2,206		-78	
149	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		7/14/2010	3,988	4,137		-149	
150	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		7/14/2010	4,557	4,723		-166	
151	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		9/14/2010	2,249	2,334		-85	
152	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		9/14/2010	2,571	2,664		-93	
153	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		10/15/2010	3,806	3,949		-143	
154	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		10/15/2010	4,350	4,508		-158	
155	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		11/15/2010	8,346	8,659		-313	
156	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		11/15/2010	9,539	9,885		-346	
157	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		12/15/2010	3,110	3,226		-116	
158	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		12/15/2010	3,554	3,683		-129	
159	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		1/14/2011	6,031	6,256		-225	
160	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		1/14/2011	6,892	7,142		-250	
161	X	FIRSTMERIT CORPORATION	337915102			5/15/2009		10/7/2010	8,314	8,434		-120	
162	X	FIRSTMERIT CORPORATION	337915102			8/4/2009		10/7/2010	2,624	2,679		-55	
163	X	FIRSTMERIT CORPORATION	337915102			7/23/2010		10/7/2010	6,894	6,793		101	
164	X	FOOT LOCKER INC	344849104			8/23/2010		2/25/2011	23,988	15,697		8,291	
165	X	FOOT LOCKER INC	344849104			12/23/2010		2/25/2011	8,060	8,236		-176	
166	X	FORD MOTOR CO	345370860			11/22/2010		12/20/2010	17,097	16,806		291	
167	X	FORD MOTOR CO	345370860			11/22/2010		12/20/2010	22,785	22,327		458	
168	X	FORD MOTOR CO	345370860			1/6/2011		5/9/2011	30,988	37,552		-6,564	
169	X	FOREST CITY ENTERPRISES	345550107			7/23/2010		8/24/2010	3,768	4,195		-427	
170	X	FOREST CITY ENTERPRISES	345550107			7/23/2010		8/25/2010	3,517	3,948		-431	
171	X	FOREST CITY ENTERPRISES	345550107			11/23/2009		8/25/2010	4,176	4,159		17	
172	X	FOREST CITY ENTERPRISES	345550107			11/23/2009		8/26/2010	7,797	7,661		136	
173	X	FERRO CORP	315405100			7/23/2010		5/17/2011	10,522	8,102		2,420	
Totals									Gross Sales	Cost, Other Basis and Expenses	Depreciation	Net Gain or Loss	
Securities									54,082,070	52,457,974		1,624,096	
Other sales									0	0		0	

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

		Amount		Totals									
		13,840				Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
		0				54,082,070		52,457,974		1,624,096			
		0				0		0		0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Depreciation	Net Gain or Loss
74	X	FERRO CORP	315405100			11/23/2009		5/17/2011	5,962	3,292			2,670
75	X	NEXTERA ENERGY INC	65339F101			4/5/2011		5/9/2011	4,481	4,385			96
76	X	NISSAN MOTOR CO LTD SPO	654744408			7/26/2010		12/22/2010	34,194	25,992			8,202
77	X	NISSAN MOTOR CO LTD SPO	654744408			8/17/2010		12/22/2010	17,569	14,006			3,563
78	X	NOBLE ENERGY INC	655044105			7/26/2010		3/3/2011	26,769	19,777			6,992
79	X	NOBLE ENERGY INC	655044105			12/23/2010		3/3/2011	9,231	8,502			729
80	X	NORDSTROM INC	655664100			7/7/2010		7/14/2010	18,158	17,581			577
81	X	NORDSTROM INC	655664100			8/9/2010		11/5/2010	5,442	4,548			894
82	X	NORDSTROM INC	655664100			8/9/2010		12/20/2010	43,939	36,032			7,907
83	X	NORDSTROM INC	655664100			8/9/2010		5/9/2011	28,902	21,339			7,563
84	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		7/14/2010	39,664	35,890			3,774
85	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		3/23/2011	283,417	284,509			-1,092
86	X	U S TREASURY NOTE 2 625	912828PC8			12/2/2010		3/23/2011	14,171	14,199			-28
87	X	U S TREASURY NOTE 0 375	912828PH7			9/24/2010		11/10/2010	4,992	4,994			-2
88	X	U S TREASURY NOTE 0 375	912828PH7			9/24/2010		12/22/2010	59,808	59,930			-122
89	X	U S TREASURY NOTE 0 75%	912828PL8			12/13/2010		12/23/2010	19,803	19,860			-57
90	X	U S TREASURY NOTE 0 75%	912828PL8			12/13/2010		12/29/2010	14,860	14,895			-35
91	X	U S TREASURY NOTE 2 125	912828PM6			1/6/2011		2/16/2011	4,955	5,005			-50
92	X	U S TREASURY NOTE 2 625	912828PC8			1/4/2011		1/14/2011	14,122	14,315			-193
93	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		1/14/2011	65,904	66,385			-481
94	X	U S TREASURY NOTE 2 0%	912828PS3			3/24/2011		3/29/2011	29,773	29,952			-179
95	X	U S TREASURY NOTE 2 0%	912828PS3			12/10/2010		6/29/2011	5,118	4,992			126
96	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/10/2010		12/13/2010	19,734	19,727			7
97	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/23/2010		12/29/2010	19,725	19,693			32
98	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/23/2010		12/29/2010	68,947	68,924			23
99	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/23/2010		6/29/2011	9,981	9,873			108
00	X	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		5/12/2011	80,775	80,344			431
01	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		2/9/2011	15,038	15,000			38
02	X	URBAN OUTFITTERS INC	917047102			10/28/2009		10/12/2010	15,699	16,635			-936
03	X	URBAN OUTFITTERS INC	917047102			7/23/2010		10/12/2010	9,661	10,960			-1,299
04	X	VALE SA-SP ADR	91912E105			5/15/2006		7/14/2010	34,889	17,730			17,159
05	X	VALE SA-SP ADR	91912E105			8/20/2010		11/5/2010	7,058	5,899			1,159
06	X	VALE SA-SP ADR	91912E105			8/20/2010		12/20/2010	1,014	843			171
07	X	VALE SA-SP ADR	91912E105			5/15/2006		12/20/2010	54,064	20,409			33,655
08	X	VALE SA-SP ADR	91912E105			5/15/2006		5/9/2011	30,061	12,245			17,816
09	X	VARIAN SEMICONDUCTOR EC	922207105			7/9/2009		5/4/2011	25,708	10,365			15,343
10	X	VARIAN SEMICONDUCTOR EC	922207105			8/4/2009		5/4/2011	8,589	4,413			4,156
11	X	VARIAN SEMICONDUCTOR EC	922207105			7/23/2010		5/4/2011	20,811	9,863			10,948
12	X	VARIAN SEMICONDUCTOR EC	922207105			12/23/2010		5/4/2011	18,363	11,112			7,251
13	X	VENOCO INC	92275P307			7/8/2010		10/12/2010	9,142	10,118			-976
14	X	VENOCO INC	92275P307			7/23/2010		10/12/2010	5,877	7,225			-1,348
15	X	VERIZON COMMUNICATIONS	92343VAL8			8/6/2009		7/14/2010	21,936	21,051			885
16	X	VERIZON COMMUNICATIONS	92343VAL8			2/8/2008		7/14/2010	10,988	10,051			917
17	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		7/14/2010	20,520	11,847			8,673
18	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/12/2010	62,899	37,911			24,988
19	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/12/2010	8,886	5,353			3,533
20	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/13/2010	12,633	7,635			4,998
21	X	VISA INC-CLASS A SHRS	92826C839			1/27/2009		8/13/2010	31,234	18,868			12,366
22	X	VISHAY INTERTECHNOLOGY	928298108			2/26/2010		5/26/2011	18,883	11,373			7,510
23	X	VISHAY INTERTECHNOLOGY	928298108			7/23/2010		5/26/2011	11,878	6,934			4,944
24	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		5/9/2011	17,758	15,033			2,725

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

										Amount		Totals							
										13,840		Securities		Gross Sales		Cost, Other		Net Gain	
										0		Other sales		0		Basis and Expenses		or Loss	
										0				54,082,070		52,457,974		1,624,096	

Long Term CG Distributions										Amount		Totals		Net Gain or Loss			
Short Term CG Distributions										13,840		54,082,070		52,457,974		1,624,096	
										0		0		0		0	
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
276	X	OMNINICOM GROUP INC	681919106			5/27/2008		5/9/2011	8,067	8,280				-213			
277	X	OMNINICOM GROUP INC	681919106			6/10/2008		5/9/2011	7,403	7,570				-167			
278	X	OMNINICOM GROUP INC	681919106			6/21/2008		5/9/2011	7,118	7,076				42			
279	X	OMNINICOM GROUP INC	681919106			1/7/2011		5/9/2011	13,287	13,158				129			
280	X	FHLMC GOLD A93010 4 5%	312941KX4			12/23/2010		2/15/2011	180	184				-4			
281	X	FHLMC GOLD A93010 4 5%	312941KX4			12/23/2010		2/16/2011	8,965	9,100				-135			
282	X	FHLMC GOLD A93010 4 5%	312941KX4			12/23/2010		3/15/2011	25	26				-1			
283	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		5/15/2011	807	786				21			
284	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		6/15/2011	1,141	1,112				29			
285	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		2/15/2011	1,270	1,294				-24			
286	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		3/15/2011	1,303	1,327				-24			
287	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/15/2011	778	792				-14			
288	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		5/15/2011	1,724	1,757				-33			
289	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		6/15/2011	996	1,014				-18			
290	X	FED AGR MTGE CORP 2 1%	31315PMD8			7/29/2009		12/8/2010	86,663	85,000				1,663			
291	X	FED AGR MTGE CORP 2 1%	31315PMD8			7/29/2009		1/6/2011	20,404	20,000				404			
292	X	FED AGR MTGE CORP 2 1%	31315PMD8			10/15/2009		1/6/2011	35,707	34,825				882			
293	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/14/2010	20,963	19,991				972			
294	X	FED FARM CREDIT BANK 3 0	31331GL80			10/2/2009		7/14/2010	31,444	30,583				861			
295	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/14/2010	10,481	9,994				487			
296	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	90,023	84,870				5,153			
297	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	47,659	44,931				2,728			
298	X	FED FARM CREDIT BANK 3 0	31331GL80			8/18/2009		7/29/2010	10,591	9,994				597			
299	X	FED FARM CREDIT BANK 3 0	31331GL80			9/30/2009		7/15/2010	38,297	37,886				411			
300	X	FED FARM CREDIT BANK 3 0	31331GL80			5/24/2006		7/25/2010	126	126				0			
301	X	FED FARM CREDIT BANK 3 0	31331GL80			1/3/2007		7/25/2010	1,490	1,507				-17			
302	X	FED FARM CREDIT BANK 3 0	31331GL80			12/18/2006		7/25/2010	101	102				-1			
303	X	FED FARM CREDIT BANK 3 0	31331GL80			5/24/2006		8/25/2010	111	111				0			
304	X	FED FARM CREDIT BANK 3 0	31331GL80			1/3/2007		8/25/2010	1,313	1,328				-15			
305	X	FED FARM CREDIT BANK 3 0	31331GL80			12/18/2006		8/25/2010	89	90				-1			
306	X	FED FARM CREDIT BANK 3 0	31331GL80			5/24/2006		9/25/2010	155	154				1			
307	X	FED FARM CREDIT BANK 3 0	31331GL80			1/3/2007		9/25/2010	1,828	1,849				-21			
308	X	FED FARM CREDIT BANK 3 0	31331GL80			12/18/2006		9/25/2010	124	125				-1			
309	X	FED FARM CREDIT BANK 3 0	31331GL80			6/18/2010		5/9/2011	19,183	10,634				8,549			
310	X	FED FARM CREDIT BANK 3 0	31331GL80			10/29/2010		1/10/2011	18,252	18,059				193			
311	X	FED FARM CREDIT BANK 3 0	31331GL80			12/23/2010		1/10/2011	6,163	7,093				-930			
312	X	FED FARM CREDIT BANK 3 0	31331GL80			10/29/2010		12/17/2010	1,796	1,979				-183			
313	X	FED FARM CREDIT BANK 3 0	31331GL80			10/29/2010		12/17/2010	14,362	15,833				-1,471			
314	X	FED FARM CREDIT BANK 3 0	31331GL80			1/18/2007		7/14/2010	53,576	40,846				12,730			
315	X	FED FARM CREDIT BANK 3 0	31331GL80			8/20/2010		1/15/2010	9,318	7,882				1,436			
316	X	FED FARM CREDIT BANK 3 0	31331GL80			8/20/2010		12/20/2010	1,513	1,178				335			
317	X	FED FARM CREDIT BANK 3 0	31331GL80			1/18/2007		12/20/2010	82,724	46,841				35,883			
318	X	FED FARM CREDIT BANK 3 0	31331GL80			1/18/2007		5/9/2011	53,685	27,802				25,883			
319	X	FED FARM CREDIT BANK 3 0	31331GL80			4/23/2010		7/14/2010	53,135	56,829				-3,694			
320	X	FED FARM CREDIT BANK 3 0	31331GL80			7/8/2008		7/14/2010	47,822	33,446				14,376			
321	X	FED FARM CREDIT BANK 3 0	31331GL80			7/20/2010		10/8/2010	58,891	49,798				9,093			
322	X	FED FARM CREDIT BANK 3 0	31331GL80			8/20/2010		11/5/2010	18,764	14,752				4,012			
323	X	FED FARM CREDIT BANK 3 0	31331GL80			8/20/2010		12/20/2010	2,897	2,250				647			
324	X	FED FARM CREDIT BANK 3 0	31331GL80			7/8/2008		12/20/2010	147,754	81,225				66,529			
325	X	FED FARM CREDIT BANK 3 0	31331GL80			12/23/2010		4/4/2011	15,991	15,276				715			
326	X	FED FARM CREDIT BANK 3 0	31331GL80			7/20/2010		4/4/2011	8,506	6,194				2,312			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses					Valuation Method
									Price	Other Basis						
Long Term CG Distributions									Amount							
Short Term CG Distributions									13,840	0						
327	X	APPLE INC	037833100			7/8/2008		5/9/2011	3,481		1,770			1,711		
328	X	APPLE INC	037833100			9/4/2009		5/9/2011	27,849		13,438			14,411		
329	X	APPLE INC	037833100			9/3/2009		5/9/2011	62,312		29,772			32,540		
330	X	ARCSIGHT INC	039666102			1/15/2010		8/27/2010	5,759		3,962			1,797		
331	X	ARCSIGHT INC	039666102			7/23/2010		8/27/2010	16,892		11,221			5,671		
332	X	ARCSIGHT INC	039666102			7/23/2010		8/27/2010	791		510			281		
333	X	ARCSIGHT INC	039666102			8/5/2009		8/30/2010	23,785		11,639			12,146		
334	X	ARVINMERITOR INC	043353101			7/23/2010		8/3/2010	16,518		16,756			-238		
335	X	ARVINMERITOR INC	043353101			8/13/2009		9/2/2010	26,401		14,202			12,199		
336	X	ARVINMERITOR INC	043353101			7/23/2010		9/2/2010	875		940			-65		
337	X	ATMOS ENERGY CORP	049560105			5/15/2009		4/12/2011	12,198		9,058			3,140		
338	X	ATMOS ENERGY CORP	049560105			8/4/2009		4/12/2011	4,286		3,570			716		
339	X	ATMOS ENERGY CORP	049560105			7/23/2010		4/12/2011	9,891		8,727			1,164		
340	X	ATMOS ENERGY CORP	049560105			12/23/2010		4/12/2011	8,902		8,456			446		
341	X	AUTOLIV INC	052800109			6/10/2009		7/14/2010	38,085		22,931			15,154		
342	X	AUTOLIV INC	052800109			8/20/2010		9/20/2010	7,394		6,505			889		
343	X	AUTOLIV INC	052800109			5/29/2009		9/20/2010	74,557		33,228			41,329		
344	X	AUTOLIV INC	052800109			5/29/2009		9/20/2010	616		275			341		
345	X	AUTOLIV INC	052800109			5/29/2009		11/5/2010	6,743		2,471			4,272		
346	X	AUTOLIV INC	052800109			5/29/2009		12/20/2010	47,801		16,202			31,599		
347	X	AUTOLIV INC	052800109			5/29/2009		1/31/2011	12,358		4,394			7,964		
348	X	AUTOLIV INC	052800109			5/28/2009		1/31/2011	52,523		17,627			34,896		
349	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/7/2011	7,070		11,730			-4,660		
350	X	CHINA DIGITAL TV HOLDING	16938G107			1/6/2010		3/9/2011	1,436		1,601			-165		
351	X	CHINA DIGITAL TV HOLDING	16938G107			7/23/2010		3/9/2011	250		238			12		
352	X	CHINA DIGITAL TV HOLDING	16938G107			7/23/2010		3/9/2011	8,558		8,078			480		
353	X	CHINA DIGITAL TV HOLDING	16938G107			7/23/2010		3/10/2011	1,113		1,069			44		
354	X	CHUBB CORP	171232101			1/26/2007		7/14/2010	9,482		9,367			115		
355	X	CHUBB CORP	171232101			11/21/2007		7/14/2010	2,107		2,083			24		
356	X	CHUBB CORP	171232101			2/6/2008		7/14/2010	13,697		13,536			161		
357	X	CHUBB CORP	171232101			1/14/2008		7/14/2010	7,902		7,707			195		
358	X	CHUBB CORP	171232101			8/20/2010		11/5/2010	5,992		5,351			641		
359	X	CHUBB CORP	171232101			3/26/2007		12/20/2010	4,145		3,584			561		
360	X	CHUBB CORP	171232101			4/1/2008		12/20/2010	13,619		11,718			1,901		
361	X	CHUBB CORP	171232101			4/7/2008		12/20/2010	10,066		8,664			1,402		
362	X	CHUBB CORP	171232101			6/23/2008		12/20/2010	9,474		8,178			1,296		
363	X	CHUBB CORP	171232101			11/4/2008		12/20/2010	3,553		3,083			470		
364	X	CHUBB CORP	171232101			8/20/2010		12/20/2010	592		535			57		
365	X	CHUBB CORP	171232101			3/1/2007		12/20/2010	2,369		2,027			342		
366	X	CHUBB CORP	171232101			3/1/2007		5/9/2011	5,211		4,053			1,158		
367	X	CHUBB CORP	171232101			3/24/2008		5/9/2011	16,283		12,653			3,630		
368	X	CHUBB CORP	171232101			3/3/2008		5/9/2011	6,513		5,014			1,499		
369	X	CIENA CORP	171779309			2/26/2010		10/15/2010	12,302		12,184			118		
370	X	CIENA CORP	171779309			7/23/2010		10/15/2010	7,670		7,150			520		
371	X	CISCO SYSTEMS INC	17275R102			5/15/2006		7/14/2010	65,076		55,672			9,404		
372	X	CISCO SYSTEMS INC	17275R102			8/20/2010		11/5/2010	9,938		9,143			795		
373	X	CISCO SYSTEMS INC	17275R102			5/15/2006		11/12/2010	70,648		70,301			347		
374	X	CISCO SYSTEMS INC	17275R102			8/20/2010		11/12/2010	1,233		1,338			-105		
375	X	CISCO SYSTEMS INC	17275R102			5/15/2006		11/12/2010	52,415		51,811			604		
376	X	CISCO SYSTEMS INC	17275R102			5/15/2006		12/20/2010	37,710		39,011			-1,301		
377	X	CISCO SYSTEMS INC	17275R102			10/20/2008		12/20/2010	1,375		1,310			65		

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

		Long Term CG Distributions		Short Term CG Distributions		Amount		Totals										Net Gain or Loss	
						13,840		Securities										1,624,096	
						0		Other sales										0	
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
378	X	CISCO SYSTEMS INC	17275R102			10/10/2008		2/10/2011	2,964	2,576				388					
379	X	CISCO SYSTEMS INC	17275R102			10/10/2008		2/10/2011	12,823	11,153				1,670					
380	X	CISCO SYSTEMS INC	17275R102			10/20/2008		2/10/2011	19,942	19,656				286					
381	X	FNMA POOL # 255364 6.0%	31371LTV1			5/24/2006		10/25/2010	162	162				0					
382	X	FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		10/25/2010	1,914	1,936				-22					
383	X	FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		10/25/2010	130	131				-1					
384	X	FNMA POOL # 255364 6.0%	31371LTV1			5/24/2006		11/25/2010	208	208				0					
385	X	FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		11/25/2010	2,456	2,484				-28					
386	X	FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		11/25/2010	167	168				-1					
387	X	FNMA POOL # 255364 6.0%	31371LTV1			5/24/2006		12/25/2010	151	151				0					
388	X	FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		12/25/2010	1,766	1,806				-20					
389	X	FNMA POOL # 255364 6.0%	31371LTV1			12/18/2006		12/25/2010	121	122				-1					
390	X	FNMA POOL # 255364 6.0%	31371LTV1			5/24/2006		1/15/2011	206	211				1					
391	X	FHLMC GOLD A93010 4.5%	312941KX4			12/23/2010		1/15/2011	27,288	17,423				9,865					
392	X	FOREST OIL CORP	346091705			10/14/2009		4/29/2011	16,656	13,223				3,433					
393	X	FOREST OIL CORP	346091705			7/23/2010		4/29/2011	14,530	15,236				-706					
394	X	FOREST OIL CORP	346091705			12/23/2010		1/11/2011	18,709	16,494				2,215					
395	X	FORTINET INC	34959E109			12/23/2010		1/11/2011	1,799	965				834					
396	X	FORTINET INC	34959E109			8/27/2010		8/15/2010	1,485	1,485				0					
397	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		9/15/2010	4,160	4,160				0					
398	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		10/15/2010	3,958	3,958				0					
399	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		11/15/2010	4,311	4,310				1					
400	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		12/15/2010	3,709	3,708				1					
401	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		1/15/2011	3,264	3,264				0					
402	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		2/15/2011	3,639	3,639				0					
403	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		3/15/2011	3,844	3,844				0					
404	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		4/15/2011	4,020	4,019				1					
405	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		5/15/2011	3,572	3,571				0					
406	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			3/28/2007		6/15/2011	3,219	3,219				0					
407	X	FRNK 2007-1 A4 5.03% 2/	35242XAD3			12/1/2009		7/14/2010	22,334	12,269				10,065					
408	X	FRANKLIN RES INC	354613101			8/20/2010		11/5/2010	4,023	3,268				755					
409	X	FRANKLIN RES INC	354613101			8/20/2010		12/20/2010	783	693				90					
410	X	FRANKLIN RES INC	354613101			12/1/2009		12/20/2010	30,423	13,904				16,519					
411	X	FRANKLIN RES INC	354613101			12/1/2009		1/5/2011	23,082	10,684				12,398					
412	X	FRANKLIN RES INC	354613101			12/1/2009		1/5/2011	55,879	25,866				30,013					
413	X	FRANKLIN RES INC	354613101			12/1/2009		1/6/2011	43,545	20,243				23,302					
414	X	FRANKLIN RES INC	354613101			7/26/2010		5/13/2011	33,560	24,999				8,561					
415	X	FRESENIUS MEDICAL CARE A	358029106			3/11/2010		6/29/2011	99,625	104,168				-4,543					
416	X	GNACC 2001-C1 D 7.034%	361849QH8			8/30/2007		7/15/2010	1,011	996				15					
417	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		8/15/2010	1,185	1,168				17					
418	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		9/15/2010	1,020	1,006				14					
419	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		10/15/2010	1,188	1,173				15					
420	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		11/15/2010	1,034	1,021				13					
421	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		12/15/2010	702	693				9					
422	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		1/15/2011	1,616	1,597				19					
423	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		2/15/2011	1,093	1,080				13					
424	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		3/15/2011	1,137	1,124				13					
425	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		4/15/2011	1,035	1,024				11					
426	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		5/15/2011	775	766				9					
427	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		6/15/2011	670	663				7					
428	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007													

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															13,840	
															0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss		
429	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		7/15/2010	2,694	2,662				32		
430	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		8/15/2010	2,860	2,827				33		
431	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		9/15/2010	2,246	2,222				24		
432	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		10/15/2010	2,877	2,848				29		
433	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		11/15/2010	2,576	2,550				26		
434	X	ONTARIO (PROVINCE OF) 4 0	6832348D3			9/29/2009		7/14/2010	93,056	89,845				3,211		
435	X	OPNET TECHNOLOGIES INC	683757108			3/4/2010		5/26/2011	7,594	3,046				4,548		
436	X	OPNET TECHNOLOGIES INC	683757108			12/23/2010		5/26/2011	25,442	17,661				7,781		
437	X	OPNET TECHNOLOGIES INC	683757108			7/23/2010		5/26/2011	22,404	8,745				13,659		
438	X	ORACLE CORP	68389X105			1/18/2007		7/14/2010	50,710	36,570				14,140		
439	X	ORACLE CORP	68389X105			9/30/2010		11/5/2010	12,613	11,634				979		
440	X	ORACLE CORP	68389X105			9/30/2010		12/20/2010	106,763	90,635				16,128		
441	X	ORACLE CORP	68389X105			8/20/2010		5/9/2011	12,709	8,305				4,404		
442	X	ORACLE CORP	68389X105			9/30/2010		5/9/2011	22,594	17,315				5,279		
443	X	CISCO SYSTEMS INC	17275R102			11/4/2008		2/10/2011	14,054	13,401				653		
444	X	CHINA DIGITAL TV HOLDING	16938G107			1/6/2010		3/9/2011	1,258	1,392				-134		
445	X	CISCO SYSTEMS INC	17275R102			11/23/2005		2/10/2011	68,808	63,584				5,224		
446	X	CISCO SYSTEMS INC	17275R102			10/16/2008		2/10/2011	18,033	16,264				1,769		
447	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		4/20/2011	41,548	38,458				3,090		
448	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		4/25/2011	385	383				2		
449	X	FNMA POOL # 745418 5 5%	31403DDX4			10/22/2008		4/25/2011	304	307				-3		
450	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		4/25/2011	1,115	1,109				6		
451	X	FNMA POOL # 745418 5 5%	31403DDX4			6/29/2007		4/25/2011	101	101				0		
452	X	FNMA POOL # 745418 5 5%	31403DDX4			8/2/2010		4/25/2011	1,419	1,531				-112		
453	X	FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		4/25/2011	203	219				-16		
454	X	FNMA POOL # 745418 5 5%	31403DDX4			2/18/2011		4/25/2011	152	163				-11		
455	X	FNMA POOL # 745418 5 5%	31403DDX4			3/30/2011		4/25/2011	101	109				-8		
456	X	FNMA POOL # 745418 5 5%	31403DDX4			6/20/2007		5/25/2011	2,900	2,885				15		
457	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		8/25/2010	2,276	2,430				-154		
458	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		8/25/2010	436	479				-43		
459	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		8/25/2010	581	640				-59		
460	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		9/25/2010	2,276	2,430				-154		
461	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		9/25/2010	436	479				-43		
462	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		9/25/2010	581	640				-59		
463	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		10/25/2010	2,257	2,410				-153		
464	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		10/25/2010	432	475				-43		
465	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		10/25/2010	576	635				-59		
466	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		11/25/2010	1,988	2,123				-135		
467	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		11/25/2010	381	418				-37		
468	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		11/25/2010	508	559				-51		
469	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		12/25/2010	1,842	1,967				-125		
470	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		12/25/2010	353	388				-35		
471	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		12/25/2010	470	518				-48		
472	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		1/25/2011	2,042	2,180				-138		
473	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		1/25/2011	391	430				-39		
474	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		1/25/2011	521	574				-53		
475	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		2/25/2011	1,853	1,978				-125		
476	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		2/25/2011	355	390				-35		
477	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		2/25/2011	473	521				-48		
478	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		3/25/2011	1,655	1,768				-113		
479	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		3/25/2011	317	348				-31		
Totals										54,082,070				1,624,096		
Securities										54,082,070			52,457,974	0		
Other sales										0				0		

Securities 54,082,070 0 52,457,974 0 1,624,096

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

		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
										Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Index										Gross Sales	Cost, Other Basis and Expenses		Net Gain or Loss	
Long Term CG Distributions														
Short Term CG Distributions														
Amount														
13,840														
0														
480	X		FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		3/25/2011	423	465		-42	
481	X		FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		4/25/2011	1,915	2,045		-130	
482	X		FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		4/25/2011	367	403		-36	
483	X		FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		4/25/2011	489	538		-49	
484	X		FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		5/25/2011	1,678	1,792		-114	
485	X		FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		5/25/2011	321	353		-32	
486	X		FNMA POOL # 745418 5 5%	31403DDX4			3/30/2011		4/20/2011	4,024	4,020		4	
487	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/30/2007		12/15/2010	739	726		13	
488	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/24/2007		12/15/2010	1,232	1,208		24	
489	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			6/20/2007		11/5/2011	226	220		6	
490	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/30/2007		11/5/2011	678	665		13	
491	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/24/2007		11/5/2011	1,130	1,107		23	
492	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			6/20/2007		2/15/2011	219	213		6	
493	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/30/2007		2/15/2011	658	646		12	
494	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/24/2007		2/15/2011	1,096	1,074		22	
495	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/24/2007		3/15/2011	225	219		6	
496	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/30/2007		3/15/2011	674	661		13	
497	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/24/2007		3/15/2011	1,123	1,100		23	
498	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/30/2007		4/15/2011	771	756		15	
499	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			5/24/2007		4/15/2011	1,284	1,259		25	
500	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			6/20/2007		5/15/2011	222	216		6	
501	X		HDMOT 2007-1 A4 5 21% 6	41283UAD7			7/14/2010		7/14/2010	29,727	27,476		2,251	
502	X		U S INFL IX BD 2 375% 1/1	912828GD6			4/26/2011		5/24/2011	32,388	31,855		533	
503	X		U S TREASURY NOTE 3 75%	912828JR2			9/21/2010		9/28/2010	98,993	97,420		1,573	
504	X		U S TREASURY NOTE 2 75%	912828KD1			8/20/2010		9/8/2010	115,336	116,398		-1,062	
505	X		U S TREASURY NOTE 3 125	912828KQ2			7/29/2010		8/2/2010	31,312	31,217		95	
506	X		U S TREAS INFL INDX 1 375%	912828MF4			6/23/2010		7/28/2010	40,982	41,236		-254	
507	X		U S TREASURY NOTE 3 625	912828MP2			5/10/2010		7/14/2010	161,986	156,127		5,859	
508	X		U S TREASURY NOTE 3 625	912828MP2			5/10/2010		9/28/2010	38,568	35,254		3,314	
509	X		U S TREASURY NOTE 3 625	912828MP2			3/26/2010		9/28/2010	126,724	112,840		13,884	
510	X		U S TREASURY NOTE 3 625	912828MP2			3/26/2010		11/5/2010	137,802	122,652		15,150	
511	X		U S TREASURY NOTE 3 625	912828MP2			3/26/2010		11/19/2010	123,535	112,840		10,695	
512	X		U S TREASURY NOTE 3 625	912828MP2			3/26/2010		11/19/2010	16,113	14,682		1,431	
513	X		U S TREASURY NOTE 3 625	912828MP2			3/26/2010		1/18/2011	56,746	53,636		2,910	
514	X		U S TREASURY NOTE 3 625	912828MP2			4/6/2010		1/18/2011	10,318	9,753		565	
515	X		U S TREASURY NOTE 3 625	912828MP2			4/6/2010		1/25/2011	31,149	29,259		1,890	
516	X		U S TREASURY NOTE 3 625	912828MP2			1/20/2011		3/2/2011	5,036	5,038		-2	
517	X		U S TREASURY NOTE 1% 3/3	912828MU1			4/16/2010		7/28/2010	97,152	95,579		1,573	
518	X		UNITED STATES TREAS 1 75	912828MX5			4/16/2010		9/21/2010	10,292	10,061		231	
519	X		UNITED STATES TREAS 1 75	912828MX5			4/16/2010		10/19/2010	5,159	5,030		129	
520	X		UNITED STATES TREAS 1 75	912828MX5			4/16/2010		11/1/2010	129,043	125,762		3,281	
521	X		UNITED STATES TREAS 1 75	912828MX5			11/1/2010		11/10/2010	50,430	50,533		-103	
522	X		U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		12/8/2010	246,798	247,613		-815	
523	X		U S TREASURY NOTE 1% 4/3	912828NB2			12/1/2010		12/8/2010	85,624	85,714		-90	
524	X		U S TREASURY NOTE 1% 4/3	912828NB2			5/14/2010		11/1/2010	76,787	75,205		1,582	
525	X		UNITED STATES T-NOTE 1 37	912828NC0			8/12/2010		11/9/2010	37,667	37,423		244	
526	X		U S TREASURY NOTE 3 5%	912828ND8			2/10/2011		6/28/2011	10,171	10,085		86	
527	X		U S TREASURY NOTE 1 375%	912828NC0			8/12/2010		12/5/2011	107,477	112,268		-4,791	
528	X		U S TREASURY NOTE 3 5%	912828ND8			6/14/2010		3/1/2011	60,888	61,196		-308	
529	X		U S TREASURY NOTE 3 5%	912828ND8			8/12/2010		3/1/2011	35,518	37,423		-1,905	
530	X		U S TREASURY NOTE 3 5%	912828ND6			8/12/2010		3/1/2011					

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

		Check "X" if Sale of Security		Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
											Gross Sales Price	Cost or Other Basis	Valuation Method	
dex											Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss	
531	X	U S TREASURY NOTE 0.75%	912828NE6					11/3/2010		12/8/2010	145,543	54,082,070	1,624,096	
532	X	U S TREASURY NOTE 0.75%	912828NE6					11/5/2010		12/8/2010	140,525	0	0	
533	X	UNITED STATES T-NOTE 1.12	912828NH9					7/16/2010		11/1/2010	81,428	52,457,974	0	
534	X	UNITED STATES T-NOTE 1.12	912828NH9					7/20/2010		11/1/2010	96,696	0	0	
535	X	U S TREASURY NOTE 2.375	912828NR7					11/1/2010		3/9/2011	19,637	0	0	
536	X	U S TREASURY NOTE 2.375	912828NR7					11/1/2010		3/30/2011	4,907	0	0	
537	X	EMERGENT BIOSOLUTIONS II	29089Q105					12/9/2009		5/10/2011	12,724	0	0	
538	X	EMERGENT BIOSOLUTIONS II	29089Q105					7/23/2010		5/10/2011	13,800	0	0	
539	X	EMERGENT BIOSOLUTIONS II	29089Q105					12/23/2010		5/10/2011	12,266	0	0	
540	X	EMERGENT BIOSOLUTIONS II	29089Q105					12/9/2009		5/10/2011	3,943	0	0	
541	X	EMERGENT BIOSOLUTIONS II	29089Q105					12/9/2009		5/11/2011	6,024	0	0	
542	X	ENERGIZER HLDGS INC	29266R108					11/15/2010		12/20/2010	32,722	0	0	
543	X	ENERGIZER HLDGS INC	29266R108					11/15/2010		5/9/2011	18,976	0	0	
544	X	ENERNOC INC	292764107					12/3/2009		12/13/2010	12,488	0	0	
545	X	ENERNOC INC	292764107					2/16/2010		12/13/2010	4,496	0	0	
546	X	ENERNOC INC	292764107					7/23/2010		12/13/2010	10,490	0	0	
547	X	ENSCO PLC	29358Q109					3/24/2011		5/9/2011	32,725	0	0	
548	X	EQUINIX INC	29444U502					5/15/2009		8/4/2010	7,546	0	0	
549	X	EQUINIX INC	29444U502					8/4/2009		8/4/2010	2,830	0	0	
550	X	EQUINIX INC	29444U502					7/23/2010		8/4/2010	6,603	0	0	
551	X	EXELON CORP	30161N101					5/15/2006		7/14/2010	31,739	0	0	
552	X	EXELON CORP	30161N101					11/23/2005		8/24/2010	51,002	0	0	
553	X	EXELON CORP	30161N101					5/15/2006		8/24/2010	82,044	0	0	
554	X	FNMA POOL # 930851 4.0%	31412PEY3					4/9/2009		8/25/2010	148	0	0	
555	X	EXELON CORP	30161N101					10/10/2008		8/24/2010	9,638	0	0	
556	X	EXELON CORP	30161N101					10/16/2008		8/24/2010	10,843	0	0	
557	X	FNMA POOL # 930851 4.0%	31412PEY3					4/9/2009		9/25/2010	459	0	0	
558	X	EXELON CORP	30161N101					10/20/2008		8/24/2010	10,843	0	0	
559	X	EXELON CORP	30161N101					8/20/2010		8/24/2010	5,221	0	0	
560	X	EXELON CORP	30161N101					5/15/2006		8/24/2010	5,198	0	0	
561	X	EXELON CORP	30161N101					5/15/2006		8/24/2010	11,577	0	0	
562	X	EXXON MOBIL CORP	30231G102					10/16/2008		7/14/2010	13,533	0	0	
563	X	FNMA POOL # 930851 4.0%	31412PEY3					4/9/2009		10/25/2010	649	0	0	
564	X	FNMA POOL # 930851 4.0%	31412PEY3					4/9/2009		11/9/2010	11,962	0	0	
565	X	EXXON MOBIL CORP	30231G102					5/15/2006		7/14/2010	72,372	0	0	
566	X	FNMA POOL # 930851 4.0%	31412PEY3					4/9/2009		11/25/2010	610	0	0	
567	X	EXXON MOBIL CORP	30231G102					5/15/2006		11/5/2010	14,570	0	0	
568	X	EXXON MOBIL CORP	30231G102					5/15/2006		12/20/2010	121,462	0	0	
569	X	EXXON MOBIL CORP	30231G102					5/15/2006		3/23/2011	122,825	0	0	
570	X	EXXON MOBIL CORP	30231G102					12/23/2010		5/9/2011	12,466	0	0	
571	X	EXXON MOBIL CORP	30231G102					11/5/2010		5/9/2011	20,776	0	0	
572	X	EXXON MOBIL CORP	30231G102					5/15/2006		5/9/2011	65,021	0	0	
573	X	FNMA POOL # 930924 4.5%	31412PG96					9/1/2009		7/25/2010	1,814	0	0	
574	X	FHLMC GOLD G30459 5.0%	3128CUQL3					10/16/2009		7/15/2010	618	0	0	
575	X	FHLMC GOLD G30459 5.0%	3128CUQL3					10/16/2009		8/15/2010	1,929	0	0	
576	X	FHLMC GOLD G30459 5.0%	3128CUQL3					10/16/2009		9/15/2010	1,585	0	0	
577	X	FHLMC GOLD G30459 5.0%	3128CUQL3					10/16/2009		10/15/2010	993	0	0	
578	X	FHLMC GOLD G30459 5.0%	3128CUQL3					10/16/2009		11/15/2010	2,921	0	0	
579	X	FHLMC GOLD G30459 5.0%	3128CUQL3					10/16/2009		12/15/2010	1,448	0	0	
580	X	FHLMC GOLD G30459 5.0%	3128CUQL3					10/16/2009		1/15/2011	1,611	0	0	
581	X	FHLMC GOLD G30459 5.0%	3128CUQL3					10/16/2009		2/15/2011	2,982	0	0	

		Amount		Totals										Net Gain or Loss	
				Long Term CG Distributions		Short Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
		13,840		0		Securities		Other sales		54,082,070		52,457,974		1,624,096	
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
582	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/17/2009		8/25/2010	3,567	3,592				-25	
583	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		3/15/2011	1,943	2,046				-103	
584	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		4/15/2011	562	591				-29	
585	X	EATON CORP	278058102			10/16/2009		12/23/2010	11,079	10,516				563	
586	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/17/2009		9/25/2010	6,252	6,295				-43	
587	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		5/15/2011	1,149	1,209				-60	
588	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		6/15/2011	946	996				-50	
589	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		7/25/2010	1,280	1,304				-24	
590	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/17/2009		10/25/2010	5,435	5,473				-38	
591	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/17/2009		11/25/2010	6,828	6,875				-47	
592	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/17/2009		12/25/2010	6,268	6,311				-43	
593	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/17/2009		1/25/2011	7,994	8,049				-55	
594	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/17/2009		2/25/2011	2,665	2,684				-19	
595	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/17/2009		3/25/2011	2,410	2,427				-17	
596	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		4/25/2011	211	215				-4	
597	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		5/25/2011	197	200				-3	
598	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		5/25/2011	428	472				-44	
599	X	HESS CORP	42809H107			1/23/2009		7/14/2010	40,201	41,365				-1,164	
600	X	HESS CORP	42809H107			2/14/2007		7/14/2010	3,752	3,781				-29	
601	X	HESS CORP	42809H107			2/14/2007		11/5/2010	8,307	6,482				1,825	
602	X	HESS CORP	42809H107			3/1/2007		11/5/2010	1,385	1,076				309	
603	X	HESS CORP	42809H107			1/18/2007		12/20/2010	6,723	4,418				2,305	
604	X	HESS CORP	42809H107			1/26/2007		12/20/2010	11,205	7,761				3,444	
605	X	HONEYWELL INTL INC	438516106			5/15/2006		12/20/2010	55,091	44,742				10,349	
606	X	HESS CORP	42809H107			3/13/2007		12/20/2010	5,229	3,765				1,464	
607	X	HESS CORP	42809H107			3/13/2007		12/20/2010	14,940	10,574				4,366	
608	X	HESS CORP	42809H107			10/10/2008		12/20/2010	16,434	10,335				6,099	
609	X	HESS CORP	42809H107			8/20/2010		12/20/2010	11,952	8,200				3,752	
610	X	HONEYWELL INTL INC	438516106			12/23/2010		2/14/2011	12,607	11,785				822	
611	X	HESS CORP	42809H107			5/15/2006		12/20/2010	14,940	9,391				5,549	
612	X	HONEYWELL INTL INC	438516106			7/20/2010		2/14/2011	36,675	25,797				10,878	
613	X	HESS CORP	42809H107			5/15/2006		3/23/2011	121,636	70,900				50,736	
614	X	HESS CORP	42809H107			5/15/2006		5/9/2011	33,567	19,721				13,846	
615	X	HEWLETT PACKARD CO	428236103			7/14/2009		7/14/2010	64,368	60,365				4,003	
616	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/11/2010	47,678	51,932				-4,254	
617	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/11/2010	143,328	155,795				-12,467	
618	X	HONEYWELL INTL INC	438516106			5/15/2006		5/9/2011	38,237	26,673				11,564	
619	X	HEWLETT PACKARD CO	428236103			8/21/2009		8/12/2010	82,712	91,435				-8,723	
620	X	HEWLETT PACKARD CO	428236103			9/3/2009		8/12/2010	44,167	48,788				-4,621	
621	X	HOME DEPOT INC	437076102			11/20/2008		7/14/2010	24,534	16,702				7,832	
622	X	HOME DEPOT INC	437076102			8/20/2010		11/5/2010	4,155	3,674				481	
623	X	HOME DEPOT INC	437076102			8/20/2010		12/20/2010	354	283				71	
624	X	HOME DEPOT INC	437076102			11/20/2008		12/20/2010	34,996	19,006				15,990	
625	X	HORNBECK OFFSHORE SVCS	440543106			9/30/2010		12/17/2010	9,772	9,486				286	
626	X	HOME DEPOT INC	437076102			11/20/2008		5/5/2011	134,837	69,689				65,148	
627	X	HOME DEPOT INC	437076102			11/21/2008		5/5/2011	13,001	6,132				6,869	
628	X	HAROT 2007-1 A4 5 09% 7	438125AD8			2/21/2007		7/18/2010	6,984	6,983				1	
629	X	HAROT 2007-1 A4 5 09% 7	438125AD8			2/21/2007		8/18/2010	6,756	6,755				1	
630	X	HAROT 2007-1 A4 5 09% 7	438125AD8			2/21/2007		9/20/2010	65,300	65,285				15	
631	X	HONEYWELL INTL INC	438516106			5/15/2006		7/14/2010	36,988	38,298				-1,300	
632	X	HONEYWELL INTL INC	438516106			5/15/2006		11/5/2010	6,857	6,023				834	

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

Long Term CG Distributions										Amount		Totals					Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions										13,840		Securities					54,082,070		52,457,974		1,624,096	
										0		Other sales					0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss								
633	X	HORNBECK OFFSHORE SVCS	440543106			9/30/2010		12/17/2010	16,083	15,598				485								
634	X	HOSPIRA INC	441060100			3/8/2007		7/14/2010	45,235	30,471				14,764								
635	X	HOSPIRA INC	441060100			8/20/2010		11/5/2010	6,567	5,634				933								
636	X	HOSPIRA INC	441060100			3/8/2007		12/20/2010	31,450	22,051				9,399								
637	X	HOSPIRA INC	441060100			8/20/2010		12/20/2010	1,144	1,024				120								
638	X	HOSPIRA INC	441060100			3/9/2007		12/20/2010	17,726	12,425				5,301								
639	X	HOSPIRA INC	441060100			3/9/2007		1/3/2011	2,204	1,603				601								
640	X	HOSPIRA INC	441060100			1/28/2008		1/3/2011	5,511	4,002				1,509								
641	X	HOSPIRA INC	441060100			6/23/2008		1/3/2011	6,062	4,397				1,665								
642	X	HOSPIRA INC	441060100			3/7/2007		1/3/2011	20,390	14,759				5,631								
643	X	HOSPIRA INC	441060100			3/7/2007		1/4/2011	20,998	15,158				5,840								
644	X	HOSPIRA INC	441060100			3/13/2007		1/4/2011	6,078	4,371				1,707								
645	X	STANDARD PACIFIC CORP	85375C101			5/15/2009		3/17/2011	6,856	4,123				2,733								
646	X	STANDARD PACIFIC CORP	85375C101			8/4/2009		3/17/2011	2,273	2,400				-127								
647	X	STANDARD PACIFIC CORP	85375C101			7/23/2010		3/17/2011	4,871	5,076				-205								
648	X	STANDARD PACIFIC CORP	85375C101			12/23/2010		3/17/2011	5,665	7,410				-1,745								
649	X	STEEL DYNAMICS INC	858119100			1/25/2011		5/12/2011	23,220	24,646				-1,426								
650	X	STILLWATER MNG CO	86074Q102			1/25/2011		5/12/2011	21,461	24,200				-2,739								
651	X	STILLWATER MNG CO	86074Q102			3/3/2011		5/12/2011	10,264	13,870				-3,606								
652	X	DREYFUS SELECT MANAGER	86271F677			12/30/2009		7/14/2010	647,935	623,000				24,935								
653	X	BNY MELLON MID CAP STK F	05569M509			5/9/2008		7/14/2010	120,403	148,893				-28,490								
654	X	BNY MELLON MID CAP STK F	05569M509			12/4/2008		7/14/2010	3,447	2,291				1,156								
655	X	BNY MELLON MID CAP STK F	05569M509			3/27/2009		7/14/2010	1,213	866				347								
656	X	BNY MELLON EMERGING MA	05569M855			12/22/2006		11/5/2010	396,034	685,839				-289,805								
657	X	BNY MELLON U S CORE EQU	05569M582			8/23/2007		7/14/2010	403,291	500,000				-96,709								
658	X	BNY MELLON U S CORE EQU	05569M582			9/4/2007		7/14/2010	392,578	500,000				-107,422								
659	X	BNY MELLON U S CORE EQU	05569M582			11/8/2007		7/14/2010	386,836	500,000				-113,164								
660	X	BNY MELLON EMERGING MA	05569M855			2/5/2007		11/5/2010	46,222	82,718				-36,496								
661	X	BNY MELLON U S CORE EQU	05569M582			11/19/2007		7/14/2010	593,972	750,000				-156,028								
662	X	BNY MELLON U S CORE EQU	05569M582			11/21/2007		7/14/2010	399,444	500,000				-100,556								
663	X	BNY MELLON EMERGING MA	05569M855			3/12/2007		11/5/2010	57,744	100,000				-42,256								
664	X	BNY MELLON U S CORE EQU	05569M582			12/14/2007		7/14/2010	141,676	184,673				-42,997								
665	X	BNY MELLON U S CORE EQU	05569M582			1/11/2008		7/14/2010	402,000	500,000				-98,000								
666	X	BNY MELLON U S CORE EQU	05569M582			2/29/2008		7/14/2010	419,099	500,000				-80,901								
667	X	BNY MELLON U S CORE EQU	05569M582			3/6/2008		7/14/2010	425,127	500,000				-74,873								
668	X	CISCO SYSTEMS INC	17275R102			10/10/2008		2/10/2011	5,807	5,053				754								
669	X	CISCO SYSTEMS INC	17275R102			11/23/2005		2/10/2011	2,230	2,053				177								
670	X	BNY MELLON S/T US GVT SEC	05569M780			11/30/2009		11/5/2010	404	405				-1								
671	X	CISCO SYSTEMS INC	17275R102			12/27/2005		2/10/2011	1,334	1,212				122								
672	X	BNY MELLON S/T US GVT SEC	05569M780			7/30/2010		11/5/2010	4,207	4,207				0								
673	X	BNY MELLON S/T US GVT SEC	05569M780			8/31/2010		11/5/2010	4,457	4,461				-4								
674	X	CISCO SYSTEMS INC	17275R102			10/16/2008		2/10/2011	2,630	2,378				252								
675	X	BNY MELLON S/T US GVT SEC	05569M780			10/29/2010		11/5/2010	4,470	4,473				-3								
676	X	BNY MELLON S/T US GVT SEC	05569M780			7/14/2010		11/5/2010	136,462	136,462				0								
677	X	CISCO SYSTEMS INC	17275R102			10/16/2008		2/10/2011	191	172				19								
678	X	BNY MELLON S/T US GOV SEC	05569M780			7/14/2010		4/29/2011	150,000	151,467				-1,467								
679	X	BNY MELLON S/T US GOV SEC	05569M780			7/14/2010		6/1/2011	300,000	302,687				-2,687								
680	X	BNY MELLON S/T US GOV SEC	05569M780			7/14/2010		6/29/2011	500,000	504,479				-4,479								
681	X	BNY MELLON INTERMEDIATE	05569M814			8/20/2010		9/1/2010	500,000	501,143				-1,143								
682	X	CISCO SYSTEMS INC	17275R102			10/16/2008		2/10/2011	1,490	1,344				146								
683	X	BNY MELLON INTERMEDIATE	05569M814			9/30/2010		4/28/2011	1,918	1,945				-27								

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost, Other Basis and Expenses		Depreciation	Net Gain or Loss	
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements			
Totals										54,082,070		52,457,974		1,624,096	
Long Term CG Distributions										13,840					
Short Term CG Distributions										0					
684	X	BNY MELLON INTERMEDIATE	05569M814			10/29/2010		4/28/2011	2,033	2,065				-32	
685	X	BNY MELLON INTERMEDIATE	05569M814			8/20/2010		4/28/2011	446,048	451,890				-5,842	
686	X	CISCO SYSTEMS INC 5.5%	17275RAC5			3/11/2009		7/14/2010	22,981	20,689				2,292	
687	X	CITY NATL CORP	178566105			5/11/2010		4/12/2011	9,270	10,009				-739	
688	X	CITY NATL CORP	178566105			7/23/2010		4/12/2011	5,794	5,526				268	
689	X	CITY NATL CORP	178566105			12/23/2010		4/12/2011	5,214	5,601				-387	
690	X	CLIFFS NATS RES INC	18683K101			7/20/2010		11/5/2010	10,626	7,346				3,280	
691	X	CLIFFS NATS RES INC	18683K101			7/20/2010		12/8/2010	9,981	6,856				3,125	
692	X	CLIFFS NATS RES INC	18683K101			1/6/2011		1/25/2011	23,727	24,393				-666	
693	X	CLIFFS NATS RES INC	18683K101			7/20/2010		2/14/2011	83,875	44,567				39,308	
694	X	CLIFFS NATS RES INC	18683K101			12/23/2010		2/14/2011	12,904	11,012				1,892	
695	X	CLIFFS NATS RES INC	18683K101			9/10/2009		2/14/2011	8,295	2,475				5,820	
696	X	COEUR D'ALENE MINES CORP	192108504			11/24/2010		4/19/2011	26,399	20,620				5,779	
697	X	COEUR D'ALENE MINES CORP	192108504			12/23/2010		4/19/2011	9,823	8,355				1,468	
698	X	COGNIZANT TECHNOLOGY S	192446102			7/20/2010		10/8/2010	18,481	15,523				2,958	
700	X	COMCAST CORP 5.9%	20030NAL5			3/30/2006		7/14/2010	28,164	24,533				3,631	
701	X	COMERICA INC	200340107			9/9/2010		11/5/2010	6,094	5,990				104	
702	X	COMERICA INC	200340107			9/9/2010		12/20/2010	28,815	25,942				2,873	
703	X	COMERICA INC	200340107			9/9/2010		12/20/2010	15,260	13,519				1,741	
704	X	COMERICA INC	200340107			9/9/2010		5/9/2011	21,479	21,291				188	
705	X	SOUTHWESTERN ENERGY CO	845467109			4/21/2010		5/9/2011	1,561	1,546				15	
706	X	WELLS FARGO & COMPANY	949746101			11/23/2005		3/24/2011	12,138	11,413				725	
707	X	ASSURED GUARANTY LTD	G0585R106			12/23/2010		11/5/2010	10,752	12,619				-1,867	
708	X	WELLS FARGO & COMPANY	949746101			11/23/2005		1/26/2011	5,383	6,437				-1,054	
709	X	WELLS FARGO & COMPANY	949746101			12/27/2005		12/20/2010	5,416	5,824				-408	
710	X	WELLS FARGO & COMPANY	949746101			1/24/2008		12/20/2010	1,805	1,910				-105	
711	X	WELLS FARGO & COMPANY	949746101			1/28/2008		12/20/2010	8,726	9,068				-342	
712	X	WELLS FARGO & COMPANY	949746101			2/6/2008		12/20/2010	8,726	8,906				-180	
713	X	WELLS FARGO & COMPANY	949746101			2/25/2008		12/20/2010	13,540	13,639				-99	
714	X	WELLS FARGO & COMPANY	949746101			4/12/2008		12/20/2010	12,939	13,506				-567	
715	X	AXIS CAPITAL HOLDINGS LTD	G0692U109			5/15/2009		10/29/2010	13,065	9,554				3,511	
716	X	WELLS FARGO & COMPANY	949746101			4/7/2008		12/20/2010	8,425	8,750				-325	
717	X	WELLS FARGO & COMPANY	949746101			10/20/2008		12/20/2010	19,257	20,323				-1,066	
718	X	WELLS FARGO & COMPANY	949746101			3/13/2008		12/20/2010	4,814	4,722				92	
719	X	WELLS FARGO & COMPANY	949746101			3/13/2008		5/9/2011	4,801	5,017				-216	
720	X	WELLS FARGO & COMPANY	949746101			5/9/2008		5/9/2011	8,190	8,523				-333	
721	X	WELLS FARGO & COMPANY	949746101			3/3/2011		5/9/2011	44,905	51,491				-6,586	
722	X	WELLS FARGO & COMPANY	949746101			3/3/2008		5/9/2011	2,259	2,334				-75	
723	X	WHIRLPOOL CORP	963320106			8/28/2009		7/14/2010	32,435	22,416				10,019	
724	X	AXIS CAPITAL HOLDINGS LTD	G0692U109			8/4/2009		10/29/2010	670	578				92	
725	X	WHIRLPOOL CORP	963320106			8/20/2010		11/5/2010	3,997	3,864				133	
726	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	46,194	39,547				6,647	
727	X	WHIRLPOOL CORP	963320106			8/31/2009		11/22/2010	85,799	73,922				11,877	
728	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	7,702	6,659				1,043	
729	X	WHIRLPOOL CORP	963320106			8/28/2009		11/22/2010	6,101	5,259				842	
730	X	WHIRLPOOL CORP	963320106			8/20/2010		11/22/2010	763	773				-10	
731	X	WHIRLPOOL CORP	963320106			8/31/2009		11/22/2010	3,584	3,066				518	
732	X	ZIMMER HOLDINGS INC	98956P102			5/10/2011		5/9/2011	24,435	24,854				-419	
733	X	TELE NORTE LESTE PARTICIP	999287680			4/18/2011		4/18/2011	2	0				2	
734	X	AXIS CAPITAL HOLDINGS LTD	G0692U109			7/23/2010		10/29/2010	8,375	7,885				490	

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

dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
Long Term CG Distributions									54,082,070		52,457,974		1,624,096	
Short Term CG Distributions									0		0		0	
Amount									13,840		0			
735	X	ENERGY XII BERMUDA LTD	G10082140			12/23/2010		4/29/2011	8,136	6,516				1,620
736	X	COOPER INDUSTRIES PLC-CI	G24140108			2/25/2010		11/24/2010	14,831	12,397				2,434
737	X	ARCH CAP GROUP LTD	G0450A105			5/15/2009		10/29/2010	14,679	10,052				4,627
738	X	ARCH CAP GROUP LTD	G0450A105			7/23/2010		10/29/2010	9,498	8,556				942
739	X	COOPER INDUSTRIES PLC-CI	G24140108			7/23/2010		11/24/2010	9,534	8,366				1,168
740	X	ASSURED GUARANTY LTD	G0585R106			5/10/2010		1/26/2011	43,922	58,945				-15,023
741	X	ASSURED GUARANTY LTD	G0585R106			7/20/2010		1/26/2011	42,894	43,811				-917
742	X	ASSURED GUARANTY LTD	G0585R106			12/23/2010		1/26/2011	4,113	5,006				-893
743	X	ASSURED GUARANTY LTD	G0585R106			1/19/2010		1/26/2011	9,569	15,345				-5,776
744	X	BNY MELLON EMERGING MK	G0569M855			12/22/2006		4/28/2011	19,111	32,021				-12,910
745	X	ASSURED GUARANTY LTD	G0585R106			7/23/2010		1/26/2011	5,981	6,452				-471
746	X	BNY MELLON EMERGING MK	G0569M855			12/26/2007		4/28/2011	145,889	241,966				-96,077
747	X	BNY MELLON INTERNATIONAL	G0569M871			10/16/1996		7/14/2010	156,518	215,204				-58,686
748	X	BNY MELLON INTERNATIONAL	G0569M871			3/17/1997		7/14/2010	147,963	205,400				-57,437
749	X	BNY MELLON INTERNATIONAL	G0569M871			8/18/1997		7/14/2010	87,474	121,434				-33,960
750	X	BNY MELLON INTERNATIONAL	G0569M871			7/31/1999		7/14/2010	11,835	16,645				-4,810
751	X	BNY MELLON INTERNATIONAL	G0569M871			8/25/2004		7/14/2010	566,336	828,442				-262,106
752	X	BNY MELLON INTERNATIONAL	G0569M871			12/18/2007		7/14/2010	306,656	466,320				-159,664
753	X	BNY MELLON INTERNATIONAL	G0569M871			3/13/2008		7/14/2010	223,218	306,694				-83,476
754	X	BNY MELLON INTERNATIONAL	G0569M871			3/13/2008		11/5/2010	142,500	173,240				-30,740
755	X	B M C SOFTWARE INC	G05921100			2/14/2011		5/9/2011	32,091	31,437				654
756	X	BACM 2005-6 A2 5 165% 9	G05947U4A3			2/12/2010		9/10/2010	23,270	23,736				-466
757	X	BACM 2005-6 A2 5 165% 9	G05947U4A3			2/12/2010		10/10/2010	11,543	11,774				-231
758	X	TEVA PHARMACEUTICAL IND	881624209			5/15/2009		7/23/2010	42,357	37,910				4,447
759	X	TEVA PHARMACEUTICAL IND	881624209			7/20/2010		7/23/2010	41,361	44,497				-3,136
760	X	TETRA TECH INC NEW	88162G103			1/28/2010		8/11/2010	7,372	7,961				-589
761	X	THERMO FISHER SCIENTIFIC	883556102			3/7/2007		7/14/2010	50,277	45,832				4,445
762	X	TETRA TECH INC NEW	88162G103			7/23/2010		8/11/2010	4,656	4,531				125
763	X	TEXTRON INC	883203101			3/17/2006		7/14/2010	4,722	12,143				-7,421
764	X	TEXTRON INC	883203101			3/20/2006		7/14/2010	363	934				-571
765	X	THERMO FISHER SCIENTIFIC	883556102			3/7/2007		11/5/2010	7,939	6,807				1,132
766	X	TEXTRON INC	883203101			3/23/2006		7/14/2010	3,632	9,408				-5,776
767	X	TEXTRON INC	883203101			5/15/2006		7/14/2010	13,620	35,538				-21,918
768	X	THERMO FISHER SCIENTIFIC	883556102			3/7/2007		12/20/2010	16,080	13,160				2,920
769	X	TEXTRON INC	883203101			2/5/2007		7/14/2010	2,542	6,574				-4,032
770	X	TEXTRON INC	883203101			3/17/2006		7/14/2010	2,906	7,449				-4,543
771	X	TEXTRON INC	883203101			3/17/2006		11/5/2010	888	1,862				-974
772	X	TEXTRON INC	883203101			3/21/2006		11/5/2010	3,554	7,447				-3,893
773	X	TEXTRON INC	883203101			3/21/2006		11/5/2010	666	1,396				-730
774	X	TEXTRON INC	883203101			3/21/2006		12/20/2010	5,907	11,629				-5,722
775	X	TEXTRON INC	883203101			10/16/2006		12/20/2010	4,726	8,988				-4,262
776	X	TEXTRON INC	883203101			11/2/2006		12/20/2010	2,835	5,470				-2,635
777	X	TEXTRON INC	883203101			11/2/2006		12/20/2010	1,418	2,710				-1,292
778	X	TEXTRON INC	883203101			1/26/2007		12/20/2010	3,781	7,387				-3,606
779	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		12/20/2010	50,459	40,827				9,632
780	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		5/9/2011	43,112	31,854				11,258
781	X	TEXTRON INC	883203101			3/17/2007		12/20/2010	2,835	5,518				-2,683
782	X	TEXTRON INC	883203101			3/13/2007		12/20/2010	4,726	9,031				-4,305
783	X	TEXTRON INC	883203101			3/26/2007		12/20/2010	473	914				-441
784	X	TEXTRON INC	883203101			7/16/2008		12/20/2010	2,599	4,779				-2,180
785	X	TEXTRON INC	883203101			10/16/2008		12/20/2010	5,435	4,276				1,159

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
Long Term CG Distributions									54,082,070	0	52,457,974	1,624,096		
Short Term CG Distributions									0	0	0	0		
786	X	TEXTRON INC	883203101			10/20/2008		12/20/2010	5,435	4,223		1,212		
787	X	TEXTRON INC	883203101			11/4/2008		12/20/2010	2,835	2,174		661		
788	X	TEXTRON INC	883203101			11/4/2008		5/9/2011	1,002	725		277		
789	X	TIME WARNER INC	887317303			1/8/2010		7/1/2010	63,053	63,306		-253		
790	X	TEXTRON INC	883203101			8/20/2010		5/9/2011	6,764	4,830		1,934		
791	X	TEXTRON INC	883203101			9/2/2009		5/9/2011	18,789	13,171		5,618		
792	X	TIME WARNER INC	887317303			1/11/2010		7/1/2010	47,076	48,051		-975		
793	X	TIME WARNER INC	887317303			12/4/2008		7/1/2010	31,669	22,127		9,542		
794	X	TIME WARNER INC	887317303			12/4/2008		7/14/2010	22,170	14,552		7,618		
795	X	TIME WARNER INC	887317303			8/20/2010		11/5/2010	3,175	3,035		140		
796	X	TIME WARNER INC	887317303			8/20/2010		12/20/2010	633	607		26		
797	X	TIME WARNER INC	887317303			12/4/2008		12/20/2010	25,644	16,147		9,497		
798	X	TIME WARNER INC	887317303			12/4/2008		5/9/2011	17,286	9,569		7,717		
799	X	TIME WARNER INC	887317303			10/6/2009		7/13/2010	53,125	53,376		-251		
800	X	TIME WARNER CABLE INC	887321207			8/11/2010		10/15/2010	115,289	112,547		2,742		
801	X	TIME WARNER CABLE INC	88732JAS7			8/10/2009		8/20/2010	12,798	12,007		791		
802	X	COVIDIEN PLC	G2554F113			1/4/2011		5/9/2011	34,274	29,502		4,772		
803	X	MARVELL TECH GROUP LTD	G5876H105			5/15/2009		8/11/2010	56,706	42,042		14,664		
804	X	MARVELL TECH GROUP LTD	G5876H105			7/20/2010		8/11/2010	55,840	64,821		-8,981		
805	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		6/6/2011	54,031	56,526		-2,595		
806	X	TYCO INTERNATIONAL LTD	H89128104			7/16/2008		7/14/2010	2,564	2,712		-148		
807	X	TYCO INTERNATIONAL LTD	H89128104			2/5/2008		7/14/2010	37,362	41,194		-3,832		
808	X	TYCO INTERNATIONAL LTD	H89128104			10/20/2008		7/14/2010	7,692	5,645		2,047		
809	X	TYCO INTERNATIONAL LTD	H89128104			10/16/2008		7/14/2010	3,663	2,621		1,042		
810	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/2/2010	42,655	21,611		21,044		
811	X	TYCO INTERNATIONAL LTD	H89128104			10/10/2008		9/2/2010	4,227	2,713		1,514		
812	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/2/2010	21,137	10,708		10,429		
813	X	TYCO INTERNATIONAL LTD	H89128104			10/16/2008		9/2/2010	4,620	3,146		1,474		
814	X	TYCO INTERNATIONAL LTD	H89128104			11/4/2008		9/2/2010	3,850	2,518		1,332		
815	X	BACM 2005-6 A2	05947U4A3			2/1/2010		11/10/2010	468	477		-9		
816	X	BACM 2005-6 A2	05947U4A3			2/1/2010		12/10/2010	524	534		-10		
817	X	FNMA POOL # 889291	31410G7C1			8/2/2010		9/25/2010	1,172	1,252		-80		
818	X	BACM 2005-6 A2	05947U4A3			2/1/2010		11/10/2011	426	435		-9		
819	X	BACM 2005-6 A2	05947U4A3			2/1/2010		5/10/2011	260	265		-5		
820	X	BACM 2005-6 A2	05947U4A3			2/1/2010		6/10/2011	3,509	3,579		-70		
821	X	BANCO SANTANDER BRASIL	05967A107			7/26/2010		4/28/2011	30,908	35,013		-4,105		
822	X	BANK OF AMERICA CORP	060505104			5/6/2010		7/14/2010	79,352	82,618		-3,266		
823	X	BANK OF AMERICA CORP	060505104			5/6/2010		11/5/2010	11,065	14,771		-3,706		
824	X	BANK OF AMERICA CORP	060505104			5/6/2010		12/20/2010	4,037	5,194		-1,157		
825	X	BANK OF AMERICA CORP	060505104			9/13/2010		12/20/2010	26,117	28,997		-2,880		
826	X	BANK OF AMERICA CORP	060505104			9/13/2010		12/20/2010	20,187	22,339		-2,152		
827	X	BANK OF AMERICA CORP	060505104			5/7/2009		12/20/2010	33,940	36,438		-2,498		
828	X	BANK OF AMERICA CORP	060505104			5/7/2009		5/9/2011	47,232	52,692		-5,460		
829	X	BANK OF AMERICA CORP	060505104			11/28/2008		7/14/2010	41,770	41,230		540		
830	X	FNMA POOL # 889291	31410G7C1			8/5/2009		10/25/2010	695	720		-25		
831	X	BANK OF AMERICA CORP	060505104			10/11/2007		7/14/2010	20,885	20,100		785		
832	X	BARCLAYS BANK PLC	06739FGF2			9/17/2009		7/15/2010	47,505	44,942		2,563		
833	X	FNMA POOL # 889291	31410G7C1			5/20/2009		10/25/2010	1,886	1,956		-70		
834	X	BSCMS 2004-PWRS A3	07383FQ35			2/1/2010		6/11/2011	13,632	13,911		-279		
835	X	BLACKROCK INC	09247X101			4/24/2009		7/14/2010	17,598	17,139		459		
836	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	16,938	16,838		100		

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals					Net Gain or Loss	
								Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
Long Term CG Distributions		Amount		Securities		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss				
Short Term CG Distributions		13,840		Other sales		54,082,070		52,457,974		1,624,096				
		0				0		0		0				
837	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		10/25/2010	1,191	1,272		-81		
838	X	BLACKROCK INC	09247X101			4/24/2009		9/13/2010	16,410	16,387		23		
839	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	28,598	27,963		635		
840	X	BLACKROCK INC	09247X101			8/20/2010		9/14/2010	3,075	2,916		159		
841	X	BLACKROCK INC	09247X101			4/24/2009		9/14/2010	39,575	38,787		788		
842	X	BLACKSTONE GROUP LP/THE	09253U108			4/12/2011		6/6/2011	29,300	32,879		-3,579		
843	X	FNMA POOL # 889291 5 0%	31410G7C1			8/5/2009		11/25/2010	709	735		-26		
844	X	BRANDYWINE REALTY TRUS	105368203			11/23/2009		2/25/2011	19,882	16,908		2,974		
845	X	BRANDYWINE REALTY TRUS	105368203			7/23/2010		2/25/2011	11,125	10,133		992		
846	X	BRANDYWINE REALTY TRUS	105368203			12/23/2010		2/25/2011	5,801	5,557		244		
847	X	BRANDYWINE REALTY TRUS	105368203			12/23/2010		2/25/2011	4,971	4,763		208		
848	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		7/14/2010	99,608	96,908		2,700		
849	X	FNMA POOL # 889291 5 0%	31410G7C1			8/5/2009		7/25/2010	557	577		-20		
850	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		11/25/2010	1,925	1,997		-72		
851	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		7/25/2010	4,454	4,621		-167		
852	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		11/25/2010	1,216	1,298		-82		
853	X	FNMA POOL # 889291 5 0%	31410G7C1			8/5/2009		9/25/2010	684	709		-25		
854	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		9/25/2010	1,856	1,925		-69		
855	X	FNMA POOL # 889291 5 0%	31410G7C1			8/5/2009		12/25/2010	673	698		-25		
856	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		12/25/2010	1,828	1,896		-68		
857	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		12/25/2010	1,155	1,233		-78		
858	X	FNMA POOL # 889291 5 0%	31410G7C1			8/5/2009		12/25/2011	830	860		-30		
859	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		12/25/2011	2,253	2,337		-84		
860	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		12/25/2011	1,423	1,519		-96		
861	X	FNMA POOL # 889291 5 0%	31410G7C1			8/5/2009		2/25/2011	597	619		-22		
862	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		2/25/2011	1,622	1,682		-60		
863	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		2/25/2011	1,024	1,094		-70		
864	X	FNMA POOL # 889291 5 0%	31410G7C1			8/5/2009		3/25/2011	516	535		-19		
865	X	COMPELLENT TECHNOLOGIE	20452A108			10/12/2010		10/27/2010	9,174	6,304		2,870		
866	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		3/25/2011	224	244		-20		
867	X	FNMA POOL # 831812 6 0%	31407JDR0			11/13/2007		4/25/2011	623	628		-5		
868	X	COMPELLENT TECHNOLOGIE	20452A108			10/12/2010		12/13/2010	23,352	14,710		8,642		
869	X	COMPLETE PRODUCTION SE	20453E109			12/23/2010		3/3/2011	15,020	15,922		-902		
870	X	COMPLETE PRODUCTION SE	20453E109			7/23/2010		3/3/2011	11,843	7,872		3,971		
871	X	COMPLETE PRODUCTION SE	20453E109			4/27/2010		3/17/2011	28,207	14,960		13,247		
872	X	COMPLETE PRODUCTION SE	20453E109			7/23/2010		3/17/2011	5,583	3,648		1,935		
873	X	CONOCOPHILLIPS	20825C104			1/18/2007		7/14/2010	4,734	5,697		-963		
874	X	CONOCOPHILLIPS	20825C104			5/15/2006		7/14/2010	42,605	50,967		-8,362		
875	X	CONOCOPHILLIPS	20825C104			5/15/2006		11/5/2010	7,970	8,180		-210		
876	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		4/25/2011	340	370		-30		
877	X	CONOCOPHILLIPS	20825C104			5/15/2006		12/20/2010	71,874	68,585		3,289		
878	X	CONOCOPHILLIPS	20825C104			5/15/2006		5/9/2011	45,813	39,012		6,801		
879	X	COOPER TIRE & RUBR CO	216831107			9/2/2010		12/3/2010	34,855	28,135		6,720		
880	X	COSTCO WHSL CORP NEW	22160K105			11/3/2009		8/27/2010	39,359	40,281		-922		
881	X	FNMA POOL # 831812 6 0%	31407JDR0			11/13/2007		5/25/2011	763	769		-6		
882	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		6/25/2011	1,971	2,104		-133		
883	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		5/25/2011	416	454		-38		
884	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		6/25/2011	377	415		-38		
885	X	FNMA POOL # 831812 6 0%	31407JDR0			11/13/2007		6/25/2011	1,943	1,959		-16		
886	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		6/25/2011	1,060	1,156		-96		
887	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		6/25/2011	503	554		-51		

Long Term CG Distributions
Short Term CG Distributions

Amount

13,840
0Totals
Securities
Other salesGross Sales
54,082,070
0
Cost, Other Basis and Expenses
52,457,974
0
Net Gain or Loss
1,624,096
0

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

										Amount		Totals									
										13,840		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss					
Long Term CG Distributions										0		54,082,070		52,457,974		1,624,096					
Short Term CG Distributions										0		0		0		0					
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss							
888	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		7/25/2010	628	633				-5							
889	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		8/25/2010	414	418				-4							
890	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		9/25/2010	414	417				-3							
891	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		10/25/2010	701	707				-6							
892	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		11/25/2010	885	892				-7							
893	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		12/25/2010	692	697				-5							
894	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		1/25/2011	1,941	1,957				-16							
895	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/29/2010		1/25/2011	1,059	1,154				-95							
896	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		2/25/2011	1,514	1,526				-12							
897	X	FNMA POOL # 831812 6% 9/1	31407JDR0			12/29/2010		2/25/2011	826	900				-74							
898	X	FNMA POOL # 831812 6% 9/1	31407JDR0			11/13/2007		3/25/2011	411	414				-3							
899	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		7/25/2010	1,365	1,307				58							
900	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		7/27/2010	60,031	55,091				4,940							
901	X	FNMA POOL # 888279 4 5%	31410F2L8			12/23/2010		1/25/2011	332	340				-8							
902	X	FNMA POOL # 888279 4 5%	31410F2L8			12/23/2010		2/16/2011	8,590	8,659				-69							
903	X	FNMA POOL # 888279 4 5%	31410F2L8			12/23/2010		2/25/2011	184	188				-4							
904	X	FNMA POOL # 888279 4 5%	31410F2L8			12/23/2010		3/25/2011	187	192				-5							
905	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		7/25/2010	142	145				-3							
906	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		8/25/2010	203	207				-4							
907	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		9/25/2010	228	232				-4							
908	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		10/25/2010	226	230				-4							
909	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		11/25/2010	253	257				-4							
910	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		12/25/2010	250	254				-5							
911	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		1/25/2011	305	310				-4							
912	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		2/25/2011	207	211				-4							
913	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		3/25/2011	172	174				-2							
914	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		4/18/2011	5,804	5,510				294							
915	X	SOUTHERN CAL EDISON 4 6	842400EU3			3/23/2004		7/14/2010	32,992	29,897				3,095							
916	X	SOUTHWESTERN ENERGY CO	845467109			7/26/2010		9/30/2010	17,211	19,632				-2,421							
917	X	WALTER ENERGY INCORPOR	93317Q105			12/23/2010		3/17/2011	11,581	11,896				-315							
918	X	VISHAY PRECISION GROUP II	92835K103			2/26/2010		8/10/2010	8	9				-1							
919	X	VITAMIN SHOPPE INC	92849E101			12/1/2010		4/19/2011	8,578	7,110				1,468							
920	X	VITAMIN SHOPPE INC	92849E101			12/23/2010		4/19/2011	38,244	36,123				2,121							
921	X	VITAMIN SHOPPE INC	92849E101			10/27/2010		4/19/2011	7,863	6,034				1,829							
922	X	VODAFONE GROUP PLC-SP A	92857W209			7/26/2010		2/3/2011	73,083	60,129				12,954							
923	X	VOLCANO CORP	928645100			12/23/2010		6/6/2011	4,773	4,480				293							
924	X	VOLCANO CORP	928645100			1/6/2010		6/7/2011	10,772	6,781				3,991							
925	X	VOLCANO CORP	928645100			7/23/2010		6/7/2011	6,583	5,086				1,497							
926	X	VOLCANO CORP	928645100			12/23/2010		6/7/2011	299	280				19							
927	X	VOLCANO CORP	928645100			12/23/2010		6/7/2011	895	840				55							
928	X	VISHAY INTERTECHNOLOGY	928298108			12/23/2010		5/26/2011	10,355	10,193				162							
929	X	VISHAY PRECISION GROUP II	92835K103			2/26/2010		7/27/2010	1,047	1,315				-268							
930	X	WABCO HOLDINGS INC-WII	92927K102			12/23/2010		5/18/2011	17,555	14,858				2,697							
931	X	WABCO HOLDINGS INC-WII	92927K102			7/23/2010		5/18/2011	4,915	2,689				2,226							
932	X	W M S INDS INC	929297109			10/1/2009		8/23/2010	9,664	11,513				-1,849							
933	X	W M S INDS INC	929297109			7/23/2010		8/23/2010	5,947	6,274				-327							
934	X	WBCMT 2005-C20 A4 5 24417	9297664L4			2/1/2010		7/17/2010	34,604	35,001				-397							
935	X	WBCMT 2005-C20 A4 5 24417	9297664L4			1/29/2010		7/17/2010	38,929	39,363				-434							
936	X	WBCMT 2005-C20 A4 5 28467	9297664L4			2/1/2010		8/17/2010	777	786				-9							
937	X	WBCMT 2005-C20 A4 5 28467	9297664L4			1/29/2010		8/17/2010	874	884				-10							
938	X	WBCMT 2005-C20 A4 5 28594	9297664L4			2/1/2010		9/17/2010	2,592	2,622				-30							

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

Totals														
Gross Sales														
54,082,070														
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939	X	WARNACO GROUP INC/THE	934390402			10/12/2010		3/23/2011	23,189	23,844				-655
940	X	WBCMT 2007-1 A4	9297664L4			1/29/2010		9/17/2010	2,916	2,949				-33
941	X	WBCMT 2007-1 A4	9297664L4			1/29/2010		4/15/2011	2,281	2,306				-25
942	X	WARNACO GROUP INC/THE	934390402			12/23/2010		3/23/2011	8,089	8,493				-404
943	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		7/15/2010	3,167	3,261				-94
944	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		8/15/2010	2,803	2,886				-83
945	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		9/15/2010	2,817	2,901				-84
946	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		10/15/2010	3,212	3,307				-95
947	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		11/15/2010	2,849	2,933				-84
948	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		12/15/2010	3,242	3,338				-96
949	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		1/15/2011	2,880	2,965				-85
950	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		2/15/2011	2,895	2,981				-86
951	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		3/17/2011	65,418	67,353				-1,935
952	X	WALTER ENERGY INCORPOR	93317Q105			5/13/2010		3/17/2011	21,272	13,509				7,763
953	X	WASHINGTON ST 3 547%	93974CQV5			5/25/2010		1/12/2011	70,618	70,000				618
954	X	WALTER ENERGY INCORPOR	93317Q105			7/28/2009		3/17/2011	13,000	8,021				4,979
955	X	WATSCO INC CLASS A	942622200			8/4/2009		11/24/2010	2,960	7,150				1,138
956	X	WATSCO INC CLASS A	942622200			7/23/2010		11/24/2010	6,512	2,612				348
957	X	WELLS FARGO & COMPANY	949746101			5/28/2009		7/14/2010	33,751	39,799				261
958	X	AUTOLIV INC	052800109			5/21/2009		5/9/2011	15,462	5,184				-6,048
959	X	AVON PRODUCTS INC	054303102			7/20/2010		12/10/2010	51,959	43,811				10,278
960	X	AVON PRODUCTS INC	054303102			9/24/2010		12/10/2010	50,499	48,506				1,993
961	X	AVON PRODUCTS INC	054303102			3/10/2003		12/10/2010	11,384	12,586				1,202
962	X	BNY MELLON LARGE CAP ST	05569M103			12/19/2007		7/14/2010	408,731	370,430				38,301
963	X	BNY MELLON LARGE CAP ST	05569M103			12/17/2008		7/14/2010	61,757	82,425				-20,668
964	X	BNY MELLON LARGE CAP ST	05569M103			2/29/2008		7/14/2010	7,437	5,854				1,583
965	X	BNY MELLON MID CAP STK F	05569M509			3/24/2008		7/14/2010	130,411	150,000				-19,589
966	X	BNY MELLON MID CAP STK F	05569M509			5/20/2009		7/14/2010	219,512	250,000				-30,488
967	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		3/25/2011	1,401	1,453				-52
968	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		3/25/2011	885	945				-60
969	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		4/18/2011	34,377	33,514				863
970	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		4/18/2011						

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

dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
									Gross Sales		Cost or Other Basis	Valuation Method			
									Price						
Long Term CG Distributions									Securities	Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions									Other sales						
Amount									13,840	0	54,082,070	52,457,974	1,624,096		
990	X	HOSPIRA INC	441060100			5/31/2007		1/5/2011	36,357	26,309			10,048		
991	X	HOSPIRA INC	441060100			7/16/2008		1/5/2011	6,014	4,332			1,682		
992	X	HOSPIRA INC	441060100			3/26/2007		1/5/2011	1,531	1,102			429		
993	X	HOSPIRA INC	441060100			5/31/2007		1/5/2011	7,178	5,183			1,995		
994	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		11/17/2010	1,418	1,459			-41		
995	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		12/17/2010	1,288	1,326			-38		
996	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		1/17/2011	1,301	1,339			-38		
997	X	HOSPIRA INC	441060100			5/25/2007		1/6/2011	2,571	1,831			740		
998	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		2/17/2011	1,293	1,331			-38		
999	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		3/17/2011	1,324	1,362			-38		
000	X	HOSPIRA INC	441060100			8/10/2007		1/6/2011	4,376	3,052			1,324		
001	X	HOSPIRA INC	441060100			10/16/2008		1/6/2011	12,581	6,781			5,800		
002	X	HOSPIRA INC	441060100			10/20/2008		1/6/2011	12,581	6,792			5,789		
003	X	HOSPIRA INC	441060100			11/4/2008		1/6/2011	8,752	4,608			4,144		
004	X	HOSPIRA INC	441060100			10/10/2008		1/6/2011	2,735	1,421			1,314		
005	X	HAT 2007-1 A4 5 33% 11/	44329FAD0			2/28/2008		4/18/2011	19,310	19,872			-562		
006	X	HOSPIRA INC	441060100			3/26/2007		1/6/2011	2,298	1,653			645		
007	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		7/14/2010	34,930	40,318			-5,388		
008	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		11/5/2010	5,521	6,091			-570		
009	X	HUMAN GENOME SCIENCES	444903108			7/22/2010		11/5/2010	5,683	5,580			103		
010	X	HUMAN GENOME SCIENCES	444903108			7/23/2010		11/5/2010	8,162	8,234			-72		
011	X	HUMAN GENOME SCIENCES	444903108			8/11/2010		11/5/2010	11,733	12,096			-363		
012	X	HUMAN GENOME SCIENCES	444903108			7/22/2010		11/5/2010	7,652	7,609			43		
013	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		12/20/2010	29,822	35,967			-6,145		
014	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		12/20/2010	9,379	11,254			-1,875		
015	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		5/9/2011	26,609	27,703			-1,094		
016	X	HUNT J B TRANSPORT SERV	445658107			5/15/2009		12/14/2010	13,956	9,442			4,514		
017	X	HUNT J B TRANSPORT SERV	445658107			8/4/2009		12/14/2010	399	287			112		
018	X	HUNT J B TRANSPORT SERV	445658107			7/23/2010		12/14/2010	8,773	7,810			963		
019	X	TERADATA CORPORATION	88076W103			3/3/2011		5/9/2011	25,231	23,504			1,727		
020	X	DREYFUS U S EQUITY FUND-	86271F727			7/14/2010		11/5/2010	150,000	134,534			15,466		
021	X	DREYFUS PRE STRAT INTER	86271F768			10/19/2007		7/14/2010	134,058	149,199			-15,141		
022	X	DREYFUS PRE STRAT INTER	86271F768			11/19/2007		7/14/2010	320,900	350,000			-29,100		
023	X	DREYFUS PRE STRAT INTER	86271F768			12/26/2007		7/14/2010	449,592	500,000			-50,408		
024	X	DREYFUS PRE STRAT INTER	86271F768			4/7/2008		7/14/2010	95,451	101,982			-6,531		
025	X	DREYFUS PRE STRAT INTER	86271F768			4/7/2008		11/5/2010	142,500	135,198			7,302		
026	X	DREYFUS PRE STRAT INTER	86271F768			4/7/2008		4/28/2011	185,000	163,995			21,005		
027	X	SUN HEALTHCARE GROUP IN	86677E100			11/5/2010		12/13/2010	14,531	0			14,531		
028	X	SUN HEALTHCARE GROUP IN	86677E100			11/5/2010		12/31/2010	4	0			4		
029	X	TALBOTS INC	874161102			4/7/2010		11/2/2011	5,000	11,087			-6,087		
030	X	TALBOTS INC	874161102			6/9/2010		11/2/2011	5,692	11,076			-5,384		
031	X	TALBOTS INC	874161102			7/23/2010		11/2/2011	6,671	12,420			-5,749		
032	X	TALBOTS INC	874161102			12/23/2010		11/2/2011	5,876	8,218			-2,342		
033	X	TARGET CORP	87612E106			6/1/2009		7/14/2010	26,749	22,447			4,302		
034	X	TARGET CORP	87612E106			6/10/2009		7/14/2010	35,665	29,221			6,444		
035	X	TARGET CORP	87612E106			6/10/2009		8/9/2010	71,893	54,789			17,104		
036	X	TARGET CORP	87612E106			8/20/2010		11/5/2010	8,239	7,835			404		
037	X	TARGET CORP	87612E106			6/10/2009		12/20/2010	1,173	812			361		
038	X	TARGET CORP	87612E106			8/20/2010		12/20/2010	587	522			65		
039	X	TARGET CORP	87612E106			6/25/2009		12/20/2010	69,804	47,954			21,850		
040	X	TARGET CORP	87612E106			6/25/2009		1/6/2011	111,871	82,207			29,664		

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Securities				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
041	X	TARGET CORP	87612E106			6/25/2009		1/27/2011	84,543	62,058			22,485
042	X	TARGET CORP	87612E106			6/25/2009		1/27/2011	550	403			147
043	X	TARGET CORP	87612E106			6/25/2009		1/31/2011	67,027	49,566			17,461
044	X	TELSTRA CORP ADR	87969N204			7/26/2010		8/27/2010	32,017	37,425			-5,408
045	X	TEMPLE-INLAND INC	87968B107			3/16/2010		9/20/2010	14,117	15,185			-1,068
046	X	TEMPLE-INLAND INC	87968B107			7/23/2010		9/20/2010	8,617	10,621			-2,004
047	X	TENNECO INC	880349105			7/23/2010		8/3/2010	13,820	12,015			1,805
048	X	TENNECO INC	880349105			6/11/2010		8/3/2010	7,051	5,695			1,356
049	X	TENNECO INC	880349105			6/11/2010		11/10/2010	18,856	12,302			6,554
050	X	BUNZL PLC-SPONS ADR	120738406			7/26/2010		2/3/2011	14,297	13,006			1,291
051	X	CBS CORP-CLASS BWI	124857202			5/5/2011		5/9/2011	21,057	21,203			-146
052	X	CIGNA CORP	125509109			6/19/2009		7/14/2010	19,712	15,722			3,990
053	X	CIGNA CORP	125509109			8/20/2010		11/5/2010	3,741	3,243			498
054	X	CIGNA CORP	125509109			8/20/2010		12/20/2010	368	324			44
055	X	CIGNA CORP	125509109			6/19/2009		12/20/2010	26,834	18,218			8,616
056	X	CIGNA CORP	125509109			6/19/2009		5/9/2011	6,126	3,244			2,882
057	X	CIGNA CORP	125509109			6/19/2009		5/9/2011	14,137	7,448			6,689
058	X	CVS CAREMARK CORP	126650100			4/24/2007		7/14/2010	21,420	25,470			-4,050
059	X	CVS CAREMARK CORP	126650100			4/24/2007		8/17/2010	32,526	41,115			-8,589
060	X	CVS CAREMARK CORP	126650100			1/24/2008		8/17/2010	7,772	9,766			-1,994
061	X	CVS CAREMARK CORP	126650100			1/28/2008		8/17/2010	8,635	10,542			-1,907
062	X	CVS CAREMARK CORP	126650100			1/14/2008		8/17/2010	7,196	8,007			-811
063	X	CVS CAREMARK CORP	126650100			1/14/2008		11/5/2010	1,574	1,601			-27
064	X	CVS CAREMARK CORP	126650100			1/14/2008		12/20/2010	4,808	4,484			324
065	X	CVS CAREMARK CORP	126650100			10/20/2008		12/20/2010	10,645	8,847			1,798
066	X	CVS CAREMARK CORP	126650100			10/10/2008		5/9/2011	25,472	18,740			6,732
067	X	CVS CAREMARK CORP	126650100			10/20/2008		5/9/2011	12,736	9,703			3,033
068	X	CVS CAREMARK CORP	126650100			8/20/2010		5/9/2011	1,873	1,401			472
069	X	CVS CAREMARK CORP	126650100			10/16/2008		5/9/2011	3,746	2,713			1,033
070	X	CVS CAREMARK CORP	126650100			10/16/2008		5/10/2011	21,621	15,737			5,884
071	X	CABOT OIL & GAS CORP CL A	127097103			5/15/2009		7/8/2010	12,398	12,095			303
072	X	CABOT OIL & GAS CORP CL A	127097103			12/23/2010		4/29/2011	8,955	5,866			3,089
073	X	CANON INC ADR	138006309			7/26/2010		4/28/2011	63,269	54,794			8,475
074	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		7/14/2010	37,570	36,331			1,239
075	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		11/5/2010	7,480	8,121			-641
076	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		12/20/2010	64,953	67,532			-2,579
077	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		5/9/2011	534	427			107
078	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		5/9/2011	50,216	39,761			10,455
079	X	CARNIVAL CORP	143658300			7/1/2010		7/14/2010	24,072	23,110			962
080	X	CARNIVAL CORP	143658300			8/20/2010		11/5/2010	4,906	3,500			1,406
081	X	CARNIVAL CORP	143658300			8/20/2010		12/20/2010	431	318			113
082	X	CARNIVAL CORP	143658300			7/1/2010		12/20/2010	34,025	24,672			9,353
083	X	CARNIVAL CORP	143658300			7/1/2010		5/9/2011	18,965	14,990			3,975
084	X	CARTER'S INC	146229109			4/29/2010		7/29/2010	8,361	11,463			-3,102
085	X	CATERPILLAR INC	149123101			7/23/2010		7/29/2010	5,017	5,523			-506
086	X	CATERPILLAR INC	149123101			6/16/2010		7/14/2010	31,896	30,887			1,009
087	X	CATERPILLAR INC	149123101			8/20/2010		11/5/2010	5,840	4,815			1,025
088	X	CATERPILLAR INC	149123101			7/20/2010		12/8/2010	8,955	6,542			2,413
089	X	CATERPILLAR INC	149123101			8/20/2010		12/20/2010	932	688			244
090	X	BRANDYWINE REALTY TRUS	105368203			7/23/2010		2/25/2011	1,065	970			95
091	X	CATERPILLAR INC	149123101			6/16/2010		12/20/2010	50,322	34,748			15,574

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

Long Term CG Distributions										Amount		Totals			
Short Term CG Distributions										13,840		Securities			
										0		Other sales			
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses		Net Gain or Loss		
											Valuation Method	Expense of Sale and Cost of Improvements		Depreciation	
092	X	CATERPILLAR INC	149123101			6/16/2010		5/9/2011	36,816	21,171			15,645		
093	X	CAVIUM NETWORKS INC	14965A101			6/11/2010		12/13/2010	13,662	9,179			4,483		
094	X	CAVIUM NETWORKS INC	14965A101			7/23/2010		12/13/2010	8,728	7,002			1,726		
095	X	COSTCO WHSL CORP NEW	22160K105			4/14/2010		8/27/2010	22,378	23,649			-1,271		
096	X	COSTCO WHSL CORP NEW	22160K105			7/20/2010		8/27/2010	60,162	58,088			2,074		
097	X	GREE INC	225447101			10/15/2010		1/19/2011	13,489	14,160			-671		
098	X	GREE INC	225447101			12/23/2010		1/19/2011	7,635	9,402			-1,767		
099	X	GREE INC	225447101			10/15/2010		1/19/2011	10,362	10,762			-400		
100	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		7/15/2010	213	215			-2		
101	X	CSFB 2005-C4 A2 5 017%	225458N20			4/12/2010		7/15/2010	533	534			-1		
102	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		8/15/2010	125	126			-1		
103	X	CSFB 2005-C4 A2 5 017%	225458N20			4/12/2010		8/15/2010	312	313			-1		
104	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		9/15/2010	5,272	5,309			-37		
105	X	CSFB 2005-C4 A2 5 017%	225458N20			4/12/2010		9/15/2010	13,180	13,201			-21		
106	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		10/15/2010	469	473			-4		
107	X	CSFB 2005-C4 A2 5 017%	225458N20			4/12/2010		10/15/2010	1,173	1,175			-2		
108	X	CSFB 2005-C4 A2 5 017%	225458N20			1/29/2010		11/18/2010	93	93			0		
109	X	CSFB 2005-C4 A2 5 017%	225458N20			4/12/2010		11/18/2010	231	232			-1		
110	X	CUMMINS INC	231021106			5/1/2009		7/14/2010	52,695	24,234			28,461		
111	X	CUMMINS INC	231021106			8/20/2010		9/7/2010	9,644	9,439			205		
112	X	CUMMINS INC	231021106			5/1/2009		9/7/2010	42,953	18,090			24,863		
113	X	CUMMINS INC	231021106			8/20/2010		9/7/2010	81	79			2		
114	X	CUMMINS INC	231021106			5/1/2009		11/5/2010	9,562	3,413			6,149		
115	X	CUMMINS INC	231021106			5/1/2009		12/20/2010	73,466	23,039			50,427		
116	X	CUMMINS INC	231021106			5/1/2009		5/9/2011	46,188	13,448			32,740		
117	X	CUMMINS INC	231021106			2/2/2010		5/18/2011	15,115	6,984			8,131		
118	X	CUMMINS INC	231021106			7/23/2010		5/18/2011	9,717	6,981			2,736		
119	X	CUMMINS INC	231021106			12/23/2010		5/18/2011	8,637	8,890			-253		
120	X	CYPRESS SEMICONDUCTOR	232806109			12/23/2010		11/1/2011	10,712	9,758			954		
121	X	CYTEC INDS INC	232820100			10/19/2009		11/24/2010	13,256	10,311			2,945		
122	X	CYTEC INDS INC	232820100			7/23/2010		11/24/2010	8,347	8,634			-287		
123	X	D P L INC	233293109			5/15/2009		4/21/2011	15,407	10,995			4,412		
124	X	D P L INC	233293109			8/4/2009		4/21/2011	5,136	4,111			1,025		
125	X	D P L INC	233293109			7/23/2010		4/21/2011	12,688	10,895			1,793		
126	X	D P L INC	233293109			12/23/2010		4/21/2011	11,177	9,709			1,468		
127	X	DANAHER CORP	235851102			5/15/2006		7/14/2010	21,274	18,331			2,943		
128	X	DANAHER CORP	235851102			8/20/2010		11/5/2010	3,572	2,908			664		
129	X	DANAHER CORP	235851102			5/15/2006		12/20/2010	24,273	17,022			7,251		
130	X	DANAHER CORP	235851102			8/20/2010		12/20/2010	934	727			207		
131	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		9/25/2010	661	724			-63		
132	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		10/25/2010	1,354	1,455			-101		
133	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		10/25/2010	625	684			-59		
134	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		11/25/2010	1,256	1,350			-94		
135	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		11/25/2010	580	634			-54		
136	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		12/25/2010	1,280	1,375			-95		
137	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		12/25/2010	591	646			-55		
138	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		1/25/2011	1,393	1,497			-104		
139	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		1/25/2011	643	703			-60		
140	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		2/25/2011	1,386	1,490			-104		
141	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		2/25/2011	640	700			-60		
142	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		3/25/2011	1,130	1,214			-84		
										54,082,070	0	52,457,974		1,624,096	
										0	0	0		0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Amount		Totals				Net Gain or Loss
									Long Term CG Distributions	Short Term CG Distributions	Gross Sales	Cost, Other Basis and Expenses	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
143	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		3/25/2011			522	570			-48
144	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		4/25/2011			1,364	1,465			-101
145	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		4/25/2011			629	688			-59
146	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		5/25/2011			1,044	1,122			-78
147	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		5/25/2011			482	527			-45
148	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		6/25/2011			1,380	1,483			-103
149	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		6/25/2011			637	696			-59
150	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		7/25/2010			1,179	1,197			-18
151	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		8/25/2010			1,399	1,419			-20
152	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		9/25/2010			2,166	2,198			-32
153	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		10/25/2010			1,433	1,454			-21
154	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		11/25/2010			1,793	1,820			-27
155	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		12/25/2010			1,549	1,572			-23
156	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		1/25/2011			1,361	1,381			-20
157	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		2/25/2011			1,336	1,355			-19
158	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		3/25/2011			1,217	1,235			-18
159	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		4/25/2011			1,187	1,204			-17
160	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		5/25/2011			1,128	1,145			-17
161	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		6/25/2011			923	937			-14
162	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		7/25/2010			926	1,001			-75
163	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		8/25/2010			817	883			-66
164	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		9/25/2010			804	869			-65
165	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		10/25/2010			656	709			-53
166	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		11/25/2010			679	734			-55
167	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		12/25/2010			618	667			-49
168	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		1/25/2011			661	714			-53
169	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		2/25/2011			638	689			-51
170	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		9/25/2010			1,433	1,540			-107
171	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		7/15/2010			3,468	3,467			1
172	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		8/15/2010			3,382	3,382			0
173	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		9/15/2010			3,390	3,389			1
174	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		10/15/2010			3,097	3,097			0
175	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		11/15/2010			2,952	2,951			1
176	X	HART 2006-B A4 5 15% 5/	44920DAD8			10/27/2006		12/15/2010			35,674	35,666			8
177	X	IXIA	45071R109			10/27/2010		4/25/2011			5,293	5,243			50
178	X	IXIA	45071R109			10/27/2010		4/25/2011			481	477			4
179	X	IXIA	45071R109			10/28/2010		4/25/2011			16,360	16,090			270
180	X	IXIA	45071R109			12/23/2010		4/25/2011			7,538	8,220			-682
181	X	ICON PUB LTD CO	45103T107			5/15/2009		7/28/2010			13,408	9,188			4,220
182	X	ICON PUB LTD CO	45103T107			8/4/2009		7/28/2010			958	964			-6
183	X	INFORMATICA CORP	45666Q102			7/23/2010		7/28/2010			9,099	10,346			-1,247
184	X	INFORMATICA CORP	45666Q102			8/20/2010		1/5/2010			2,437	1,916			521
185	X	INFORMATICA CORP	45666Q102			8/16/2010		1/5/2010			1,218	945			273
186	X	INFORMATICA CORP	45666Q102			8/16/2010		12/20/2010			31,832	22,357			9,475
187	X	INFORMATICA CORP	45666Q102			8/16/2010		5/9/2011			20,638	12,281			8,357
188	X	INSPIRE PHARMACEUTICALS	457733103			8/25/2009		1/3/2011			10,833	18,718			-7,885
189	X	INSPIRE PHARMACEUTICALS	457733103			7/23/2010		1/3/2011			5,862	9,565			-2,923
190	X	INSPIRE PHARMACEUTICALS	457733103			12/23/2010		1/3/2011			6,846	14,176			-8,280
191	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		7/14/2010			45,949	37,301			8,648
192	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		1/5/2010			11,828	10,537			1,291
193	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		12/20/2010			92,123	82,739			9,384
Totals										Securities	54,082,070	52,457,974			1,624,096
										Other sales	0	0			0

Long Term CG Distributions										Amount		Totals					Net Gain or Loss			
Short Term CG Distributions										13,840		Gross Sales					52,457,974		1,624,096	
										0		0					0		0	
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost or Other Basis		Cost, Other Basis and Expenses		Net Gain or Loss					
									Price				Valuation Method	Improvements	Depreciation					
194	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		5/9/2011	62,638	48,134						14,504				
195	X	IBM 7 000% 10/30/25	459200AM3			3/26/2007		10/7/2010	66,228	57,664						8,564				
196	X	INTERNATIONAL COAL GROU	45928H106			12/1/2010		5/4/2011	37,780	20,580						17,200				
197	X	INTERNATIONAL COAL GROU	45928H106			12/23/2010		5/4/2011	12,689	6,380						6,309				
198	X	INTERNATIONAL GAME TECH	459902102			5/10/2010		9/24/2010	39,191	59,705						-20,514				
199	X	INTERNATIONAL GAME TECH	459902102			7/20/2010		9/24/2010	38,776	41,916						-3,140				
200	X	INTUIT INC 5 4% 3/15/	461202AA1			9/25/2007		1/20/2011	15,680	14,930						750				
201	X	INTUIT INC 5 4% 3/15/	461202AA1			8/13/2007		1/20/2011	52,266	49,525						2,741				
202	X	INTUIT INC 5 4% 3/15/	461202AA1			3/19/2009		1/20/2011	20,906	19,336						1,570				
203	X	ISHARES S&P GSCI COMMOD	46428R107			7/14/2010		4/7/2011	155,027	115,966						39,061				
204	X	ISHARES S&P GSCI COMMOD	46428R107			4/21/2009		4/7/2011	448,176	286,356						161,820				
205	X	ISHARES S&P GSCI COMMOD	46428R107			4/21/2009		4/28/2011	1,048,722	663,663						385,059				
206	X	ISILON SYSTEMS INC	46432L104			10/12/2010		12/13/2010	23,632	17,919						5,713				
207	X	ITRON INC	465741106			12/18/2009		7/22/2010	12,493	14,047						-1,554				
208	X	TIME WARNER CABLE INC 8 2	88732JAS7			4/14/2009		8/20/2010	70,390	58,759						11,631				
209	X	TIME WARNER CABLE INC 8 2	88732JAS7			6/3/2009		8/20/2010	31,996	28,422						3,574				
210	X	TITAN INTL INC	88830M102			7/23/2010		10/12/2010	8,327	6,377						1,950				
211	X	TITAN INTL INC	88830M102			4/13/2010		6/9/2011	6,890	3,239						3,651				
212	X	TITAN INTL INC	88830M102			7/23/2010		6/9/2011	919	456						463				
213	X	TITAN INTL INC	88830M102			12/23/2010		6/9/2011	7,809	6,691						1,118				
214	X	TITAN INTL INC	88830M102			4/13/2010		6/9/2011	9,186	4,318						4,868				
215	X	TITAN INTL INC	88830M102			4/13/2010		6/10/2011	5,710	2,807						2,903				
216	X	TOLL BROS INC	889478103			1/6/2010		7/29/2010	9,143	10,189						-1,046				
217	X	TOLL BROS INC	889478103			1/6/2010		3/17/2011	8,850	8,113						737				
218	X	TOLL BROS INC	889478103			7/23/2010		3/17/2011	12,555	10,675						1,880				
219	X	TOLL BROS INC	889478103			12/23/2010		3/17/2011	6,998	6,783						215				
220	X	TRIPLE-S MANAGEMENT COR	896749108			11/10/2010		12/17/2010	12,362	13,807						-1,445				
221	X	TRIPLE-S MANAGEMENT COR	896749108			11/9/2010		12/17/2010	7,117	7,830						-713				
222	X	TRIPLE-S MANAGEMENT COR	896749108			11/9/2010		12/20/2010	2,997	3,297						-300				
223	X	TRIPLE-S MANAGEMENT COR	896749108			11/5/2010		12/21/2010	2,248	2,394						-146				
224	X	TRIPLE-S MANAGEMENT COR	896749108			11/8/2010		12/21/2010	2,435	2,606						-171				
225	X	TRIPLE-S MANAGEMENT COR	896749108			11/9/2010		12/21/2010	187	206						-19				
226	X	US BANCORP	902973304			8/28/2009		1/26/2011	74,078	62,586						11,492				
227	X	US BANCORP	902973304			7/20/2010		1/26/2011	73,279	62,257						11,022				
228	X	US BANCORP	902973304			12/23/2010		1/26/2011	6,662	6,742						-80				
229	X	UNILEVER PLC ADR	904767704			12/14/2009		7/14/2010	49,248	52,543						-3,295				
230	X	UNILEVER PLC ADR	904767704			12/14/2009		11/5/2010	8,424	8,345						79				
231	X	UNILEVER PLC ADR	904767704			12/14/2009		12/20/2010	62,914	63,360						-446				
232	X	UNILEVER PLC ADR	904767704			12/11/2009		5/9/2011	322	307						15				
233	X	UNILEVER PLC ADR	904767704			12/14/2009		5/9/2011	14,504	13,908						596				
234	X	UNILEVER PLC ADR	904767704			12/11/2009		5/9/2011	23,852	22,695						1,157				
235	X	UNILEVER NV NEW YORK SH	904784709			7/26/2010		9/13/2010	27,187	30,253						-3,066				
236	X	UNITED CONTINENTAL HOLD	910047109			10/12/2010		2/24/2011	21,503	24,301						-2,798				
237	X	UNITED CONTINENTAL HOLD	910047109			12/23/2010		2/24/2011	7,479	7,856						-377				
238	X	UNITED RENTALS INC	911363109			4/13/2010		8/11/2010	10,287	8,753						1,534				
239	X	UNITED RENTALS INC	911363109			7/23/2010		8/11/2010	6,368	6,698						-330				
240	X	U S TREASURY NOTE 6 25%	912810EQ7			6/8/2007		3/31/2011	18,712	16,440						2,272				
241	X	US TREAS-CPI INFLAT 2 375%	912810PS1			5/7/2007		7/14/2010	29,604	27,087						2,517				
242	X	UNITED STATES TREAS 4 62%	912810OE1			5/10/2010		10/7/2010	110,552	98,444						12,108				
243	X	U S TREASURY NOTE 4 625	912810QE1			5/10/2010		5/17/2011	26,698	25,906						792				
244	X	U S TREASURY NOTE 4 375	912810QH4			10/14/2010		11/9/2010	25,634	27,068						-1,434				

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

Totals														
Amount														
Long Term CG Distributions														
Short Term CG Distributions														
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
245	X	U S TREASURY NOTE 4 375	912810QH4			10/14/2010		11/9/2010	25,634	27,057			-1,423	
246	X	DANAHER CORP	235851102			11/4/2008		12/20/2010	7,469	4,962			2,507	
247	X	DANAHER CORP	235851102			10/20/2008		5/9/2011	16,372	8,527			7,845	
248	X	DANAHER CORP	235851102			11/4/2008		5/9/2011	4,366	2,481			1,885	
249	X	DANAHER CORP	235851102			11/23/2005		5/9/2011	546	279			267	
250	X	DEERE JOHN CAP CORP NT 7	244217BG9			10/24/2006		12/1/2010	10,796	10,707			89	
251	X	DEERE JOHN CAP CORP NT 7	244217BG9			4/12/2006		12/1/2010	53,982	53,402			580	
252	X	DEERE JOHN CAP CORP NT 7	244217BG9			3/1/2009		12/1/2010	26,991	26,584			407	
253	X	DEXCOM INC	252131107			9/21/2010		11/5/2010	22,470	27,258			-4,788	
254	X	DEXCOM INC	252131107			9/21/2010		11/5/2010	7,796	9,418			-1,622	
255	X	DIAGEO PLC SPONSORED AD	25243Q205			7/26/2010		4/28/2011	58,888	51,757			7,131	
256	X	DIAGEO FINANCE BV 5 5%	25244SAD3			10/6/2009		7/28/2010	11,007	10,890			117	
257	X	DIAGEO FINANCE BV 5 5%	25244SAD3			3/17/2009		7/28/2010	5,504	5,106			398	
258	X	DIAMOND FOODS INC	252603105			7/23/2010		8/3/2010	5,610	5,782			-172	
259	X	DIAMOND FOODS INC	252603105			6/11/2010		8/3/2010	432	382			50	
260	X	DIAMOND FOODS INC	252603105			7/23/2010		8/3/2010	1,728	1,779			-51	
261	X	DIAMOND FOODS INC	252603105			6/11/2010		8/4/2010	857	764			93	
262	X	DIAMOND FOODS INC	252603105			6/11/2010		8/4/2010	1,706	1,529			177	
263	X	DIAMOND FOODS INC	252603105			6/11/2010		8/4/2010	9,365	8,408			957	
264	X	WALT DISNEY CO/THE	254687106			7/20/2010		11/5/2010	10,017	8,885			1,132	
265	X	DREYFUS PREM LT TRM HI Y	261980759			5/8/2009		7/14/2010	1,102,431	1,000,000			102,431	
266	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		7/14/2010	18,829	13,566			5,263	
267	X	DU PONT (E I) DE NEMOURS	263534109			8/20/2010		11/5/2010	3,852	3,226			626	
268	X	DU PONT (E I) DE NEMOURS	263534109			8/20/2010		12/20/2010	498	403			95	
269	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		12/20/2010	29,856	15,961			13,895	
270	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		5/9/2011	18,881	9,044			9,837	
271	X	E M C CORP MASS	268648102			4/23/2010		7/14/2010	42,517	41,358			1,159	
272	X	E M C CORP MASS	268648102			7/29/2009		7/14/2010	24,442	18,259			6,183	
273	X	E M C CORP MASS	268648102			7/16/2009		9/30/2010	32,886	22,275			10,611	
274	X	E M C CORP MASS	268648102			7/29/2009		9/30/2010	172,753	130,572			42,181	
275	X	E M C CORP MASS	268648102			7/16/2009		9/30/2010	4,872	3,299			1,573	
276	X	E M C CORP MASS	268648102			8/20/2010		9/30/2010	11,370	10,500			870	
277	X	E M C CORP MASS	268648102			7/29/2009		9/30/2010	14,415	10,894			3,521	
278	X	E M C CORP MASS	268648102			7/16/2009		11/5/2010	4,112	2,612			1,500	
279	X	E M C CORP MASS	268648102			7/16/2009		12/20/2010	32,648	19,657			12,991	
280	X	E M C CORP MASS	268648102			7/16/2009		12/20/2010	2,740	1,650			1,090	
281	X	E M C CORP MASS	268648102			5/2/2011		5/9/2011	36,111	37,762			-1,651	
282	X	EV3 INC	26928A200			12/7/2010		7/9/2010	1,575	1,009			566	
283	X	EV3 INC	26928A200			12/7/2010		7/9/2010	675	433			242	
284	X	EV3 INC	26928A200			12/7/2010		7/9/2010	1,575	1,001			574	
285	X	EV3 INC	26928A200			12/7/2010		7/9/2010	1,350	859			491	
286	X	EV3 INC	26928A200			12/8/2010		7/9/2010	2,475	1,596			879	
287	X	EV3 INC	26928A200			12/8/2010		7/9/2010	3,600	2,322			1,278	
288	X	EV3 INC	26928A200			12/9/2010		7/9/2010	6,728	4,403			2,325	
289	X	EV3 INC	26928A200			2/1/2010		7/9/2010	1,598	1,039			559	
290	X	EATON CORP	278058102			12/14/2010		4/21/2011	33,344	30,666			2,678	
291	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		4/25/2011	652	704			-52	
292	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		5/25/2011	528	571			-43	
293	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		6/25/2011	533	576			-43	
294	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		7/25/2010	4,102	4,260			-158	
295	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		7/27/2010	153,762	148,016			5,746	

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

		Long Term CG Distributions		Short Term CG Distributions		Amount		Totals							Net Gain or Loss	
								Gross Sales	Cost, Other Basis and Expenses	Depreciation						
dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements				
296	X	FNMA POOL # 889572 5 5%	31410KJR6			12/22/2010		1/25/2011	498	533			-35			
297	X	FNMA POOL # 889572 5 5%	31410KJR6			12/22/2010		2/25/2011	440	472			-32			
298	X	FNMA POOL # 889572 5 5%	31410KJR6			12/22/2010		3/25/2011	352	377			-25			
299	X	FNMA POOL # 889572 5 5%	31410KJR6			4/13/2011		4/20/2011	17,469	17,444			25			
300	X	FNMA POOL # 889572 5 5%	31410KJR6			12/22/2010		4/20/2011	12,341	12,323			18			
301	X	FNMA POOL # 889572 5 5%	31410KJR6			12/22/2010		5/25/2011	710	760			-50			
302	X	FNMA POOL # 889572 5 5%	31410WQC5			8/24/2007		7/25/2010	548	558			-10			
303	X	FNMA POOL # 889572 5 5%	31410WQC5			3/10/2009		8/25/2010	940	986			-46			
304	X	FNMA POOL # 889572 5 5%	31410WQC5			8/24/2007		8/25/2010	561	570			-9			
305	X	FNMA POOL # 889572 5 5%	31410WQC5			3/10/2009		9/25/2010	961	1,008			-47			
306	X	FNMA POOL # 889572 5 5%	31410WQC5			8/24/2007		9/25/2010	613	624			-11			
307	X	FNMA POOL # 889572 5 5%	31410WQC5			3/10/2009		9/25/2010	1,051	1,102			-51			
308	X	FNMA POOL # 889572 5 5%	31410WQC5			8/24/2007		10/25/2010	164	167			-3			
309	X	FNMA POOL # 889572 5 5%	31410WQC5			3/10/2009		10/25/2010	281	295			-14			
310	X	FNMA POOL # 889572 5 5%	31410WQC5			8/24/2007		10/27/2010	15,986	14,737			1,249			
311	X	FNMA POOL # 889572 5 5%	31410WQC5			3/10/2009		10/27/2010	27,405	26,043			1,362			
312	X	FNMA POOL # 918044 5 854%	31411X5D3			5/23/2007		7/25/2010	7,301	7,360			-59			
313	X	FNMA POOL # 918044 5 88%	31411X5D3			5/23/2007		8/25/2010	17	17			0			
314	X	FNMA POOL # 918044 5 88%	31411X5D3			5/23/2007		9/25/2010	23	24			-1			
315	X	FNMA POOL # 918044 5 88%	31411X5D3			5/23/2007		10/25/2010	9,161	9,235			-74			
316	X	FNMA POOL # 918044 5 867%	31411X5D3			5/23/2007		11/25/2010	8,688	8,759			-71			
317	X	FNMA POOL # 918044 5 856%	31411X5D3			5/23/2007		12/15/2010	98,661	93,392			5,269			
318	X	FNMA POOL # 918044 5 856%	31411X5D3			5/23/2007		12/25/2010	28	28			0			
319	X	FNMA POOL # 918178 6 0%	31411YCP6			5/22/2007		7/25/2010	759	762			-3			
320	X	FNMA POOL # 918178 6 0%	31411YCP6			5/22/2007		8/25/2010	1,003	1,008			-5			
321	X	FNMA POOL # 918178 6 0%	31411YCP6			5/22/2007		9/25/2010	672	675			-3			
322	X	FNMA POOL # 918178 6 0%	31411YCP6			5/22/2007		10/25/2010	53	53			0			
323	X	FNMA POOL # 918178 6 0%	31411YCP6			5/22/2007		10/27/2010	45,248	41,741			3,507			
324	X	FNMA POOL # 925797 6 5%	31412HRS0			11/7/2008		7/25/2010	9,847	10,209			-362			
325	X	FNMA POOL # 925797 6 5%	31412HRS0			11/7/2008		8/25/2010	2,765	2,866			-101			
326	X	FNMA POOL # 925797 6 5%	31412HRS0			11/7/2008		9/25/2010	52	54			-2			
327	X	FNMA POOL # 925797 6 5%	31412HRS0			11/7/2008		10/25/2010	52	54			-2			
328	X	FNMA POOL # 925797 6 5%	31412HRS0			11/7/2008		10/27/2010	37,270	35,076			2,194			
329	X	FNMA POOL # 930851 4 0%	31412PEY3			4/9/2009		7/14/2010	92,092	90,291			1,801			
330	X	FNMA POOL # 889072 6 5%	31410GW90			12/16/2009		3/25/2011	565	610			-45			
331	X	J & J SNACK FOODS CORP	466032109			1/25/2010		10/15/2010	5,312	5,233			79			
332	X	J & J SNACK FOODS CORP	466032109			1/25/2010		10/18/2010	6,212	6,105			107			
333	X	J & J SNACK FOODS CORP	466032109			1/25/2010		10/19/2010	881	872			9			
334	X	J & J SNACK FOODS CORP	466032109			1/25/2010		10/19/2010	4,827	4,797			30			
335	X	J & J SNACK FOODS CORP	466032109			7/23/2010		10/20/2010	2,636	2,512			124			
336	X	J & J SNACK FOODS CORP	466032109			1/25/2010		10/20/2010	439	436			3			
337	X	J & J SNACK FOODS CORP	466032109			7/23/2010		10/20/2010	879	837			42			
338	X	J & J SNACK FOODS CORP	466032109			7/23/2010		10/21/2010	3,860	3,767			93			
339	X	J & J SNACK FOODS CORP	466032109			7/23/2010		10/22/2010	2,993	2,930			63			
340	X	JPMORGAN CHASE & CO	46625H100			10/10/2008		7/14/2010	11,211	10,927			284			
341	X	JPMORGAN CHASE & CO	46625H100			11/23/2005		7/14/2010	62,862	61,182			1,680			
342	X	JPMORGAN CHASE & CO	46625H100			11/23/2005		11/5/2010	11,175	10,911			264			
343	X	JPMORGAN CHASE & CO	46625H100			11/23/2005		12/20/2010	10,005	9,742			263			
344	X	JPMORGAN CHASE & CO	46625H100			3/6/2008		12/20/2010	24,813	23,176			1,637			
345	X	JPMORGAN CHASE & CO	46625H100			6/11/2008		12/20/2010	10,005	9,598			407			
346	X	JPMORGAN CHASE & CO	46625H100			10/16/2008		12/20/2010	14,808	14,347			461			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses			
		Long Term CG Distributions	Amount						13,840						
		Short Term CG Distributions	0						0			52,457,974			1,624,096
									54,082,070	0		0			0
347	X	JPMORGAN CHASE & CO	46625H100			8/20/2010		12/20/2010	12,807	11,923					884
348	X	JPMORGAN CHASE & CO	46625H100			6/23/2008		12/20/2010	800	738					62
349	X	JPMORGAN CHASE & CO	46625H100			6/23/2008		5/9/2011	12,514	10,332					2,182
350	X	JPMORGAN CHASE & CO	46625H100			7/16/2008		5/9/2011	15,195	11,342					3,853
351	X	JPMORGAN CHASE & CO	46625H100			2/6/2009		5/9/2011	28,155	17,223					10,932
352	X	JPMORGAN CHASE & CO	46625HBV1			2/17/2010		7/14/2010	85,613	84,021					1,592
353	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		7/15/2010	886	914					-28
354	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		8/15/2010	4,794	4,943					-149
355	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		9/15/2010	6,791	7,003					-212
356	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		10/15/2010	8,446	8,710					-264
357	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		11/15/2010	794	818					-24
358	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		12/15/2010	12,657	13,051					-394
359	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		1/15/2011	15,897	16,393					-496
360	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		2/15/2011	14,555	15,008					-453
361	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		3/15/2011	28,145	29,022					-877
362	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		4/15/2011	15,069	15,539					-470
363	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		5/15/2011	15,529	16,013					-484
364	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		6/15/2011	31,420	32,399					-979
365	X	JOY GLOBAL INC	481165108			12/23/2010		6/15/2011	7,754	7,784					-30
366	X	KBR INC	48242W106			12/12/2008		7/14/2010	21,580	14,883					6,697
367	X	JPMORGAN CHASE & CO	46625H100			3/13/2008		12/20/2010	12,407	11,880					527
368	X	U S TREASURY NOTE 4 375	912810QH4			10/29/2010		1/9/2010	20,507	21,156					-649
369	X	U S TREASURY NOTE 4 375	912810QH4			1/4/2010		1/9/2010	10,253	10,575					-322
370	X	U S TREASURY NOTE 4 375	912810QH4			10/28/2010		11/18/2010	15,126	15,799					-673
371	X	U S TREASURY NOTE 4 375	912810QH4			1/3/2010		11/18/2010	10,084	10,495					-411
372	X	U S TREASURY NOTE 4 375	912810QH4			1/3/2010		11/18/2010	5,042	5,238					-196
373	X	U S TREASURY NOTE 4 375	912810QH4			11/12/2010		11/18/2010	25,210	25,641					-431
374	X	U S TREASURY NOTE 4 375	912810QH4			11/10/2010		11/18/2010	25,210	25,409					-199
375	X	U S TREASURY NOTE 4 375	912810QH4			11/10/2010		2/3/2011	28,589	30,491					-1,902
376	X	U S TREASURY NOTE 3 875	912810QK7			2/9/2011		3/8/2011	8,732	8,598					134
377	X	U S TREASURY NOTE 3 875	912810QK7			2/11/2011		3/8/2011	13,098	13,004					94
378	X	U S TREASURY NOTE 3 875	912810QK7			2/9/2011		5/17/2011	14,084	12,871					1,213
379	X	U S TREASURY NOTE 3 875	912810QK7			2/9/2011		5/17/2011	14,084	12,896					1,188
380	X	UNITED STATES TREASURY 4	912828AP5			12/15/2009		7/6/2010	10,762	10,784					-22
381	X	UNITED STATES TREASURY 4	912828AP5			7/22/2009		7/6/2010	10,762	10,760					2
382	X	UNITED STATES TREASURY 4	912828AP5			7/22/2009		7/8/2010	5,379	5,380					-1
383	X	UNITED STATES TREASURY 4	912828AP5			7/22/2009		7/9/2010	26,890	26,900					-10
384	X	UNITED STATES TREASURY 4	912828AP5			8/12/2009		7/14/2010	42,992	42,658					334
385	X	UNITED STATES TREASURY 4	912828AP5			8/12/2009		7/14/2010	80,616	80,426					190
386	X	UNITED STATES TREASURY 4	912828AP5			6/12/2009		7/14/2010	75,242	74,684					558
387	X	UNITED STATES TREASURY 4	912828AP5			7/22/2009		7/14/2010	42,995	43,041					-46
388	X	UNITED STATES TREASURY 4	912828AP5			12/30/2009		7/14/2010	10,749	10,704					45
389	X	UNITED STATES TREASURY 4	912828AP5			6/24/2009		7/14/2010	85,990	85,516					474
390	X	UNITED STATES TREASURY 4	912828AP5			8/3/2009		7/14/2010	107,488	106,887					601
391	X	UNITED STATES TREASURY 4	912828AP5			8/12/2009		7/14/2010	48,370	47,990					380
392	X	UNITED STATES TREAS 4 25	912828BH2			3/11/2009		7/14/2010	65,890	66,253					-363
393	X	UNITED STATES TREAS 4 25	912828BH2			3/11/2009		7/15/2010	104,477	104,901					-424
394	X	UNITED STATES TREAS 4 25	912828BH2			12/11/2009		7/15/2010	5,499	5,472					27
395	X	UNITED STATES TREAS 4 25	912828BH2			12/11/2009		7/21/2010	10,963	10,943					40
396	X	UNITED STATES TREAS 4 25	912828BH2			10/2/2009		7/21/2010	65,899	65,656					243
397	X	UNITED STATES TREAS 4 25	912828BH2			10/2/2009		8/2/2010	38,600	38,299					301

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

dex	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation
398	X	UNITED STATES TREAS 4 25	912828BR0			7/29/2009		7/14/2010	308,207	301,034				7,173
399	X	UNITED STATES TREAS 4 25	912828BR0			7/29/2009		7/15/2010	110,406	107,512				2,894
400	X	UNITED STATES TREAS 4 25	912828BR0			8/29/2008		7/16/2010	110,652	105,610				5,042
401	X	UNITED STATES TREAS 4 25	912828BR0			8/29/2008		8/2/2010	221,585	211,220				10,365
402	X	U S TREASURY NOTE 4 5%	912828EN6			7/14/2009		4/13/2011	16,651	16,524				127
403	X	U S TREASURY NOTE 5 125	912828FF2			6/5/2008		1/1/2011	11,542	10,888				654
404	X	U S TREASURY NOTE 5 125	912828FF2			6/5/2008		2/16/2011	39,621	38,109				1,512
405	X	U S TREASURY NOTE 5 125	912828FF2			6/5/2008		2/18/2011	5,681	5,444				237
406	X	U S TREASURY NOTE 5 125	912828FF2			6/5/2008		3/4/2011	114,238	108,883				5,355
407	X	U S TREASURY NOTE 5 125	912828FF2			6/5/2008		6/29/2011	64,197	59,886				4,311
408	X	PARTNERSHIP GAINS				10/10/2008		1/1/2011	225,778	0				225,778
Long Term CG Distributions									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions									54,082,070		52,457,974		1,624,096	
Amount									0		0		0	

Totals

Amount

13,840

0

Long Term CG Distributions
Short Term CG Distributions

Gross Sales

54,082,070

0

Securities
Other sales

52,457,974

0

Cost, Other Basis and Expenses

1,624,096

0

Net Gain or Loss

1,624,096

0

Line 11 (990-PF) - Other Income

		-56,882	-56,772	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	PARTNERSHIP OTHER INCOME	-56,882	-56,772	
2			0	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 16a (990-PF) - Legal Fees

		593	0	0	593
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only) 593
1	LEGAL FEES	593			593
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 16c (990-PF) - Other Fees

		12,288	12,288	0	0
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	INVESTMENT EXPENSES	11,288	11,288		
2	POSTAGE AND MAINTENANCE	1,000	1,000		
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		69,623	51,062	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	51,062	51,062		
2	ESTIMATED EXCISE TAX PAYMENTS	18,561			
3	Income tax				
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	Amortization. See attached statement	0	0	0	0
2	ADR FEES	2,991	2,991		
3	PARTNERSHIP INTEREST EXPENSE	52,708	52,708		
4	PARTNERSHIP OTHER EXPENSES	261,710	261,710		
5	DOMAIN NAME AND WEBSITE HOSTING FEE	300			
6	INSURANCE	6,499	6,499		
7	CLEANING SERVICES	4,890			
8	UTILITIES	13,796			
9	WATCH FOR DR O'RORKE SERVICE AWARD	158			
10					

343,052 323,908 0

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

			84,228,863	83,238,671	94,404,337
	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1	SEE ATTACHED		84,228,863	83,238,671	94,404,337
2					
3					
4					
5					
6					
7					
8					
9					
10					

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

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

1	PARTNERSHIP DISTRIBUTIONS	1	214,912
2	PARTNERSHIP ADJUSTMENT	2	27,968
3	BASIS ADJUSTMENT ON MUTUAL FUNDS	3	33,070
4	Total	4	275,950

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

1	MBS ADJUSTMENT	1	7,089
2	REMIC ADJUSTMENT	2	6,024
3	PY ROC BASIS ADJ	3	104
4	FOREIGN LP COST BASIS ADJUSTMENT	4	387,557
5	COST BASIS ADJUSTMENT	5	3,876
6	Total	6	404,650

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										13,840			
Totals										54,069,234			
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	4/25/2011	1,665	0	1,676	-11			0	-11
2	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	5/25/2011	1,182	0	1,190	-8			0	-8
3	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	6/25/2011	1,488	0	1,498	-10			0	-10
4	FNMA POOL # 936591 5 546% 4/1/2037	31412VTC6		5/3/2007	7/14/2010	39,700	0	40,035	-335			0	-335
5	FNMA POOL # 936591 5 546% 4/1/2037	31412VTC6		5/3/2007	7/25/2010	1,898	0	1,914	-16			0	-16
6	FNMA POOL # 938578 6 0% 9/01/36	31412YFT4		1/22/2009	7/25/2010	108	0	112	-4			0	-4
7	FNMA POOL # 938578 6 0% 9/01/36	31412YFT4		1/22/2009	8/25/2010	368	0	382	-14			0	-14
8	FNMA POOL # 938578 6 0% 9/01/36	31412YFT4		1/22/2009	9/25/2010	341	0	355	-14			0	-14
9	FNMA POOL # 938578 6 0% 9/01/36	31412YFT4		1/22/2009	10/25/2010	209	0	217	-8			0	-8
0	FNMA POOL # 938578 6 0% 9/01/36	31412YFT4		1/22/2009	10/27/2010	15,925	0	15,203	722			0	722
1	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	7/25/2010	1,468	0	1,471	-3			0	-3
2	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	8/25/2010	2,516	0	2,523	-7			0	-7
3	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	9/25/2010	1,099	0	1,102	-3			0	-3
4	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	10/25/2010	2,519	0	2,526	-7			0	-7
5	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	11/25/2010	1,251	0	1,254	-3			0	-3
6	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	12/25/2010	1,868	0	1,873	-5			0	-5
7	FNMA POOL # 949294 6 0% 10/01/37	31413MC70		9/25/2007	12/25/2011	103	0	103	0			0	0
8	ORACLE CORP	68389X105		1/18/2007	5/9/2011	32,479	0	15,870	16,609			0	16,609
9	ORACLE CORP	68389XAC9		3/12/2009	7/14/2010	23,089	0	20,576	2,513			0	2,513
0	PPL CORP	69351T106		4/4/2011	5/9/2011	21,554	0	20,432	1,122			0	1,122
1	PANASONIC CORP - SPON ADR	69832A205		7/26/2010	12/2/2010	34,196	0	30,786	3,410			0	3,410
2	PEPCO HOLDINGS INC	713291102		7/23/2010	8/24/2010	9,842	0	9,383	459			0	459
3	PEPCO HOLDINGS INC	713291102		10/15/2009	8/25/2010	532	0	448	84			0	84
4	PEPCO HOLDINGS INC	713291102		10/15/2009	8/25/2010	710	0	598	112			0	112
5	PEPCO HOLDINGS INC	713291102		7/23/2010	8/25/2010	2,832	0	2,730	102			0	102
6	PEPCO HOLDINGS INC	713291102		10/15/2009	8/25/2010	19,468	0	16,444	3,024			0	3,024
7	PEPSICO INC	713448108		11/23/2005	7/14/2010	21,573	0	20,320	1,253			0	1,253
8	PEPSICO INC	713448108		5/15/2006	7/14/2010	34,897	0	32,759	2,138			0	2,138
9	PEPSICO INC	713448108		8/20/2010	11/5/2010	9,132	0	9,078	54			0	54
0	PEPSICO INC	713448108		8/20/2010	12/20/2010	663	0	648	15			0	15
1	PEPSICO INC	713448108		5/15/2006	12/20/2010	69,593	0	62,540	7,053			0	7,053
2	PEPSICO INC	713448108		5/15/2006	5/9/2011	43,289	0	36,929	6,360			0	6,360
3	PEPSICO INC	713448108		1/12/2010	7/15/2010	21,344	0	20,045	1,299			0	1,299
4	PEPSICO INC	713448108		1/11/2010	7/15/2010	5,336	0	4,983	353			0	353
5	PETROHAWK ENERGY CORP	716495106		5/15/2009	7/26/2010	7,610	0	10,876	-3,266			0	-3,266
6	PETROHAWK ENERGY CORP	716495106		8/4/2009	7/26/2010	2,482	0	3,764	-1,282			0	-1,282
7	PETROHAWK ENERGY CORP	716495106		7/23/2010	7/26/2010	6,121	0	6,186	-65			0	-65
8	PETROLEUM DEVELOPMENT CORP	716578109		10/7/2010	3/17/2011	1,779	0	1,202	577			0	577
9	PETROLEUM DEVELOPMENT CORP	716578109		10/8/2010	3/17/2011	445	0	300	145			0	145
0	PETROLEUM DEVELOPMENT CORP	716578109		10/8/2010	3/17/2011	5,781	0	3,970	1,811			0	1,811
1	PETROLEUM DEVELOPMENT CORP	716578109		10/11/2010	3/17/2011	445	0	305	140			0	140
2	PETROLEUM DEVELOPMENT CORP	716578109		10/11/2010	3/17/2011	3,113	0	2,163	950			0	950
3	PETROLEUM DEVELOPMENT CORP	716578109		10/12/2010	3/17/2011	5,336	0	3,750	1,586			0	1,586
4	PETROLEUM DEVELOPMENT CORP	716578109		10/12/2010	3/17/2011	2,668	0	1,882	786			0	786
5	PETROLEUM DEVELOPMENT CORP	716578109		12/23/2010	3/17/2011	6,670	0	6,296	374			0	374
6	PETROLEUM DEVELOPMENT CORP	716578109		12/27/2005	7/14/2010	148	0	238	-90			0	-90
7	PFIZER INC	717081103		8/20/2010	9/2/2010	9,241	0	9,312	-71			0	-71
8	TYCO INTERNATIONAL LTD	H89128104		10/10/2008	9/2/2010	5,005	0	3,206	1,799			0	1,799
9	ROYAL CARIBBEAN CRUISES LTD	V77807103		12/23/2010	1/27/2011	8,344	0	8,366	-22			0	-22
0	ROYAL CARIBBEAN CRUISES LTD	V77807103		3/5/2010	1/27/2011	5,563	0	3,512	2,051			0	2,051
1	AEGEAN MARINE PETROLEUM NETWORK	Y0017S102		11/10/2010	1/3/2011	18,096	0	28,271	-10,175			0	-10,175
2	AEGEAN MARINE PETROLEUM NETWORK	Y0017S102		12/23/2010	1/3/2011	6,240	0	6,048	192			0	192
3	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	11/5/2010	5,509	0	2,726	2,783			0	2,783
4	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	12/20/2010	50,423	0	23,363	27,060			0	27,060
5	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	5/9/2011	35,851	0	14,018	21,833			0	21,833
6	MILICOM INTL CELLULAR S A	L6388F110		7/26/2010	8/17/2010	35,998	0	35,763	235			0	235
7	MILICOM INTL CELLULAR S A	L6388F110		7/26/2010	9/13/2010	11,700	0	11,004	696			0	696
8	MILICOM INTL CELLULAR S A	L6388F110		7/26/2010	2/3/2011	24,944	0	24,759	185			0	185
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Kind(s) of Property Sold	Long Term CG Distributions		How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Amount	13,840				54,089,234	0								
9	ROYAL CARIBBEAN CRUISES LTD	V7780T103			3/5/2010	1/27/2011	9,914	0	6,146	3,768	0	0	0	0	0	1,611,260
0	ROYAL CARIBBEAN CRUISES LTD	V7780T103			7/23/2010	1/27/2011	8,970	0	5,339	3,631	0	0	0	0	0	3,768
1	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			1/3/2007	1/25/2011	1,745	0	1,764	-19	0	0	0	0	0	3,631
2	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			12/18/2006	1/25/2011	118	0	120	-2	0	0	0	0	0	-19
3	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/24/2006	2/25/2011	121	0	121	0	0	0	0	0	0	-2
4	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			1/3/2007	2/25/2011	1,431	0	1,448	-17	0	0	0	0	0	0
5	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			12/18/2006	2/25/2011	97	0	98	-1	0	0	0	0	0	-17
6	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/24/2006	3/25/2011	91	0	91	0	0	0	0	0	0	-1
7	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			1/3/2007	3/25/2011	1,073	0	1,085	-12	0	0	0	0	0	0
8	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			12/18/2006	3/25/2011	73	0	74	-1	0	0	0	0	0	-12
9	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/24/2006	4/25/2011	145	0	145	0	0	0	0	0	0	-1
0	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			1/3/2007	4/25/2011	1,714	0	1,734	-20	0	0	0	0	0	0
1	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			12/18/2006	4/25/2011	116	0	118	-2	0	0	0	0	0	-20
2	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/24/2006	5/25/2011	123	0	123	0	0	0	0	0	0	-2
3	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			1/3/2007	5/25/2011	1,454	0	1,471	-17	0	0	0	0	0	0
4	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			12/18/2006	5/25/2011	99	0	100	-1	0	0	0	0	0	-17
5	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/24/2006	6/25/2011	138	0	138	0	0	0	0	0	0	-1
6	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			1/3/2007	6/25/2011	1,630	0	1,649	-19	0	0	0	0	0	0
7	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			12/18/2006	6/25/2011	111	0	112	-1	0	0	0	0	0	-19
8	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/22/2002	7/25/2010	16	0	17	-1	0	0	0	0	0	-1
9	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/22/2002	8/25/2010	11	0	12	-1	0	0	0	0	0	-1
0	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/22/2002	9/25/2010	1,577	0	1,596	-19	0	0	0	0	0	-19
1	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/30/2007	5/15/2011	666	0	653	13	0	0	0	0	0	13
2	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/30/2007	5/15/2011	1,109	0	1,087	22	0	0	0	0	0	22
3	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/24/2007	6/15/2011	228	0	222	6	0	0	0	0	0	6
4	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/30/2007	6/15/2011	683	0	670	13	0	0	0	0	0	13
5	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/24/2007	6/15/2011	1,139	0	1,116	23	0	0	0	0	0	23
6	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			2/23/2010	8/4/2010	12,182	0	11,938	244	0	0	0	0	0	244
7	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			7/23/2010	8/4/2010	7,454	0	7,446	8	0	0	0	0	0	8
8	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/20/2010	12/13/2010	5,368	0	4,653	715	0	0	0	0	0	715
9	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			5/20/2010	12/13/2010	13,957	0	12,136	1,821	0	0	0	0	0	1,821
0	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			7/23/2010	12/13/2010	11,273	0	10,151	1,122	0	0	0	0	0	1,122
1	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			4/5/2010	7/8/2010	890	0	1,304	-414	0	0	0	0	0	-414
2	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			4/5/2010	7/8/2010	395	0	581	-186	0	0	0	0	0	-186
3	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			4/5/2010	7/8/2010	791	0	1,164	-373	0	0	0	0	0	-373
4	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			4/5/2010	7/8/2010	99	0	145	-46	0	0	0	0	0	-46
5	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			4/6/2010	7/8/2010	3,766	0	5,711	-1,945	0	0	0	0	0	-1,945
6	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			4/7/2010	7/8/2010	1,868	0	2,771	-903	0	0	0	0	0	-903
7	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			4/22/2010	9/30/2010	9,488	0	10,740	-1,252	0	0	0	0	0	-1,252
8	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			4/23/2010	9/30/2010	3,599	0	4,171	-572	0	0	0	0	0	-572
9	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			7/23/2010	9/30/2010	8,070	0	8,266	-196	0	0	0	0	0	-196
0	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			1/25/2011	5/10/2011	47,135	0	41,184	5,951	0	0	0	0	0	5,951
1	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			2/5/2007	7/14/2010	7,504	0	7,564	-60	0	0	0	0	0	-60
2	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			11/5/2010	12/31/2010	6	0	10	-4	0	0	0	0	0	-4
3	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			4/27/2011	5/9/2011	34,433	0	34,917	-484	0	0	0	0	0	-484
4	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			7/23/2010	9/1/2010	5,041	0	5,630	-589	0	0	0	0	0	-589
5	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			3/17/2010	9/1/2010	2,194	0	2,556	-362	0	0	0	0	0	-362
6	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			7/23/2010	9/1/2010	4,462	0	5,051	-589	0	0	0	0	0	-589
7	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			3/23/2010	9/1/2010	3,633	0	4,687	-1,054	0	0	0	0	0	-1,054
8	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			3/17/2010	9/1/2010	8,574	0	10,054	-1,480	0	0	0	0	0	-1,480
9	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			3/23/2010	9/1/2010	810	0	1,031	-221	0	0	0	0	0	-221
0	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			6/21/2010	10/8/2010	19,283	0	17,877	1,406	0	0	0	0	0	1,406
1	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			6/21/2010	12/8/2010	10,655	0	6,957	3,698	0	0	0	0	0	3,698
2	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			7/23/2010	5/27/2011	20,896	0	16,743	4,153	0	0	0	0	0	4,153
3	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			7/23/2010	5/27/2011	13,157	0	14,983	-1,826	0	0	0	0	0	-1,826
4	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			12/23/2010	9/21/2010	11,609	0	14,286	-2,677	0	0	0	0	0	-2,677
5	FNMA POOL # 255364 6 0% 9/01/34	31374LTV1			7/23/2010	9/21/2010	5,777	0	3,926	1,851	0	0	0	0	0	1,851

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		13,840	0					54,069,234		0	52,457,974	1,611,260	0	0	1,611,260
17	SAVIENT PHARMACEUTICALS INC	80517Q100			2/26/2010	9/21/2010		18,952	0	13,267	5,685			0	5,685
18	SAVIENT PHARMACEUTICALS INC	80517Q100			7/23/2010	9/21/2010		20,175	0	13,880	6,295			0	6,295
19	SAVIENT PHARMACEUTICALS INC	80517Q100			6/24/2010	9/22/2010		14,454	0	9,113	5,341			0	5,341
20	SAVIENT PHARMACEUTICALS INC	80517Q100			7/13/2010	9/22/2010		1,221	0	840	381			0	381
21	SAVIENT PHARMACEUTICALS INC	80517Q100			7/16/2010	9/22/2010		3,489	0	2,383	1,106			0	1,106
22	SAVIENT PHARMACEUTICALS INC	80517Q100			7/23/2010	9/22/2010		1,437	0	981	456			0	456
23	SAVIENT PHARMACEUTICALS INC	80517Q100			7/13/2010	9/22/2010		6,158	0	4,201	1,957			0	1,957
24	SCHWAB CHARLES CORP NEW	808513105			11/20/2008	7/14/2010		14,688	0	15,526	-838			0	-838
25	SCHWAB CHARLES CORP NEW	808513105			11/20/2008	11/5/2010		2,536	0	2,435	101			0	101
26	SCHWAB CHARLES CORP NEW	808513105			11/20/2008	12/20/2010		20,569	0	18,570	1,999			0	1,999
27	SCHWAB CHARLES CORP NEW	808513105			1/5/2011	5/9/2011		23,465	0	23,490	-25			0	-25
28	SCHWAB CHARLES CORP NEW	808513105			1/19/2010	7/15/2010		5,406	0	5,020	386			0	386
29	SCHWAB CHARLES CORP NEW	808513105			1/19/2010	7/15/2010		21,623	0	19,924	1,699			0	1,699
30	SCHWAB CHARLES CORP NEW	808513105			6/18/2010	10/8/2010		13,938	0	14,235	-297			0	-297
31	SCHWAB CHARLES CORP NEW	808513105			7/23/2010	10/8/2010		8,935	0	7,931	1,004			0	1,004
32	SCHWAB CHARLES CORP NEW	808513105			7/29/2010	10/28/2010		13,049	0	24,647	-11,598			0	-11,598
33	SCHWAB CHARLES CORP NEW	808513105			7/26/2010	11/11/2011		20,125	0	16,093	4,032			0	4,032
34	SCHWAB CHARLES CORP NEW	808513105			7/13/2010	1/6/2011		16,828	0	14,471	2,357			0	2,357
35	SCHWAB CHARLES CORP NEW	808513105			7/23/2010	1/6/2011		10,722	0	6,019	4,703			0	4,703
36	SCHWAB CHARLES CORP NEW	808513105			8/3/2010	1/6/2011		23,083	0	12,186	10,897			0	10,897
37	SCHWAB CHARLES CORP NEW	808513105			12/1/2010	1/6/2011		16,381	0	11,449	4,932			0	4,932
38	SCHWAB CHARLES CORP NEW	808513105			12/23/2010	1/6/2011		22,636	0	21,341	1,295			0	1,295
39	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	7/25/2010		900	0	907	-7			0	-7
40	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	8/25/2010		769	0	775	-6			0	-6
41	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	9/25/2010		1,005	0	1,013	-8			0	-8
42	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	10/25/2010		1,005	0	1,013	-8			0	-8
43	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	11/25/2010		1,164	0	1,173	-9			0	-9
44	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	12/25/2010		1,042	0	1,051	-9			0	-9
45	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	1/25/2011		1,085	0	1,094	-9			0	-9
46	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	2/25/2011		989	0	976	-7			0	-7
47	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	3/25/2011		737	0	743	-6			0	-6
48	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	4/25/2011		980	0	988	-8			0	-8
49	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	5/25/2011		796	0	802	-6			0	-6
50	SCHWAB CHARLES CORP NEW	808513105			12/17/2005	6/25/2011		755	0	761	-6			0	-6
51	SCHWAB CHARLES CORP NEW	808513105			4/8/2011	5/25/2011		351	0	343	8			0	8
52	SCHWAB CHARLES CORP NEW	808513105			4/8/2011	6/25/2011		886	0	865	21			0	21
53	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	12/15/2010		2,085	0	2,065	20			0	20
54	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	1/15/2011		2,555	0	2,531	24			0	24
55	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	2/15/2011		2,021	0	2,003	18			0	18
56	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	3/15/2011		2,182	0	2,162	20			0	20
57	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	4/15/2011		1,213	0	1,202	11			0	11
58	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	5/15/2011		1,662	0	1,647	15			0	15
59	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	6/15/2011		1,310	0	1,299	11			0	11
60	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	7/15/2010		1,812	0	1,790	22			0	22
61	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	8/15/2010		2,153	0	2,129	24			0	24
62	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	9/15/2010		2,509	0	2,482	27			0	27
63	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	10/15/2010		2,431	0	2,406	25			0	25
64	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	11/15/2010		2,795	0	2,767	28			0	28
65	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	12/15/2010		2,325	0	2,302	23			0	23
66	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	1/15/2011		2,657	0	2,632	25			0	25
67	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	2/15/2011		2,374	0	2,351	23			0	23
68	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	3/15/2011		1,395	0	1,382	13			0	13
69	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	4/15/2011		1,468	0	1,455	13			0	13
70	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	5/15/2011		1,661	0	1,646	15			0	15
71	SCHWAB CHARLES CORP NEW	808513105			5/10/2007	6/15/2011		774	0	767	7			0	7
72	SCHWAB CHARLES CORP NEW	808513105			9/17/2009	7/15/2010		3,377	0	3,562	-185			0	-185
73	SCHWAB CHARLES CORP NEW	808513105			9/17/2009	8/15/2010		3,177	0	3,351	-174			0	-174
74	SCHWAB CHARLES CORP NEW	808513105			9/17/2009	9/15/2010		6,250	0	6,592	-342			0	-342

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

	Long Term CG Distributions Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
					Date Acquired	Date Sold	54,069,234	0	52,457,974	1,611,260	0	0	0	1,611,260
15	GNMA POOL # 782368 6 0% 7/15/38	36241KTZ1			9/17/2009	10/15/2010	4,571	0	4,822	-251			0	-251
16	GNMA POOL # 782368 6 0% 7/15/38	36241KTZ1			9/17/2009	10/27/2010	112,989	0	108,740	4,249			0	4,249
17	GNMA POOL # 686038 6 5% 4/15/38	36296BEK4			6/23/2008	7/15/2010	3,217	0	3,316	-99			0	-99
18	GNMA POOL # 686038 6 5% 4/15/38	36296BEK4			6/23/2008	7/27/2010	42,888	0	40,139	2,749			0	2,749
19	GNMA POOL # 687844 6 5% 8/15/38	36296DER5			8/22/2008	7/15/2010	1,882	0	1,931	-49			0	-49
20	GNMA POOL # 687844 6 5% 8/15/38	36296DER5			8/22/2008	7/27/2010	62,695	0	58,400	4,295			0	4,295
21	GAP INC	364760108			1/8/2010	7/17/2010	66,992	0	70,243	-3,251			0	-3,251
22	GAP INC	364760108			1/8/2010	7/17/2010	3,934	0	4,106	-172			0	-172
23	GAP INC	364760108			1/11/2010	7/17/2010	62,376	0	65,542	-3,166			0	-3,166
24	GAP INC	364760108			1/11/2010	7/17/2010	6,621	0	6,998	-377			0	-377
25	GAP INC	364760108			1/12/2010	7/17/2010	63,584	0	65,320	-1,736			0	-1,736
26	GARDNER DENVER MACHY INC	365558105			12/23/2010	6/15/2011	7,836	0	7,038	798			0	798
27	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1			2/1/2010	2/10/2011	2,510	0	2,578	-68			0	-68
28	GECMC 2004-C3 A3 4 865% 7/10/39	36828QHV1			2/2/2010	2/10/2011	2,967	0	3,049	-82			0	-82
29	PFIZER INC	717081103			1/24/2008	7/14/2010	5,628	0	8,706	-3,078			0	-3,078
30	PFIZER INC	717081103			1/28/2008	7/14/2010	5,924	0	9,108	-3,184			0	-3,184
31	PFIZER INC	717081103			2/6/2008	7/14/2010	8,738	0	13,511	-4,773			0	-4,773
32	PFIZER INC	717081103			2/25/2008	7/14/2010	8,590	0	13,193	-4,603			0	-4,603
33	PFIZER INC	717081103			3/3/2008	7/14/2010	5,628	0	8,455	-2,827			0	-2,827
34	PFIZER INC	717081103			1/12/2005	7/14/2010	40,579	0	59,729	-19,150			0	-19,150
35	PFIZER INC	717081103			1/12/2005	11/5/2010	13,239	0	16,567	-3,328			0	-3,328
36	PFIZER INC	717081103			1/12/2005	12/20/2010	14,389	0	18,311	-3,922			0	-3,922
37	PFIZER INC	717081103			3/6/2008	12/20/2010	13,533	0	17,190	-3,657			0	-3,657
38	PFIZER INC	717081103			3/13/2008	12/20/2010	6,509	0	8,025	-1,516			0	-1,516
39	PFIZER INC	717081103			3/24/2008	12/20/2010	10,107	0	12,172	-2,065			0	-2,065
40	PFIZER INC	717081103			4/1/2008	12/20/2010	10,449	0	12,907	-2,458			0	-2,458
41	PFIZER INC	717081103			4/7/2008	12/20/2010	6,681	0	8,389	-1,708			0	-1,708
42	PFIZER INC	717081103			5/9/2008	12/20/2010	6,509	0	7,554	-1,045			0	-1,045
43	PFIZER INC	717081103			5/23/2008	12/20/2010	9,593	0	10,985	-1,372			0	-1,372
44	PFIZER INC	717081103			6/3/2008	12/20/2010	5,310	0	5,940	-630			0	-630
45	PFIZER INC	717081103			7/16/2008	12/20/2010	7,537	0	7,942	-405			0	-405
46	PFIZER INC	717081103			1/14/2008	12/20/2010	9,593	0	10,237	-644			0	-644
47	PFIZER INC	717081103			6/11/2008	12/20/2010	1,370	0	1,431	-61			0	-61
48	PFIZER INC	717081103			10/10/2008	5/9/2011	18,292	0	13,167	5,125			0	5,125
49	PFIZER INC	717081103			7/8/2009	5/9/2011	4,604	0	3,306	1,298			0	1,298
50	PFIZER INC	717081103			7/8/2009	5/9/2011	16,442	0	11,795	4,647			0	4,647
51	PFIZER INC	717081103			8/20/2010	5/9/2011	13,770	0	10,700	3,070			0	3,070
52	PFIZER INC	717081103			7/8/2009	5/9/2011	5,261	0	3,771	1,490			0	1,490
53	PFIZER INC	717081103			6/11/2008	5/9/2011	4,725	0	4,115	610			0	610
54	PFIZER INC	717081103			6/23/2008	5/9/2011	8,012	0	6,774	1,238			0	1,238
55	PFIZER INC	717081103			10/16/2008	5/9/2011	18,489	0	14,666	3,823			0	3,823
56	PFIZER INC	717081103			10/20/2008	5/9/2011	17,461	0	14,662	2,799			0	2,799
57	PFIZER INC	717081103			8/20/2010	5/9/2011	3,903	0	3,034	869			0	869
58	PFIZER INC	717081103			7/8/2009	5/10/2011	50,702	0	36,091	14,611			0	14,611
59	PHILIP MORRIS INTERNAT-WI	718172109			1/18/2007	7/14/2010	54,212	0	50,690	3,522			0	3,522
60	PHILIP MORRIS INTERNAT-WI	718172109			8/20/2010	11/5/2010	9,717	0	8,331	1,386			0	1,386
61	PHILIP MORRIS INTERNAT-WI	718172109			8/20/2010	12/20/2010	1,785	0	1,562	223			0	223
62	PHILIP MORRIS INTERNAT-WI	718172109			1/18/2007	12/20/2010	73,184	0	56,681	16,503			0	16,503
63	PHILIP MORRIS INTERNAT-WI	718172109			1/18/2007	5/9/2011	49,992	0	33,640	16,352			0	16,352
64	PHILIP MORRIS INTERNAT-WI	718172109			1/18/2007	5/13/2011	106,761	0	71,888	34,873			0	34,873
65	PHILLIPS VAN HEUSEN CORP	718592108			1/27/2011	3/23/2011	24,654	0	26,100	-1,446			0	-1,446
66	PHOTONICS INC	719405102			4/27/2010	1/6/2011	284	0	281	3			0	3
67	PHOTONICS INC	719405102			4/27/2010	1/6/2011	568	0	554	14			0	14
68	PHOTONICS INC	719405102			4/28/2010	1/6/2011	7,098	0	7,018	80			0	80
69	AFLAC INC	001055102			2/5/2010	2/3/2011	66,002	0	55,182	10,820			0	10,820
70	AFLAC INC	001055102			7/20/2010	2/3/2011	63,157	0	51,613	11,544			0	11,544
71	AFLAC INC	001055102			12/23/2010	2/3/2011	8,535	0	8,610	-75			0	-75
72	AEP TEXAS CENTRAL TRA 5 17% 10/12/00	100110AADS			6/2/2010	9/21/2010	110,642	0	106,222	4,420			0	4,420

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										13,840					
										0					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
13	A M R CORP DEL	001765106		2/16/2010	10/12/2010		9,686	0	14,180	-4,494			0		-4,494
14	A M R CORP DEL	001765106		7/23/2010	10/12/2010		6,008	0	6,791	-783			0		-783
15	AT & T INC	00206R102		1/18/2007	7/14/2010		51,915	0	73,215	-21,300			0		-21,300
16	AT & T INC	00206R102		1/18/2007	11/5/2010		9,122	0	10,860	-1,738			0		-1,738
17	FNMA POOL # AH3620	3138A5AW2		1/18/2011	2/25/2011		790	0	797	-7			0		-7
18	FNMA POOL # AH3620	3138A5AW2		1/18/2011	3/25/2011		923	0	932	-9			0		-9
19	FNMA POOL # AH3620	3138A5AW2		1/18/2011	4/25/2011		900	0	909	-9			0		-9
20	FNMA POOL # AH3620	3138A5AW2		1/18/2011	5/25/2011		887	0	895	-8			0		-8
21	FNMA POOL # AH3620	3138A5AW2		1/18/2011	6/25/2011		1,545	0	1,559	-14			0		-14
22	FNMA POOL # AH4794	3138A6KG4		3/4/2011	4/25/2011		320	0	336	-16			0		-16
23	FNMA POOL # AH4794	3138A6KG4		3/4/2011	5/25/2011		324	0	340	-16			0		-16
24	FNMA POOL # 949294	31413MC70		9/25/2007	2/25/2011		3,293	0	3,301	-8			0		-8
25	FNMA POOL # 949294	31413MC70		9/25/2007	3/25/2011		102	0	102	0			0		0
26	FNMA POOL # 949294	31413MC70		9/25/2007	4/25/2011		2,183	0	2,188	-5			0		-5
27	FNMA POOL # 949294	31413MC70		9/25/2007	5/25/2011		788	0	790	-2			0		-2
28	FNMA POOL # 949294	31413MC70		9/25/2007	6/25/2011		4,008	0	4,019	-11			0		-11
29	FNMA POOL # 962003	31414CGL6		2/25/2008	7/25/2010		1,788	0	1,784	4			0		4
30	FNMA POOL # 962003	31414CGL6		2/25/2008	8/25/2010		4,274	0	4,264	10			0		10
31	FNMA POOL # 962003	31414CGL6		2/25/2008	9/25/2010		3,394	0	3,386	8			0		8
32	KBR INC	48242W106		8/20/2010	9/7/2010		4,124	0	3,912	212			0		212
33	KBR INC	48242W106		12/12/2008	9/7/2010		9,339	0	5,730	3,609			0		3,609
34	KING PHARMACEUTICALS INC	495582108		7/23/2010	10/12/2010		19,230	0	11,900	7,330			0		7,330
35	KRAFT FOODS INC	50075NBB9		2/10/2010	9/8/2010		123,027	0	114,607	8,420			0		8,420
36	LBUS 2000-C5 A2	52108HCB8		2/10/2010	7/15/2010		22,621	0	23,174	-553			0		-553
37	LBUS 2000-C5 A2	52108HCB8		2/10/2010	8/15/2010		28,376	0	29,070	-694			0		-694
38	LBUS 2000-C5 A2	52108HCB8		2/10/2010	9/15/2010		21,264	0	21,784	-520			0		-520
39	KBR INC	48242W106		12/12/2008	9/8/2010		17,037	0	10,403	6,634			0		6,634
40	KBR INC	48242W106		12/12/2008	9/9/2010		245	0	149	96			0		96
41	KBR INC	48242W106		12/12/2008	9/9/2010		1,148	0	700	448			0		448
42	LBUS 2000-C5 A2	52108HCB8		2/10/2010	10/15/2010		10,546	0	10,804	-258			0		-258
43	KBR INC	48242W106		12/12/2008	9/10/2010		28,686	0	17,473	11,213			0		11,213
44	KBR INC	48242W106		10/10/2008	9/13/2010		8,048	0	4,631	3,417			0		3,417
45	KBR INC	48242W106		12/12/2008	9/13/2010		55,190	0	33,680	21,510			0		21,510
46	LBUS 2000-C5 A2	52108HCB8		2/10/2010	11/15/2010		17,673	0	18,105	-432			0		-432
47	KBR INC	48242W106		12/12/2008	9/13/2010		10,219	0	6,132	4,087			0		4,087
48	KBR INC	48242W106		2/10/2010	12/15/2010		1,203	0	8,245	5,415			0		5,415
49	LBUS 2000-C5 A2	52108HCB8		8/5/2009	2/25/2011		29,618	0	8,381	21,237			0		21,237
50	KKR FINANCIAL HOLDINGS LLC	48248A306		2/10/2010	1/15/2011		501	0	513	-12			0		-12
51	LBUS 2000-C5 A2	52108HCB8		7/23/2010	2/25/2011		18,212	0	15,504	2,708			0		2,708
52	KKR FINANCIAL HOLDINGS LLC	48248A306		12/23/2010	2/25/2011		16,103	0	15,826	277			0		277
53	KKR FINANCIAL HOLDINGS LLC	48248A306		2/25/2011	6/6/2011		34,164	0	36,323	-2,159			0		-2,159
54	KKR & CO L P	48248M102		1/12/2010	9/30/2010		7,880	0	10,906	-3,026			0		-3,026
55	KB HOME	48666K109		1/29/2010	7/16/2010		5,233	0	5,264	-31			0		-31
56	LBUS 2003-C7 A2	52108HUK8		3/23/2010	9/30/2010		3,769	0	5,534	-1,765			0		-1,765
57	KB HOME	48666K109		7/23/2010	9/30/2010		7,080	0	7,279	-199			0		-199
58	KB HOME	48666K109		1/22/2010	1/25/2011		19,055	0	15,847	3,208			0		3,208
59	KEYCORP NEW	493267108		7/23/2010	1/25/2011		11,780	0	10,907	873			0		873
60	KEYCORP NEW	493267108		12/23/2010	1/25/2011		10,480	0	10,442	38			0		38
61	KEYCORP NEW	493267108		7/15/2010	10/12/2010		31,390	0	19,264	12,126			0		12,126
62	KING PHARMACEUTICALS INC	495582108		1/29/2010	8/16/2010		228	0	229	-1			0		-1
63	LBUS 2003-C7 A2	52108HUK8		1/29/2010	9/15/2010		992	0	998	-6			0		-6
64	LBUS 2003-C7 A2	52108HUK8		1/29/2010	10/15/2010		244	0	246	-2			0		-2
65	LBUS 2003-C7 A2	52108HUK8		1/29/2010	11/15/2010		232	0	233	-1			0		-1
66	LBUS 2003-C7 A2	52108HUK8		1/29/2010	12/15/2010		249	0	251	-2			0		-2
67	LBUS 2003-C7 A2	52108HUK8		1/29/2010	1/15/2011		232	0	233	-1			0		-1
68	LBUS 2003-C7 A2	52108HUK8		1/29/2010	2/15/2011		233	0	234	-1			0		-1
69	LBUS 2003-C7 A2	52108HUK8		1/29/2010	3/15/2011		275	0	277	-2			0		-2
70	LBUS 2003-C7 A2	52108HUK8		1/29/2010	3/15/2011		275	0	277	-2			0		-2

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Amount	Amount											
	Long Term CG Distributions					13,840												1,611,260
	Short Term CG Distributions					0												
11	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	4/15/2011		1,615		0	1,625	-10			0				-10
12	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	5/15/2011		251		0	253	-2			0				-2
13	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	6/15/2011		1,130		0	1,136	-6			0				-6
14	LIFEPOINT HOSPS INC	53219L109		12/13/2010	4/28/2011		25,952		0	24,146	1,806			0				1,806
15	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	7/15/2010		3,032		0	3,067	-35			0				-35
16	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	8/15/2010		3,434		0	3,474	-40			0				-40
17	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	9/15/2010		806		0	815	-9			0				-9
18	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	10/15/2010		2,201		0	2,226	-25			0				-25
19	FHLMC GOLD A68027 6 0% 7/01/37	3128KY4L0		12/7/2007	10/27/2010		89,154		0	83,312	5,842			0				5,842
20	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	7/15/2010		469		0	461	8			0				8
21	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	8/15/2010		566		0	557	9			0				9
22	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	9/15/2010		611		0	604	7			0				7
23	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	10/15/2010		680		0	674	6			0				6
24	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	11/15/2010		774		0	768	6			0				6
25	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	12/15/2010		746		0	741	5			0				5
26	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	1/15/2011		744		0	738	6			0				6
27	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	2/15/2011		497		0	483	4			0				4
28	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	3/15/2011		621		0	617	4			0				4
29	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	4/15/2011		492		0	489	3			0				3
30	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	5/15/2011		327		0	324	3			0				3
31	FHLMC GOLD G11938 4 5% 3/01/21	3128MB1BF5		6/13/2007	6/15/2011		276		0	275	1			0				1
32	FHLMC GOLD G04216 5 5% 12/01/37	3128MB6AR9		12/29/2010	1/15/2011		282		0	301	-19			0				-19
33	FHLMC GOLD G04216 5 5% 12/01/37	3128MB6AR9		12/29/2010	2/15/2011		243		0	260	-17			0				-17
34	FHLMC GOLD G04216 5 5% 12/01/37	3128MB6AR9		12/29/2010	3/15/2011		209		0	223	-14			0				-14
35	FHLMC GOLD G04216 5 5% 12/01/37	3128MB6AR9		12/29/2010	4/15/2011		152		0	162	-10			0				-10
36	FHLMC GOLD G04216 5 5% 12/01/37	3128MB6AR9		12/29/2010	4/15/2011		609		0	650	-41			0				-41
37	FHLMC GOLD G04216 5 5% 12/01/37	3128MB6AR9		12/29/2010	5/15/2011		130		0	139	-9			0				-9
38	FHLMC GOLD G04216 5 5% 12/01/37	3128MB6AR9		12/29/2010	5/15/2011		520		0	555	-35			0				-35
39	FHLMC GOLD G04216 5 5% 12/01/37	3128MB6AR9		12/29/2010	6/15/2011		157		0	167	-10			0				-10
40	FHLMC GOLD G04216 5 5% 12/01/37	3128MB6AR9		3/28/2011	6/15/2011		628		0	670	-42			0				-42
41	FHLMC GOLD G04219 5 5% 4/01/38	3128MB6AU2		6/10/2010	8/15/2010		3,841		0	4,108	-267			0				-267
42	FHLMC GOLD G04219 5 5% 4/01/38	3128MB6AU2		6/10/2010	9/15/2010		4,781		0	5,114	-333			0				-333
43	FHLMC GOLD G04219 5 5% 4/01/38	3128MB6AU2		6/10/2010	10/15/2010		4,733		0	5,062	-329			0				-329
44	FHLMC GOLD G04219 5 5% 4/01/38	3128MB6AU2		6/10/2010	11/15/2010		4,555		0	4,871	-316			0				-316
45	FHLMC GOLD G04219 5 5% 4/01/38	3128MB6AU2		6/10/2010	12/15/2010		4,574		0	4,892	-318			0				-318
46	FHLMC GOLD G04219 5 5% 4/01/38	3128MB6AU2		6/10/2010	1/15/2011		3,982		0	4,259	-277			0				-277
47	FHLMC GOLD G04219 5 5% 4/01/38	3128MB6AU2		6/10/2010	2/15/2011		3,269		0	3,497	-228			0				-228
48	FHLMC GOLD G04219 5 5% 4/01/38	3128MB6AU2		6/10/2010	3/15/2011		2,424		0	2,592	-168			0				-168
49	FHLMC GOLD G04219 5 5% 4/01/38	3128MB6AU2		6/10/2010	4/15/2011		2,249		0	2,406	-157			0				-157
50	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	10/25/2010		3,402		0	3,394	8			0				8
51	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	11/25/2010		5,519		0	5,506	13			0				13
52	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	12/25/2010		3,718		0	3,710	8			0				8
53	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	12/25/2011		3,241		0	3,233	8			0				8
54	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	3/25/2011		3,768		0	3,759	9			0				9
55	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	4/25/2011		3,168		0	3,161	7			0				7
56	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	5/25/2011		1,612		0	1,608	4			0				4
57	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	6/25/2011		1,234		0	1,231	3			0				3
58	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		5/20/2009	7/25/2010		7,884		0	8,114	-230			0				-230
59	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		5/20/2009	8/25/2010		4,980		0	5,126	-146			0				-146
60	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		5/20/2009	9/25/2010		6,125		0	6,304	-179			0				-179
61	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		5/20/2009	10/25/2010		6,481		0	6,671	-190			0				-190
62	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		5/20/2009	11/25/2010		10,322		0	10,624	-302			0				-302
63	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		5/20/2009	12/25/2010		4,883		0	5,026	-143			0				-143
64	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		5/20/2009	1/25/2011		2,506		0	2,579	-73			0				-73
65	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		5/20/2009	2/25/2011		3,245		0	3,339	-94			0				-94
66	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		5/20/2009	3/25/2011		5,436		0	5,595	-159			0				-159
67	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		5/20/2009	4/25/2011		36,776		0	22,933	13,843			0				13,843
68	LIMITED BRANDS INC	532716107		10/6/2009	1/6/2011				0					0				

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	Long Term CG Distributions	Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			13,840	0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold								
10	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	4/25/2011	2,969	0	3,056	-87			0	1,611,260
10	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	5/25/2011	3,774	0	3,885	-111			0	-87
11	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	6/25/2011	3,113	0	3,203	-90			0	-111
12	LIMITED BRANDS INC	532716107		10/6/2009	5/9/2011	33,088	0	14,446	18,642			0	-90
13	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	7/25/2010	3,244	0	3,365	-121			0	18,642
14	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	8/25/2010	1,122	0	1,164	-42			0	-121
15	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	9/25/2010	2,295	0	2,381	-86			0	-42
16	LIMITED BRANDS INC	532716107		10/6/2009	5/13/2011	27,190	0	11,738	15,452			0	-86
17	LIMITED BRANDS INC	532716107		10/6/2009	5/16/2011	45,756	0	19,863	25,893			0	15,452
18	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	10/27/2010	2,842	0	2,948	-106			0	-106
19	FNMA POOL # 967186 6 5% 12/01/37	31414H6X0		1/17/2008	10/27/2010	55,252	0	52,031	3,221			0	25,893
20	LOWE'S COMPANIES INC	548661107		5/15/2009	5/20/2011	49,603	0	38,533	11,070			0	-106
21	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	7/25/2010	5,193	0	5,197	-4			0	3,221
22	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	7/27/2010	100,721	0	93,441	7,280			0	-4
23	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	8/25/2010	130	0	130	0			0	7,280
24	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	9/25/2010	1,911	0	1,912	-1			0	0
25	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	10/25/2010	1,898	0	1,900	-2			0	-1
26	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	11/25/2010	1,963	0	1,965	-2			0	-2
27	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	12/25/2010	1,346	0	1,347	-1			0	-2
28	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	12/25/2011	936	0	937	-1			0	-1
29	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		12/23/2010	4/28/2011	2,441	0	2,443	-2			0	-1
30	LIFEPOINT HOSPS INC	532191109		10/6/2009	7/14/2010	8,784	0	8,290	494			0	-2
31	LIMITED BRANDS INC	532716107		8/20/2010	11/5/2010	46,853	0	34,310	12,543			0	494
32	LIMITED BRANDS INC	532716107		8/20/2010	11/22/2010	9,123	0	7,409	1,714			0	12,543
33	LIMITED BRANDS INC	532716107		10/6/2009	12/20/2010	1,316	0	1,022	294			0	1,714
34	LIMITED BRANDS INC	532716107		10/6/2009	12/20/2010	36,513	0	20,044	16,469			0	294
35	LIMITED BRANDS INC	532716107		10/6/2009	12/20/2010	62,651	0	36,477	26,174			0	16,469
36	LIMITED BRANDS INC	548661107		10/13/2009	5/20/2011	36,921	0	22,933	13,988			0	26,174
37	LOWE'S COMPANIES INC	548661107		7/20/2010	5/20/2011	58,934	0	47,854	11,080			0	13,988
38	LOWE'S COMPANIES INC	548661107		12/23/2010	5/20/2011	7,858	0	8,224	-366			0	11,080
39	LOWE'S COMPANIES INC	548661107		4/22/2010	4/21/2011	7,201	0	10,727	-3,526			0	-366
40	M G I C INVT CORP WIS	552848103		7/23/2010	4/21/2011	4,461	0	5,181	-720			0	-3,526
41	M G I C INVT CORP WIS	552848103		12/23/2010	4/21/2011	3,913	0	5,265	-1,352			0	-720
42	M G I C INVT CORP WIS	552848103		4/28/2010	4/28/2011	5,806	0	5,784	22			0	-1,352
43	MACY'S INC	55616P104		7/23/2010	4/28/2011	14,757	0	15,110	-353			0	22
44	MACY'S INC	55616P104		12/23/2010	4/28/2011	12,580	0	10,124	2,456			0	-353
45	MACY'S INC	55616P104		12/23/2010	4/28/2011	11,128	0	11,748	-620			0	2,456
46	MAGNA INTL INC CL A	559222401		6/24/2010	2/24/2011	17,111	0	11,939	5,172			0	-620
47	MAGNA INTL INC CL A	559222401		7/23/2010	2/24/2011	11,072	0	8,207	2,865			0	5,172
48	MAGNA INTL INC CL A	559222401		12/23/2010	2/24/2011	9,562	0	9,878	-316			0	2,865
49	MAGNA HUNTER RESOURCES CORP	559738102		3/17/2011	5/12/2011	30,901	0	32,480	-1,579			0	-316
50	MARSHALL & ILSLEY CORP	571837103		10/7/2010	12/17/2010	4,603	0	4,954	-351			0	-1,579
51	MARSHALL & ILSLEY CORP	571837103		10/7/2010	12/17/2010	5,174	0	5,620	-446			0	-351
52	MARSHALL & ILSLEY CORP	571837103		10/7/2010	12/17/2010	6,654	0	7,246	-592			0	-446
53	MCCORMICK & CO INC COM NON VTG	579780206		15/2010	10/15/2010	10,675	0	9,062	1,613			0	-592
54	MCCORMICK & CO INC COM NON VTG	579780206		7/23/2010	10/15/2010	6,405	0	5,845	560			0	1,613
55	MCKESSON CORPORATION	581550103		15/2010	7/14/2010	54,106	0	50,168	3,938			0	560
56	MCKESSON CORPORATION	581550103		15/2010	11/5/2010	8,051	0	7,620	431			0	3,938
57	MCKESSON CORPORATION	581550103		15/2010	12/20/2010	42,266	0	38,737	3,529			0	431
58	MCKESSON CORPORATION	581550103		14/2010	12/20/2010	23,558	0	21,480	2,078			0	3,529
59	MCKESSON CORPORATION	581550103		14/2010	5/9/2011	17,798	0	13,267	4,531			0	2,078
60	MCKESSON CORPORATION	581550103		8/20/2010	5/9/2011	11,865	0	8,648	3,217			0	4,531
61	MCKESSON CORPORATION	581550103		10/7/2009	5/9/2011	17,798	0	12,416	5,382			0	3,217
62	MCKESSON CORPORATION	581550103		5/15/2006	7/14/2010	26,894	0	34,583	-7,689			0	5,382
63	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	8/15/2010	2,602	0	2,609	-7			0	-7,689
64	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	9/15/2010	2,477	0	2,484	-7			0	-7
65	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	10/15/2010	2,912	0	2,921	-9			0	-7

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions				54,069,234	0							
17	FHLMC GOLD G04719 5.5% 1/01/38				9/30/2008	11/15/2010	2,980	0	0	2,989	-9			0	1,611,260
18	FHLMC GOLD G04719 5.5% 1/01/38				9/30/2008	12/15/2010	2,344	0	0	2,351	-7			0	-9
19	FHLMC GOLD G04719 5.5% 1/01/38				9/30/2008	1/15/2011	2,676	0	0	2,684	-8			0	-7
20	FHLMC GOLD G04719 5.5% 1/01/38				9/30/2008	2/15/2011	2,192	0	0	2,198	-6			0	-8
21	FHLMC GOLD G04719 5.5% 1/01/38				9/30/2008	3/15/2011	2,483	0	0	2,490	-7			0	-6
22	FHLMC GOLD G04719 5.5% 1/01/38				9/30/2008	4/15/2011	1,944	0	0	1,950	-6			0	-7
23	FHLMC GOLD G04719 5.5% 1/01/38				9/30/2008	5/15/2011	1,495	0	0	1,499	-4			0	-4
24	FHLMC GOLD G04719 5.5% 1/01/38				9/30/2008	6/15/2011	1,203	0	0	1,206	-3			0	-3
25	FHLMC GOLD G05938 5.0% 1/01/36				12/22/2010	1/15/2011	1,723	0	0	1,723	-90			0	-90
26	FHLMC GOLD G05938 5.0% 1/01/36				12/22/2010	2/15/2011	1,375	0	0	1,447	-72			0	-72
27	FHLMC GOLD G05938 5.0% 1/01/36				12/22/2010	3/15/2011	1,474	0	0	1,552	-78			0	-78
28	FHLMC GOLD G05938 5.0% 1/01/36				12/22/2010	4/15/2011	796	0	0	838	-42			0	-42
29	FHLMC GOLD G05938 5.0% 1/01/36				12/22/2010	5/15/2011	971	0	0	1,021	-50			0	-50
30	FHLMC GOLD G05938 5.0% 1/01/36				12/22/2010	6/15/2011	854	0	0	899	-45			0	-45
31	FHLMC GOLD G05337 5.5% 12/01/38				6/10/2010	7/15/2010	4,099	0	0	4,403	-304			0	-304
32	FHLMC GOLD G05337 5.5% 12/01/38				6/10/2010	8/15/2010	3,184	0	0	3,420	-236			0	-236
33	FHLMC GOLD G05337 5.5% 12/01/38				6/10/2010	9/15/2010	4,260	0	0	4,575	-315			0	-315
34	FHLMC GOLD G04219 5.5% 4/01/38				6/10/2010	5/15/2011	2,007	0	0	2,146	-139			0	-139
35	FHLMC GOLD G04219 5.5% 4/01/38				6/10/2010	6/15/2011	1,708	0	0	1,827	-119			0	-119
36	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	7/15/2010	185	0	0	192	-7			0	-7
37	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	8/15/2010	313	0	0	324	-11			0	-11
38	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	9/15/2010	155	0	0	161	-6			0	-6
39	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	10/15/2010	383	0	0	396	-13			0	-13
40	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	11/15/2010	286	0	0	296	-10			0	-10
41	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	12/15/2010	130	0	0	135	-5			0	-5
42	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	1/15/2011	523	0	0	542	-19			0	-19
43	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	2/15/2011	117	0	0	122	-5			0	-5
44	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	3/15/2011	236	0	0	244	-8			0	-8
45	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	4/15/2011	186	0	0	193	-7			0	-7
46	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	5/15/2011	183	0	0	190	-7			0	-7
47	FHLMC GOLD G04425 6.0% 5/01/38				2/9/2009	6/15/2011	195	0	0	202	-7			0	-7
48	FHLMC GOLD G04719 5.5% 1/01/38				9/30/2008	7/15/2010	2,289	0	0	2,295	-6			0	-6
49	FHLMC GOLD G04719 5.5% 1/01/38				2/15/2008	5/25/2010	782	0	0	782	0			0	0
50	FHLMC GOLD G04719 5.5% 1/01/38				2/15/2008	6/25/2010	440	0	0	440	0			0	0
51	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	7/25/2010	633	0	0	657	-24			0	-24
52	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	8/25/2010	4,948	0	0	5,139	-191			0	-191
53	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	9/25/2010	6,572	0	0	6,825	-253			0	-253
54	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	10/25/2010	2,111	0	0	2,192	-81			0	-81
55	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	11/25/2010	1,806	0	0	1,876	-70			0	-70
56	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	12/25/2010	4,671	0	0	4,851	-180			0	-180
57	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	1/25/2011	2,016	0	0	2,093	-77			0	-77
58	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	2/25/2011	2,776	0	0	2,883	-107			0	-107
59	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	3/25/2011	1,865	0	0	1,936	-71			0	-71
60	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	4/25/2011	1,264	0	0	1,312	-48			0	-48
61	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	5/25/2011	387	0	0	402	-15			0	-15
62	FHLMC GOLD G04719 5.5% 1/01/38				10/14/2009	6/25/2011	815	0	0	846	-31			0	-31
63	FHLMC GOLD G04719 5.5% 1/01/38				2/11/2010	7/25/2010	3,823	0	0	4,038	-215			0	-215
64	FHLMC GOLD G04719 5.5% 1/01/38				2/11/2010	8/25/2010	4,268	0	0	4,508	-240			0	-240
65	FHLMC GOLD G04719 5.5% 1/01/38				2/15/2008	3/25/2011	709	0	0	710	-1			0	-1
66	FHLMC GOLD G04719 5.5% 1/01/38				2/15/2008	4/25/2011	706	0	0	706	0			0	0
67	FHLMC GOLD G04719 5.5% 1/01/38				2/15/2008	5/25/2011	4,888	0	0	5,163	-275			0	-275
68	FHLMC GOLD G04719 5.5% 1/01/38				2/11/2010	9/25/2010	5,672	0	0	5,991	-319			0	-319
69	FHLMC GOLD G04719 5.5% 1/01/38				2/11/2010	10/25/2010	82,421	0	0	81,708	713			0	713
70	FHLMC GOLD G04719 5.5% 1/01/38				2/11/2010	11/25/2010	6,732	0	0	7,111	-379			0	-379
71	FHLMC GOLD G04719 5.5% 1/01/38				4/26/2010	7/25/2010	2,545	0	0	2,751	-206			0	-206
72	FHLMC GOLD G04719 5.5% 1/01/38				4/26/2010	8/25/2010	3,203	0	0	3,461	-258			0	-258
73	FHLMC GOLD G04719 5.5% 1/01/38				4/26/2010	9/25/2010	2,645	0	0	2,858	-213			0	-213
74	FHLMC GOLD G04719 5.5% 1/01/38				4/26/2010	10/25/2010	2,732	0	0	2,953	-221			0	-221

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										13,840				
										0				
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
35	FNMA POOL # 995230 6 5% 1/01/39	314168BST6		4/26/2010	11/25/2010		2,025	0	2,188	-163			0	-163
36	FNMA POOL # 995230 6 5% 1/01/39	314168BST6		4/26/2010	12/25/2010		2,265	0	2,447	-182			0	-182
37	FNMA POOL # 995230 6 5% 1/01/39	314168BST6		4/26/2010	1/25/2011		2,651	0	2,865	-214			0	-214
38	FNMA POOL # 995230 6 5% 1/01/39	314168BST6		4/26/2010	2/25/2011		1,812	0	1,959	-147			0	-147
39	FNMA POOL # 995230 6 5% 1/01/39	314168BST6		4/26/2010	3/25/2011		1,901	0	2,055	-154			0	-154
40	FNMA POOL # 995230 6 5% 1/01/39	314168BST6		4/26/2010	4/25/2011		2,599	0	2,808	-209			0	-209
41	FNMA POOL # 995230 6 5% 1/01/39	314168BST6		4/26/2010	5/25/2011		1,849	0	1,998	-149			0	-149
42	FNMA POOL # 995230 6 5% 1/01/39	314168BST6		4/26/2010	6/25/2011		1,449	0	1,565	-116			0	-116
43	FNMA POOL # AA7694 4 5% 7/01/24	314168RR08		11/10/2009	7/14/2010		161,730	0	159,312	2,418			0	2,418
44	FNMA POOL # AA7694 4 5% 7/01/24	314168RR08		11/10/2009	7/25/2010		2,859	0	2,973	-114			0	-114
45	FNMA POOL # AA8389 4 5% 6/01/39	314168SKB6		6/11/2009	7/25/2010		348	0	341	7			0	7
46	FNMA POOL # AA8389 4 5% 6/01/39	314168SKB6		6/11/2009	7/27/2010		188,111	0	176,931	11,180			0	11,180
47	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	7/25/2010		2,515	0	2,553	-38			0	-38
48	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	8/25/2010		636	0	646	-10			0	-10
49	MEDTRONIC INC	585055106		5/15/2006	11/5/2010		3,558	0	4,871	-1,313			0	-1,313
50	MEDTRONIC INC	585055106		5/15/2006	12/20/2010		30,889	0	39,941	-9,052			0	-9,052
51	MEDTRONIC INC	585055106		5/15/2006	3/22/2011		55,337	0	71,602	-16,265			0	-16,265
52	MEDTRONIC INC	585055106		9/27/2006	3/22/2011		4,517	0	5,522	-1,005			0	-1,005
53	MEDTRONIC INC	585055106		1/24/2008	3/22/2011		3,764	0	4,671	-907			0	-907
54	MEDTRONIC INC	585055106		1/28/2008	3/22/2011		3,388	0	4,164	-776			0	-776
55	MEDTRONIC INC	585055106		2/6/2008	3/22/2011		5,647	0	7,076	-1,429			0	-1,429
56	MEDTRONIC INC	585055106		3/13/2008	3/22/2011		2,259	0	2,875	-616			0	-616
57	MEDTRONIC INC	585055106		3/24/2008	3/22/2011		5,647	0	7,279	-1,632			0	-1,632
58	MEDTRONIC INC	585055106		4/1/2008	3/22/2011		5,647	0	7,293	-1,646			0	-1,646
59	MEDTRONIC INC	585055106		5/9/2008	3/22/2011		3,764	0	4,788	-1,024			0	-1,024
60	MEDTRONIC INC	585055106		10/10/2008	3/22/2011		8,282	0	8,654	-372			0	-372
61	MEDTRONIC INC	585055106		10/16/2008	3/22/2011		8,282	0	8,659	-377			0	-377
62	MEDTRONIC INC	585055106		10/20/2008	3/22/2011		7,905	0	8,629	-724			0	-724
63	MEDTRONIC INC	585055106		11/4/2008	3/22/2011		3,764	0	4,044	-280			0	-280
64	MEDTRONIC INC	585055106		8/20/2010	3/22/2011		4,141	0	3,819	322			0	322
65	MENS WEARHOUSE INC	587118100		12/13/2010	3/1/2011		1,240	0	1,182	58			0	58
66	MENS WEARHOUSE INC	587118100		12/13/2010	3/1/2011		3,901	0	3,693	208			0	208
67	MENS WEARHOUSE INC	587118100		12/23/2010	3/1/2011		9,750	0	9,213	537			0	537
68	MENS WEARHOUSE INC	587118100		12/13/2010	3/1/2011		14,230	0	13,293	937			0	937
69	MENS WEARHOUSE INC	587118100		12/13/2010	3/2/2011		8,808	0	8,419	389			0	389
70	MERCK & CO INC	58933Y105		3/13/2009	7/14/2010		66,202	0	50,498	15,704			0	15,704
71	MERCK & CO INC	58933Y105		1/18/2007	9/20/2010		15,889	0	10,873	5,016			0	5,016
72	MERCK & CO INC	58933Y105		3/13/2009	9/20/2010		6,886	0	5,201	1,685			0	1,685
73	MERCK & CO INC	58933Y105		8/20/2010	9/20/2010		11,265	0	10,673	592			0	592
74	MERCK & CO INC	58933Y105		1/18/2007	9/20/2010		57,906	0	39,648	18,258			0	18,258
75	MERCK & CO INC	58933Y105		1/18/2007	11/5/2010		7,703	0	5,225	2,478			0	2,478
76	MERCK & CO INC	58933Y105		1/18/2007	12/20/2010		60,158	0	41,054	19,104			0	19,104
77	MERCK & CO INC	58933Y105		1/18/2007	5/9/2011		16,259	0	11,104	5,155			0	5,155
78	MERCK & CO INC	58933Y105		2/5/2007	5/9/2011		9,875	0	6,739	3,136			0	3,136
79	MERCK & CO INC	58933Y105		2/14/2007	5/9/2011		8,841	0	6,032	2,809			0	2,809
80	MERIT MED SYS INC	589889104		4/12/2011	6/1/2011		10	0	8	2			0	2
81	MICROSOFT CORPORATION	594918104		1/21/2010	7/14/2010		68,255	0	81,484	-13,229			0	-13,229
82	MICROSOFT CORPORATION	594918104		1/21/2010	11/5/2010		10,860	0	12,072	-1,212			0	-1,212
83	MICROSOFT CORPORATION	594918104		1/21/2010	12/20/2010		79,298	0	86,010	-6,712			0	-6,712
84	MICROSOFT CORPORATION	594918104		8/20/2010	12/20/2010		8,069	0	7,044	1,025			0	1,025
85	MICROSOFT CORPORATION	594918104		5/15/2006	3/2/2011		83,464	0	73,757	9,707			0	9,707
86	MICROSOFT CORPORATION	594918104		8/20/2010	3/2/2011		4,169	0	3,886	283			0	283
87	MICROSOFT CORPORATION	594918104		5/15/2006	3/2/2011		56,277	0	49,942	6,335			0	6,335
88	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	10/15/2010		5,152	0	5,534	-382			0	-382
89	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	11/15/2010		5,386	0	5,785	-399			0	-399
90	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	12/15/2010		1,837	0	1,973	-136			0	-136
91	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	1/15/2011		4,339	0	4,660	-321			0	-321
92	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	2/15/2011		2,840	0	3,051	-211			0	-211

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

		Long Term CG Distributions		Amount		Totals										Gains Minus Excess of FMV Over Adjusted Basis or Losses	
		Short Term CG Distributions		13,840	0	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0
	Kind(s) of Property Sold	CUSIP #															
23	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	3/15/2011	1,502	0	1,613	-111			0		-111			1,611,260
24	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	4/15/2011	745	0	800	-55			0		-55			-55
25	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	5/15/2011	1,272	0	1,372	-95			0		-95			-95
26	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	6/15/2011	1,871	0	2,010	-139			0		-139			-139
27	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	7/15/2010	4,050	0	4,232	-182			0		-182			-182
28	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	7/15/2010	7,036	0	7,316	-280			0		-280			-280
29	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		8/6/2009	7/27/2010	124,573	0	119,481	5,092			0		5,092			5,092
30	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/8/2009	7/27/2010	216,401	0	206,577	9,824			0		9,824			9,824
31	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		12/29/2010	1/15/2011	2,606	0	2,822	-216			0		-216			-216
32	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		12/29/2010	2/15/2011	2,373	0	2,570	-197			0		-197			-197
33	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		12/29/2010	3/15/2011	2,221	0	2,405	-184			0		-184			-184
34	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		12/29/2010	4/15/2011	2,323	0	2,516	-193			0		-193			-193
35	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		12/29/2010	5/15/2011	1,708	0	1,849	-141			0		-141			-141
36	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		12/29/2010	6/15/2011	2,047	0	2,217	-170			0		-170			-170
37	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	7/15/2010	5,158	0	5,500	-342			0		-342			-342
38	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	7/27/2010	144,436	0	140,045	4,391			0		4,391			4,391
39	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	7/15/2010	3,077	0	3,278	-201			0		-201			-201
40	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	8/15/2010	3,470	0	3,696	-226			0		-226			-226
41	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	9/15/2010	2,707	0	2,884	-177			0		-177			-177
42	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	10/15/2010	2,548	0	2,714	-166			0		-166			-166
43	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	11/15/2010	2,240	0	2,386	-146			0		-146			-146
44	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	12/15/2010	2,877	0	3,055	-188			0		-188			-188
45	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	1/15/2011	2,241	0	2,387	-146			0		-146			-146
46	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	2/15/2011	1,677	0	1,786	-109			0		-109			-109
47	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	3/15/2011	2,112	0	2,250	-138			0		-138			-138
48	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	4/15/2011	1,640	0	1,747	-107			0		-107			-107
49	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	5/15/2011	2,718	0	2,895	-177			0		-177			-177
50	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	6/15/2011	762	0	812	-50			0		-50			-50
51	FHLMC GOLD G06222 4 0% 10/1/41	3128M8G73		4/8/2011	5/15/2011	323	0	314	9			0	9				9
52	FHLMC GOLD G06222 4 0% 10/1/41	3128M8G73		4/8/2011	6/15/2011	482	0	470	12			0	12				12
53	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	7/22/2010	110,246	0	107,863	2,363			0	2,363				2,363
54	FNMA POOL # AC3278 5 0% 9/01/39	31417MUC5		2/2/2010	7/25/2010	762	0	794	-32			0	-32				-32
55	FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	7/22/2010	187,312	0	182,005	5,307			0	5,307				5,307
56	FNMA POOL # AC5401 5 0% 10/01/39	31417SAB6		10/9/2009	7/25/2010	1,533	0	1,585	-52			0	-52				-52
57	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	7/25/2010	1,019	0	1,039	-20			0	-20				-20
58	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	8/25/2010	1,316	0	1,341	-25			0	-25				-25
59	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	9/25/2010	2,215	0	2,257	-42			0	-42				-42
60	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	10/25/2010	2,356	0	2,401	-45			0	-45				-45
61	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	11/25/2010	2,597	0	2,647	-50			0	-50				-50
62	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	12/25/2010	2,384	0	2,429	-45			0	-45				-45
63	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	1/25/2011	2,244	0	2,287	-43			0	-43				-43
64	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	2/25/2011	1,353	0	1,379	-26			0	-26				-26
65	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	3/25/2011	989	0	1,008	-19			0	-19				-19
66	FNMA POOL # AC8596 4 5% 4/01/41	3138A6KG4		2/11/2010	4/25/2011	986	0	1,005	-19			0	-19				-19
67	FNMA POOL # AC8596 4 5% 4/01/41	3138A6KG4		3/4/2011	6/25/2011	337	0	354	-17			0	-17				-17
68	FNMA POOL # AC8596 4 5% 4/01/41	3138A6KG4		2/16/2011	4/25/2011	88	0	89	-1			0	-1				-1
69	FNMA POOL # AC8596 4 5% 4/01/41	3138A6KG4		2/16/2011	5/25/2011	87	0	88	-1			0	-1				-1
70	FNMA POOL # AC8596 4 5% 4/01/41	3138A6KG4		2/16/2011	6/25/2011	79	0	80	-1			0	-1				-1
71	FNMA POOL # AC8596 4 5% 4/01/41	3138A6KG4		4/15/2011	6/25/2011	2,753	0	2,958	-205			0	-205				-205
72	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	7/25/2010	5,719	0	5,991	-272			0	-272				-272
73	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2010	4,447	0	4,658	-211			0	-211				-211
74	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	9/25/2010	4,950	0	5,185	-235			0	-235				-235
75	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	10/25/2010	4,876	0	5,108	-232			0	-232				-232
76	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	11/25/2010	6,965	0	7,295	-330			0	-330				-330
77	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	12/25/2010	5,216	0	5,464	-248			0	-248				-248
78	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	1/25/2011	6,204	0	6,499	-295			0	-295				-295
79	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	2/25/2011	8,327	0	8,723	-396			0	-396				-396
80	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	3/25/2011	4,157	0	4,354	-197			0	-197				-197

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

		Amount		Totals																1,611,260		0		1,611,260			
Long Term CG Distributions				13,840																							
Short Term CG Distributions				0																							
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses														
1	FNMA REMIC 2003-64 BC 5 5%	31393DKA8		5/20/2010	4/25/2011	3,984	0	4,173	-189			0	-189														
2	FNMA REMIC 2003-64 BC 5 5%	31393DKA8		5/20/2010	5/25/2011	5,181	0	5,427	-246			0	-246														
3	FNMA REMIC 2003-64 BC 5 5%	31393DKA8		5/20/2010	6/25/2011	4,005	0	4,195	-190			0	-190														
4	FED NATL MTGE ASS 2.625%	31398AB35		12/10/2009	12/10/2010	110,000	0	110,000	0			0	0														
5	FED NATL MTGE ASSN 3.0%	31398AYY2		10/2/2009	7/14/2010	15,760	0	15,327	433			0	433														
6	FED NATL MTGE ASSN 3.0%	31398AYY2		8/13/2009	7/14/2010	15,760	0	14,960	800			0	800														
7	FED NATL MTG ASSN 2.0%	31398AYY2		8/13/2009	6/23/2011	58,571	0	54,852	3,719			0	3,719														
8	FED NATL MTG ASSN 2.0%	31398AZF2		10/28/2009	7/15/2010	50,125	0	50,150	-25			0	-25														
9	FED NATL MTG ASSN 2.0%	31398AZF2		10/28/2009	9/28/2010	95,000	0	95,285	-285			0	-285														
0	FNMA POOL # 745418 5.5%	31403DDX4		6/20/2007	7/25/2010	417	0	414	3			0	3														
1	FNMA POOL # 745418 5.5%	31403DDX4		10/22/2008	7/25/2010	329	0	332	-3			0	-3														
2	FNMA POOL # 745418 5.5%	31403DDX4		6/20/2007	7/25/2010	1,206	0	1,197	9			0	9														
3	FNMA POOL # 745418 5.5%	31403DDX4		6/29/2007	7/25/2010	110	0	109	1			0	1														
4	FNMA POOL # 745418 5.5%	31403DDX4		6/20/2007	9/25/2010	478	0	475	3			0	3														
5	GEPMC 2004-C3 A3 4.865%	36828QHV1		2/1/2010	3/10/2011	413	0	424	-11			0	-11														
6	GEPMC 2004-C3 A3 4.865%	36828QHV1		2/2/2010	3/10/2011	488	0	501	-13			0	-13														
7	GEPMC 2004-C3 A3 4.865%	36828QHV1		2/1/2010	4/10/2011	23,430	0	24,060	-630			0	-630														
8	GEPMC 2004-C3 A3 4.865%	36828QHV1		2/2/2010	4/10/2011	27,690	0	28,458	-768			0	-768														
9	GEPMC 2004-C3 A3 4.865%	36828QHV1		2/1/2010	5/10/2011	5,815	0	5,971	-156			0	-156														
0	GEPMC 2004-C3 A3 4.865%	36828QHV1		2/2/2010	5/10/2011	6,872	0	7,063	-191			0	-191														
1	GEPMC 2004-C3 A3 4.865%	36828QHV1		2/1/2010	6/10/2011	7,929	0	8,142	-213			0	-213														
2	GEPMC 2004-C3 A3 4.865%	36828QHV1		2/2/2010	6/10/2011	9,370	0	9,630	-260			0	-260														
3	GENERAL ELECTRIC COMPANY	369604103		5/15/2006	7/14/2010	50,415	0	114,380	-63,965			0	-63,965														
4	GENERAL ELECTRIC COMPANY	369604103		5/15/2006	11/5/2010	8,087	0	16,831	-8,744			0	-8,744														
5	GENERAL ELECTRIC COMPANY	369604103		5/15/2006	12/20/2010	68,498	0	132,928	-64,430			0	-64,430														
6	GENERAL ELECTRIC COMPANY	369604103		5/15/2006	5/9/2011	59,264	0	101,671	-42,407			0	-42,407														
7	GENERAL ELEC CAP CRP 5.625%	36962G3H5		8/6/2009	7/14/2010	10,794	0	10,041	753			0	753														
8	GENERAL ELEC CAP CRP 5.625%	36962G3H5		1/22/2009	7/14/2010	26,985	0	23,504	3,481			0	3,481														
9	GILDANE ACTIVEWEAR INC	375916103		7/26/2010	8/17/2010	39,357	0	39,758	-401			0	-401														
0	GOLDMAN SACHS GROUP 3.625%	80738141EA41		4/19/2010	1/14/2011	10,357	0	10,251	106			0	106														
1	GOLDMAN SACHS GROUP 3.625%	80738141EA41		4/19/2010	1/18/2011	20,706	0	20,503	203			0	203														
2	GOLDMAN SACHS GROUP 3.625%	80738141EA41		4/19/2010	1/24/2011	20,703	0	20,503	200			0	200														
3	GOLDMAN SACHS GROUP 3.625%	80738141EA41		4/19/2010	1/28/2011	20,726	0	20,503	223			0	223														
4	GOLDMAN SACHS GRP 6.75%	10011238141GFD1		10/18/2007	7/14/2010	24,941	0	25,351	-410			0	-410														
5	GOODRICH CORP	382388106		5/15/2009	4/21/2011	14,931	0	7,422	7,509			0	7,509														
6	GOODRICH CORP	382388106		7/23/2010	4/21/2011	7,905	0	6,396	1,509			0	1,509														
7	GOODRICH CORP	382388106		12/23/2010	4/21/2011	7,905	0	7,968	-63			0	-63														
8	GOOGLE INC - CL A	38259P508		8/21/2009	7/14/2010	67,160	0	63,606	3,554			0	3,554														
9	GOOGLE INC - CL A	38259P508		1/8/2010	10/8/2010	17,596	0	19,773	-2,177			0	-2,177														
0	GOOGLE INC - CL A	38259P508		7/20/2010	10/8/2010	2,666	0	2,367	299			0	299														
1	GOOGLE INC - CL A	38259P508		8/21/2009	11/5/2010	8,109	0	6,036	2,073			0	2,073														
2	GOOGLE INC - CL A	38259P508		8/20/2010	11/5/2010	4,366	0	3,234	1,132			0	1,132														
3	GOOGLE INC - CL A	38259P508		7/20/2010	12/8/2010	11,739	0	9,469	2,270			0	2,270														
4	GOOGLE INC - CL A	38259P508		8/20/2010	12/20/2010	9,537	0	7,393	2,144			0	2,144														
5	GOOGLE INC - CL A	38259P508		6/5/2009	12/20/2010	85,836	0	63,726	22,110			0	22,110														
6	GOOGLE INC - CL A	38259P508		12/23/2010	4/11/2011	10,366	0	10,896	-530			0	-530														
7	FNMA POOL # AC8596 4.0%	101/2531417VRS4		2/11/2010	5/25/2011	953	0	971	-18			0	-18														
8	FNMA POOL # AC8596 4.0%	101/2531417VRS4		2/11/2010	6/25/2011	808	0	823	-15			0	-15														
9	FNMA POOL # MA0259 5.0%	12/01/3931417YJD0		10/9/2009	7/22/2010	187,077	0	181,790	5,287			0	5,287														
0	FNMA POOL # MA0259 5.0%	12/01/3931417YJD0		10/9/2009	7/25/2010	2,031	0	2,100	-69			0	-69														
1	FNMA POOL # AD0132 6%	9/12/03931418MEEB		9/23/2009	7/25/2010	563	0	593	-30			0	-30														
2	FNMA POOL # AD0132 6%	9/12/03931418MEEB		9/23/2009	8/25/2010	538	0	566	-28			0	-28														
3	FNMA POOL # AD0132 6%	9/12/03931418MEEB		9/23/2009	9/25/2010	601	0	633	-32			0	-32														
4	FNMA POOL # AD0132 6%	9/12/03931418MEEB		9/23/2009	10/25/2010	627	0	660	-33			0	-33														
5	FNMA POOL # AD0132 6%	9/12/03931418MEEB		9/23/2009	11/25/2010	528	0	556	-28			0	-28														
6	FNMA POOL # AD0132 6%	9/12/03931418MEEB		9/23/2009	12/25/2010	556	0	585	-29			0	-29														
7	FNMA POOL # AD0132 6%	9/12/03931418MEEB		9/23/2009	1/25/2011	468	0	493	-25			0	-25														
8	FNMA POOL # AC1520 4.0%	9/01/2431417KVN4		10/14/2009	9/25/2010	967	0	981	-14			0	-14														

Amount	Long Term CG Distributions		Totals											Short Term CG Distributions	
	CUSIP #	Kind(s) of Property Sold	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
0	13,840					54,069,234	0	52,457,974	1,611,260	0	0	0	1,611,260		
39	31417KVN4	FNMA POOL # AC1520 4 0% 9/01/24		10/14/2009	10/25/2010	1,469	0	1,491	-22			0	-22		
40	31417KVN4	FNMA POOL # AC1520 4 0% 9/01/24		10/14/2009	11/25/2010	525	0	532	-7			0	-7		
41	31417KVN4	FNMA POOL # AC1520 4 0% 9/01/24		10/14/2009	12/25/2010	644	0	653	-9			0	-9		
42	31417KVN4	FNMA POOL # AC1520 4 0% 9/01/24		10/14/2009	1/25/2011	1,230	0	1,248	-18			0	-18		
43	31417KVN4	FNMA POOL # AC1520 4 0% 9/01/24		10/14/2009	2/25/2011	1,355	0	1,375	-20			0	-20		
44	31417KVN4	FNMA POOL # AC1520 4 0% 9/01/24		10/14/2009	3/25/2011	1,084	0	1,084	-16			0	-16		
45	31417KVN4	FNMA POOL # AC1520 4 0% 9/01/24		10/14/2009	4/25/2011	511	0	518	-7			0	-7		
46	31417KVN4	FNMA POOL # AC1520 4 0% 9/01/24		10/14/2009	5/25/2011	1,723	0	1,749	-26			0	-26		
47	31417KVN4	FNMA POOL # AC1520 4 0% 9/01/24		10/14/2009	6/25/2011	1,026	0	1,042	-16			0	-16		
48	594918104	MICROSOFT CORPORATION		5/15/2006	5/2/2011	150,464	0	136,230	14,234			0	14,234		
49	594918104	MICROSOFT CORPORATION		10/10/2008	5/2/2011	14,301	0	11,754	2,547			0	2,547		
50	594918104	MICROSOFT CORPORATION		10/16/2008	5/2/2011	13,535	0	12,076	1,459			0	1,459		
51	594918AM6	MICROSOFT CORP 5 3% 2/08/41		2/3/2011	5/17/2011	10,518	0	9,915	603			0	603		
52	596278101	MIDDLEBY CORP		7/23/2010	12/14/2010	7,549	0	5,259	2,290			0	2,290		
53	596278101	MIDDLEBY CORP		11/2/2009	12/5/2011	17,058	0	9,473	7,585			0	7,585		
54	596278101	MIDDLEBY CORP		7/23/2010	1/25/2011	3,249	0	2,337	912			0	912		
55	596278101	MIDDLEBY CORP		12/23/2010	1/25/2011	7,310	0	7,742	-432			0	-432		
56	611742107	MONSTER WORLDWIDE INC		12/1/2010	12/1/2010	27,238	0	21,170	6,068			0	6,068		
57	611742107	MONSTER WORLDWIDE INC		10/29/2010	12/1/2010	11,424	0	8,895	2,529			0	2,529		
58	617446448	MORGAN STANLEY		5/21/2009	7/14/2010	7,328	0	8,157	-829			0	-829		
59	617446448	MORGAN STANLEY		5/7/2009	7/14/2010	21,732	0	23,166	-1,434			0	-1,434		
60	617446448	MORGAN STANLEY		5/7/2009	11/5/2010	4,757	0	4,849	-92			0	-92		
61	617446448	MORGAN STANLEY		5/7/2009	12/20/2010	36,211	0	37,174	-963			0	-963		
62	617446448	MORGAN STANLEY		5/7/2009	5/9/2011	20,277	0	21,819	-1,542			0	-1,542		
63	617446448	MORGAN STANLEY		5/10/2010	6/20/2011	57,431	0	72,968	-15,535			0	-15,535		
64	617446448	MORGAN STANLEY		7/20/2010	6/20/2011	56,527	0	61,723	-5,196			0	-5,196		
65	617446448	MORGAN STANLEY		12/23/2010	6/20/2011	7,462	0	9,029	-1,567			0	-1,567		
66	61748AAE6	MORGAN STANLEY GLOB 4 75% 4/01/11		12/11/2006	7/14/2010	5,094	0	4,853	241			0	241		
67	61748AAE6	MORGAN STANLEY GLOB 4 75% 4/01/11		3/15/2006	7/14/2010	30,563	0	28,384	2,179			0	2,179		
68	620076109	MOTOROLA INC		8/12/2010	11/5/2010	3,224	0	3,220	4			0	4		
69	620076109	MOTOROLA INC		8/12/2010	12/20/2010	27,082	0	24,635	2,447			0	2,447		
70	620076307	MOTOROLA INC		8/12/2010	2/7/2011	11	0	9	2			0	2		
71	620076307	MOTOROLA INC		8/12/2010	4/27/2011	20,180	0	15,087	5,093			0	5,093		
72	620076307	MOTOROLA INC		8/12/2010	4/27/2011	6,673	0	4,853	1,820			0	1,820		
73	620076307	MOTOROLA INC		8/12/2010	4/27/2011	62	0	45	17			0	17		
74	620076307	MOTOROLA INC		8/12/2010	4/27/2011	11,307	0	8,357	2,950			0	2,950		
75	620076307	MOTOROLA INC		8/12/2010	4/27/2011	23,911	0	17,976	5,935			0	5,935		
76	620076307	MOTOROLA INC		8/20/2010	4/27/2011	3,089	0	2,166	923			0	923		
77	620076307	MOTOROLA INC		8/12/2010	4/27/2011	10,318	0	7,680	2,638			0	2,638		
78	620097105	MOTOROLA MOBILITY HOLDINGS-W		8/12/2010	2/14/2011	7	0	7	0			0	0		
79	620097105	MOTOROLA MOBILITY HOLDINGS-W		8/12/2010	4/26/2011	10,222	0	11,934	-1,712			0	-1,712		
80	620097105	MOTOROLA MOBILITY HOLDINGS-W		8/12/2010	4/27/2011	3,123	0	3,559	-436			0	-436		
81	620097105	MOTOROLA MOBILITY HOLDINGS-W		8/12/2010	4/27/2011	29	0	33	-4			0	-4		
82	620097105	MOTOROLA MOBILITY HOLDINGS-W		8/12/2010	4/27/2011	5,292	0	6,128	-836			0	-836		
83	620097105	MOTOROLA MOBILITY HOLDINGS-W		8/12/2010	4/27/2011	6,819	0	8,031	-1,212			0	-1,212		
84	620097105	MOTOROLA MOBILITY HOLDINGS-W		8/20/2010	4/27/2011	1,446	0	1,589	-143			0	-143		
85	620097105	MOTOROLA MOBILITY HOLDINGS-W		8/12/2010	4/27/2011	4,829	0	5,632	-803			0	-803		
86	620097105	MOTOROLA MOBILITY HOLDINGS-W		8/12/2010	4/27/2011	3,591	0	4,278	-687			0	-687		
87	150870103	CELANESE CORP -SER A		9/20/2010	3/3/2011	32,168	0	24,609	7,559			0	7,559		
88	150870103	CELANESE CORP -SER A		12/23/2010	3/3/2011	10,444	0	10,220	224			0	224		
89	15201P109	CENTERSTATE BANKS, INC		1/6/2010	1/6/2011	5,634	0	5,634	0			0	0		
90	15201P109	CENTERSTATE BANKS, INC		1/7/2010	1/6/2011	5,711	0	7,512	-1,801			0	-1,801		
91	15201P109	CENTERSTATE BANKS, INC		7/23/2010	1/6/2011	6,375	0	7,314	-939			0	-939		
92	38259P508	GOOGLE INC - CL A		7/20/2010	4/11/2011	14,398	0	11,837	2,561			0	2,561		
93	38259P508	GOOGLE INC - CL A		5/15/2009	4/21/2011	73,399	0	54,912	18,487			0	18,487		
94	38259P508	GOOGLE INC - CL A		7/20/2010	4/21/2011	71,826	0	64,864	6,962			0	6,962		
95	38259P508	GOOGLE INC - CL A		6/5/2009	5/2/2011	25,906	0	21,242	4,664			0	4,664		
	38259P508	GOOGLE INC - CL A		6/5/2009	5/2/2011	59,887	0	49,122	10,765			0	10,765		

Long Term CG Distributions Short Term CG Distributions		Amount		Totals													1,611,260		0		1,611,260		0		0	
		13,840	0	CUSIP #	Kind(s) of Property Sold	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses										
17	GOOGLE INC - CL A	38259P508			6/5/2009	5/9/2011		37,597	0	30,978	6,619			0		6,619						1,611,260				
18	GREEN MOUNTAIN COFFEE ROASTE	393122106			1/11/2011	2/14/2011		38,334	0	31,844	6,490			0		6,490										
19	GUESS? INC	401617105			10/15/2010	12/1/2010		14,087	0	12,941	1,146			0		1,146										
20	GUESS? INC	401617105			7/8/2010	1/10/2011		11,115	0	8,653	2,462			0		2,462										
21	GUESS? INC	401617105			7/23/2010	1/10/2011		7,267	0	6,402	865			0		865										
22	GUESS? INC	401617105			10/15/2010	1/10/2011		3,420	0	3,451	-31			0		-31										
23	PHOTONICS INC	719405102			7/23/2010	1/6/2011		8,006	0	6,912	1,094			0		1,094										
24	PHOTONICS INC	719405102			12/23/2010	1/6/2011		7,105	0	7,525	-420			0		-420										
25	PHOTONICS INC	719405102			4/27/2010	1/6/2011		5,116	0	5,059	57			0		57										
26	POTASH CORP OF SASKATCHEWAN INC	73755L107			7/26/2010	8/20/2010		11,222	0	7,486	3,726			0		3,726										
27	PRAXAIR INC	74005P104			5/15/2006	7/14/2010		29,610	0	20,039	9,571			0		9,571										
28	PRAXAIR INC	74005P104			8/20/2010	11/5/2010		5,553	0	5,284	259			0		259										
29	PRAXAIR INC	74005P104			5/15/2006	12/20/2010		39,815	0	23,379	16,436			0		16,436										
30	PRAXAIR INC	74005P104			5/15/2006	5/9/2011		25,084	0	13,360	11,724			0		11,724										
1	PRICELINE COM INC	741503403			7/13/2010	11/10/2010		20,095	0	10,264	9,831			0		9,831										
2	PRICELINE COM INC	741503403			7/23/2010	11/10/2010		12,141	0	6,612	5,529			0		5,529										
3	PROCTER & GAMBLE CO	742718109			5/15/2006	7/14/2010		45,559	0	40,384	5,175			0		5,175										
4	PROCTER & GAMBLE CO	742718109			8/20/2010	11/5/2010		7,134	0	6,601	533			0		533										
5	PROCTER & GAMBLE CO	742718109			8/20/2010	12/20/2010		652	0	600	52			0		52										
6	PROCTER & GAMBLE CO	742718109			5/15/2006	12/20/2010		54,792	0	46,469	8,323			0		8,323										
7	PROCTER & GAMBLE CO	742718109			5/15/2006	5/9/2011		31,958	0	27,107	4,851			0		4,851										
8	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	7/10/2010		3,078	0	3,197	-119			0		-119										
9	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	8/10/2010		25,714	0	26,707	-993			0		-993										
10	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	9/10/2010		5,866	0	6,092	-226			0		-226										
11	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	10/10/2010		12,700	0	13,191	-491			0		-491										
12	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	11/10/2010		16,604	0	17,246	-642			0		-642										
13	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	12/10/2010		21,183	0	22,001	-818			0		-818										
14	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	1/10/2011		13,681	0	14,210	-529			0		-529										
15	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	2/10/2011		9,311	0	9,671	-360			0		-360										
16	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	3/10/2011		4,989	0	5,181	-192			0		-192										
17	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	4/10/2011		16,531	0	17,169	-638			0		-638										
18	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/5/2010	7/14/2010		72,035	0	72,641	-606			0		-606										
19	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/5/2010	11/5/2010		10,656	0	10,762	-106			0		-106										
20	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/5/2010	12/20/2010		57,560	0	61,207	-3,647			0		-3,647										
21	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/5/2010	12/20/2010		20,874	0	22,150	-1,276			0		-1,276										
22	PUBLIC SVC ENTERPRISE GROUP INC	744573106			5/20/2010	4/4/2011		20,901	0	20,868	33			0		33										
23	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/4/2010	4/4/2011		308	0	335	-27			0		-27										
24	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/4/2010	4/4/2011		69,365	0	75,418	-6,053			0		-6,053										
25	PUBLIC SVC ENTERPRISE GROUP INC	744573106			8/20/2010	4/4/2011		11,098	0	11,420	-322			0		-322										
26	PUBLIC SVC ENTERPRISE GROUP INC	744573106			5/20/2010	4/4/2011		18,929	0	18,926	3			0		3										
27	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/5/2010	4/4/2011		15,460	0	16,780	-1,320			0		-1,320										
28	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/4/2010	4/4/2011		6,803	0	7,374	-571			0		-571										
29	PUBLIC SVC ENTERPRISE GROUP INC	744573106			5/20/2010	4/5/2011		39,356	0	39,270	88			0		88										
30	PUBLIC SVC ENTERPRISE GROUP INC	744573106			5/20/2010	4/5/2011		81,600	0	81,498	102			0		102										
31	PUBLIC SVC ENTERPRISE GROUP INC	744573106			5/20/2010	4/6/2011		42,299	0	41,951	348			0		348										
32	QEP RESOURCES INC	74733V100			5/15/2009	7/2/2010		40,386	0	31,912	8,474			0		8,474										
33	QUALCOMM INC	747525103			1/6/2010	7/14/2010		33,465	0	43,731	-10,266			0		-10,266										
34	QUALCOMM INC	747525103			1/6/2010	11/5/2010		9,082	0	9,131	-49			0		-49										
35	QUALCOMM INC	747525103			1/6/2010	12/20/2010		73,819	0	71,604	2,215			0		2,215										
36	U S TREASURY NOTE 2 375% 7/31/17	912828NR7			11/1/2010	3/31/2011		4,915	0	5,169	-254			0		-254										
37	U S TREASURY NOTE 2 375% 7/31/17	912828NR7			11/1/2010	4/8/2011		19,499	0	20,675	-1,176			0		-1,176										
38	U S TREASURY NOTE 2 625% 8/15/20	912828NT3			8/24/2010	11/9/2010		64,779	0	65,787	-1,008			0		-1,008										
39	UNITED STATES TREAS 0 75% 8/15/13	912828PBU0			8/12/2010	10/19/2010		5,035	0	4,990	45			0		45										
40	U S TREASURY NOTE 0 5% 10/15/13	912828PB0			10/19/2010	12/13/2010		34,583	0	34,950	-367			0		-367										
41	U S TREASURY NOTE 0 5% 10/15/13	912828PB0			10/19/2010	6/30/2011		9,984	0	9,986	-2			0		-2										
42	U S TREASURY NOTE 0 5% 10/15/13	912828PB0			10/12/2010	6/30/2011		4,992	0	4,990	2			0		2										
43	U S TREASURY NOTE 2 625% 11/15/22	912828PC8			12/8/2010	12/17/2010		238,195	0	241,619	-3,424			0		-3,424										
44	AT & T INC	00206R102			1/18/2007	12/20/2010		70,566	0	84,775	-14,209			0		-14,209										

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

Long Term CG Distributions										Amount						
Short Term CG Distributions										13,840						
										0						
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
15	AT&T INC	00206R102		1/18/2007	5/9/2011		44,777	0	50,094	-5,317			0			-5,317
16	CENTERSTATE BANKS, INC	15201P109		7/23/2010	1/7/2011		485	0	567	-82			0			-82
17	CENTERSTATE BANKS, INC	15201P109		12/24/2009	1/7/2011		454	0	651	-197			0			-197
18	CENTERSTATE BANKS, INC	15201P109		12/23/2009	1/7/2011		5,528	0	7,979	-2,451			0			-2,451
19	CENTURY ALUM CO	156431108		4/19/2011	6/6/2011		2,347	0	2,898	-551			0			-551
20	CENTURY ALUM CO	156431108		4/19/2011	6/6/2011		5,614	0	6,883	-1,269			0			-1,269
21	CENTURY ALUM CO	156431108		4/19/2011	6/7/2011		17,018	0	20,650	-3,632			0			-3,632
22	CCMSC 2000-3 A2 7 31898% 10/15/32	161505GM8		3/12/2010	7/16/2010		23,862	0	24,251	-389			0			-389
23	CCMSC 2000-3 A2 7 31898% 10/15/32	161505GM8		3/24/2010	7/16/2010		9,826	0	9,961	-135			0			-135
24	CCMSC 2000-3 A2 7 31898% 10/15/32	161505GM8		4/5/2010	7/16/2010		2,807	0	2,848	-41			0			-41
25	CCMSC 2000-3 A2 7 31898% 10/15/32	161505GM8		4/9/2010	7/16/2010		10,527	0	10,673	-146			0			-146
26	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	8/16/2010		30,205	0	30,697	-492			0			-492
27	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	8/16/2010		12,437	0	12,609	-172			0			-172
28	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/5/2010	8/16/2010		3,554	0	3,606	-52			0			-52
29	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/9/2010	8/16/2010		13,326	0	13,510	-184			0			-184
30	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/12/2010	9/15/2010		21,122	0	21,466	-344			0			-344
31	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		3/24/2010	9/15/2010		1,136	0	1,152	-16			0			-16
32	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/5/2010	9/15/2010		75	0	76	-1			0			-1
33	CCMSC 2000-3 A2 7 319% 10/15/32	161505GM8		4/9/2010	9/15/2010		282	0	286	-4			0			-4
34	CHIMERA INVESTMENT CORP	16934Q109		8/17/2009	1/12/2011		12,474	0	11,304	1,170			0			1,170
35	CHIMERA INVESTMENT CORP	16934Q109		7/23/2010	1/12/2011		7,735	0	7,334	401			0			401
36	CHIMERA INVESTMENT CORP	16934Q109		12/23/2010	1/12/2011		6,804	0	7,140	-336			0			-336
37	CHINA DIGITAL TV HOLDING-ADR	16938G107		3/4/2010	3/3/2011		663	0	751	-88			0			-88
38	CHINA DIGITAL TV HOLDING-ADR	16938G107		3/4/2010	3/3/2011		330	0	375	-45			0			-45
39	CHINA DIGITAL TV HOLDING-ADR	16938G107		3/4/2010	3/3/2011		132	0	150	-18			0			-18
40	CHINA DIGITAL TV HOLDING-ADR	16938G107		12/23/2010	3/4/2011		1,120	0	1,238	-118			0			-118
41	CHINA DIGITAL TV HOLDING-ADR	16938G107		1/6/2010	3/4/2011		1,581	0	1,670	-89			0			-89
42	CHINA DIGITAL TV HOLDING-ADR	16938G107		3/4/2010	3/4/2011		3,089	0	3,528	-439			0			-439
43	CHINA DIGITAL TV HOLDING-ADR	16938G107		12/23/2010	3/4/2011		8,085	0	8,954	-869			0			-869
44	CHINA DIGITAL TV HOLDING-ADR	16938G107		1/6/2010	3/7/2011		1,525	0	1,670	-145			0			-145
45	CHINA DIGITAL TV HOLDING-ADR	16938G107		1/6/2010	3/7/2011		509	0	557	-48			0			-48
46	CHINA DIGITAL TV HOLDING-ADR	16938G107		1/6/2010	3/8/2011		2,291	0	2,575	-284			0			-284
47	CHINA DIGITAL TV HOLDING-ADR	16938G107		1/6/2010	3/8/2011		3,446	0	3,897	-451			0			-451
48	CHINA DIGITAL TV HOLDING-ADR	16938G107		7/9/2010	8/15/2010		738	0	789	-51			0			-51
49	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	9/15/2010		3,683	0	3,904	-221			0			-221
50	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		7/9/2010	9/15/2010		958	0	1,023	-65			0			-65
51	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	10/15/2010		3,894	0	4,128	-234			0			-234
52	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		7/9/2010	10/15/2010		1,012	0	1,082	-70			0			-70
53	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	11/11/2010		95,024	0	94,717	307			0			307
54	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	11/11/2010		24,706	0	24,830	-124			0			-124
55	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	11/15/2010		4,260	0	4,515	-255			0			-255
56	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		7/9/2010	11/15/2010		1,107	0	1,184	-77			0			-77
57	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	7/15/2010		1,327	0	1,308	19			0			19
58	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	8/15/2010		2,224	0	2,194	30			0			30
59	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	9/15/2010		1,814	0	1,791	23			0			23
60	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	10/15/2010		2,219	0	2,193	26			0			26
61	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	11/15/2010		2,532	0	2,503	29			0			29
62	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	12/15/2010		2,462	0	2,436	26			0			26
63	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	7/15/2010		3,240	0	3,434	-194			0			-194
64	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	8/15/2010		2,839	0	3,009	-170			0			-170
65	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	1/15/2011		1,700	0	1,682	18			0			18
66	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	2/15/2011		943	0	934	9			0			9
67	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	3/15/2011		841	0	833	8			0			8
68	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	4/15/2011		471	0	466	5			0			5
69	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	5/15/2011		856	0	847	9			0			9
70	FHLMC GOLD G12633 5.0% 4/01/22	3128P7J79		8/20/2008	6/15/2011		269	0	266	3			0			3
71	FHLMC GOLD G12633 5.0% 4/01/22	3128P7KF9		8/20/2008	7/15/2010		1,073	0	1,058	15			0			15
72	FHLMC GOLD G12633 5.0% 4/01/22	3128P7KF9		8/20/2008	8/15/2010		2,502	0	2,469	33			0			33

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions						13,840							
	Short Term CG Distributions						0							
1	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	9/15/2010		2,492	0	2,461	31			0	1,611,260
2	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	10/15/2010		2,303	0	2,277	26			0	26
3	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		8/20/2008	11/15/2010		1,060	0	1,038	12			0	12
4	AT&T INC 5.8% 2/15/19	00206RAR3		10/27/2009	3/24/2011		39,089	0	37,512	1,577			0	1,577
5	AT&T INC 5.8% 2/15/19	00206RAR3		10/27/2009	4/26/2011		55,994	0	53,588	2,406			0	2,406
6	AXA FINL INC 7.75% 8/01/10	002451AA0		9/20/2007	8/1/2010		40,000	0	42,655	-2,655			0	-2,655
7	AXA FINL INC 7.75% 8/01/10	002451AA0		6/8/2007	8/1/2010		100,000	0	106,185	-6,185			0	-6,185
8	ABBOTT LABORATORIES	002824100		5/15/2009	12/8/2010		38,134	0	36,191	1,943			0	1,943
9	ABBOTT LABORATORIES	002824100		7/20/2010	12/8/2010		37,669	0	38,190	-521			0	-521
10	ACERGY SA-SPON ADR	00443E104		7/26/2010	12/22/2010		16,293	0	10,467	5,826			0	5,826
11	ACERGY SA-SPON ADR	00443E104		7/26/2010	12/22/2010		45,704	0	27,003	18,701			0	18,701
12	ACME PACKET INC	004764106		12/23/2010	1/1/2011		15,534	0	14,266	1,268			0	1,268
13	ADVANCED ENERGY INDS INC	007973100		7/23/2010	9/23/2010		9,592	0	13,709	-4,117			0	-4,117
14	ADVANCED ENERGY INDS INC	007973100		1/19/2010	9/23/2010		7,194	0	9,522	-2,328			0	-2,328
15	ADVANCED ENERGY INDS INC	007973100		1/19/2010	9/23/2010		4,067	0	5,237	-1,170			0	-1,170
16	ADVANCED ENERGY INDS INC	007973100		3/12/2010	9/23/2010		4,560	0	5,686	-1,126			0	-1,126
17	AGRIUM INC	008916108		9/30/2010	1/25/2011		37,983	0	32,994	4,989			0	4,989
18	AGRIUM INC	008916108		12/23/2010	1/25/2011		12,085	0	11,763	322			0	322
19	AIR PRODS & CHEMS INC	009158106		5/15/2009	10/29/2010		52,756	0	38,542	14,214			0	14,214
20	AIR PRODS & CHEMS INC	009158106		2/24/2010	10/29/2010		11,082	0	9,106	1,956			0	1,956
21	AIR PRODS & CHEMS INC	009158106		7/20/2010	10/29/2010		62,116	0	50,668	11,448			0	11,448
22	ALEXION PHARMACEUTICALS INC	015351109		7/15/2009	10/29/2010		18,393	0	10,449	7,944			0	7,944
23	ALEXION PHARMACEUTICALS INC	015351109		8/4/2009	10/29/2010		6,131	0	4,025	2,106			0	2,106
24	ALEXION PHARMACEUTICALS INC	015351109		7/23/2010	10/29/2010		14,987	0	11,478	3,511			0	3,511
25	ALLERGAN INC	018490102		4/7/2010	10/18/2010		65,444	0	57,998	7,446			0	7,446
26	ALLERGAN INC	018490102		7/20/2010	10/18/2010		62,567	0	54,568	7,999			0	7,999
27	ALLIANCE DATA SYS CORP	018581108		5/29/2008	7/14/2010		29,773	0	30,974	-1,201			0	-1,201
28	ALLIANCE DATA SYS CORP	018581108		5/29/2008	11/5/2010		5,050	0	4,859	191			0	191
29	ALLIANCE DATA SYS CORP	018581108		5/29/2008	12/20/2010		26,059	0	22,472	3,587			0	3,587
30	ALLIANCE DATA SYS CORP	018581108		5/28/2008	12/20/2010		15,495	0	13,150	2,345			0	2,345
31	ALLIANCE DATA SYS CORP	018581108		5/28/2008	12/20/2010		18,186	0	11,955	6,231			0	6,231
32	ALLIANCE DATA SYS CORP	018581108		5/28/2008	5/9/2011		12,730	0	8,310	4,420			0	4,420
33	ALLIANCE HEALTHCARE SERVICES	018606202		3/16/2010	10/29/2010		2,169	0	3,156	-987			0	-987
34	ALLIANCE HEALTHCARE SERVICES	018606202		3/17/2010	10/29/2010		2,207	0	3,346	-1,139			0	-1,139
35	ALLIANCE HEALTHCARE SERVICES	018606202		3/18/2010	10/29/2010		2,207	0	3,393	-1,186			0	-1,186
36	ALLIANCE HEALTHCARE SERVICES	018606202		7/23/2010	10/29/2010		4,114	0	4,257	-143			0	-143
37	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/20/2010	11/5/2010		3,828	0	3,516	312			0	312
38	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/20/2010	12/20/2010		586	0	527	59			0	59
39	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	12/20/2010		29,114	0	25,747	3,367			0	3,367
40	COMMIT TO PUR FNMA SF 4/01/41	01F0406C4		3/8/2011	4/8/2011		136,588	0	136,719	-131			0	-131
41	COMMIT TO PUR FNMA SFM 12/01/40	01F0406C6		11/12/2010	12/9/2010		249,883	0	255,957	-6,074			0	-6,074
42	COMMIT TO PUR FNMA SFM 12/01/40	01F0406C6		11/19/2010	12/9/2010		139,978	0	142,188	-2,210			0	-2,210
43	ALSTOM SA-SPON ADR	021244207		7/26/2010	4/28/2011		32,093	0	24,837	7,256			0	7,256
44	AMAZON COM INC	023135106		5/2/2011	5/9/2011		28,750	0	28,746	4			0	4
45	AMERICAN EAGLE OUTFITTERS INC NE	02553E106		11/6/2009	7/8/2010		2,321	0	3,168	-847			0	-847
46	AMERICAN EAGLE OUTFITTERS INC NE	02553E106		11/6/2009	7/8/2010		4,987	0	6,810	-1,823			0	-1,823
47	AMERICAN EXPRESS CO	025816109		6/21/2010	7/14/2010		46,014	0	45,031	983			0	983
48	AMERICAN EXPRESS CO	025816109		6/21/2010	11/5/2010		6,990	0	6,797	193			0	193
49	AMERICAN EXPRESS CO	025816109		6/21/2010	12/20/2010		51,666	0	51,829	-163			0	-163
50	AMERICAN EXPRESS CO	025816109		6/21/2010	5/9/2011		36,153	0	30,587	5,566			0	5,566
51	AMERICAN SUPERCONDUCTOR CORP	030111108		4/23/2010	3/21/2011		12,052	0	16,598	-4,546			0	-4,546
52	AMERICAN SUPERCONDUCTOR CORP	030111108		7/23/2010	3/21/2011		7,648	0	10,316	-2,668			0	-2,668
53	AMERICAN SUPERCONDUCTOR CORP	030111108		12/23/2010	3/21/2011		6,721	0	8,294	-1,573			0	-1,573
54	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	7/14/2010		23,899	0	11,692	12,207			0	12,207
55	AMERIPRISE FINANCIAL INC	03076C106		8/20/2010	11/5/2010		4,304	0	3,459	845			0	845
56	AMERIPRISE FINANCIAL INC	03076C106		8/20/2010	12/20/2010		1,096	0	865	231			0	231
57	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	12/20/2010		37,272	0	13,034	24,238			0	24,238
58	AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	5/9/2011		32,127	0	31,259	868			0	868

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
		Long Term CG Distributions	Short Term CG Distributions												
		13,840	0				54,069,234	0	52,457,974	1,611,260	0	0	0	0	1,611,260
1	AMGEN INC	031162100			10/29/2008	7/14/2010		11,521	0	12,832	-1,311			0	-1,311
2	AMGEN INC	031162100			4/24/2009	7/14/2010		15,187	0	14,365	822			0	822
3	AMGEN INC	031162100			4/24/2009	8/10/2010		41,266	0	36,656	4,610			0	4,610
4	AMGEN INC	031162100			4/24/2009	8/11/2010		95,828	0	88,173	7,655			0	7,655
5	AMGEN INC	031162100			4/24/2009	8/11/2010		26,380	0	23,911	2,469			0	2,469
6	AMYLIN PHARMACEUTICALS INC	032346108			6/21/2010	7/14/2010		21,307	0	22,244	-937			0	-937
7	AMYLIN PHARMACEUTICALS INC	032346108			6/18/2010	7/14/2010		14,330	0	14,833	-503			0	-503
8	AMYLIN PHARMACEUTICALS INC	032346108			8/20/2010	11/5/2010		3,626	0	5,533	-1,907			0	-1,907
9	AMYLIN PHARMACEUTICALS INC	032346108			6/18/2010	12/20/2010		25,350	0	32,983	-7,633			0	-7,633
10	AMYLIN PHARMACEUTICALS INC	032346108			8/20/2010	12/20/2010		600	0	790	-180			0	-180
11	FHLMC GOLD C91194	5 0% 7/01/28			8/20/2008	12/15/2010		3,032	0	3,000	32			0	32
12	FHLMC GOLD C91194	5 0% 7/01/28			8/20/2008	1/15/2011		2,970	0	2,939	31			0	31
13	FHLMC GOLD C91194	5 0% 7/01/28			8/20/2008	2/15/2011		2,865	0	2,836	29			0	29
14	FHLMC GOLD C91194	5 0% 7/01/28			8/20/2008	3/15/2011		1,255	0	1,243	12			0	12
15	FHLMC GOLD C91194	5 0% 7/01/28			8/20/2008	4/15/2011		1,119	0	1,108	11			0	11
16	FHLMC GOLD C91194	5 0% 7/01/28			8/20/2008	5/15/2011		1,601	0	1,588	15			0	15
17	FHLMC GOLD C91194	5 0% 7/01/28			8/20/2008	6/15/2011		454	0	450	4			0	4
18	FHLMC GOLD J10276	4 5% 5/01/23			8/5/2009	7/15/2010		192	0	197	-5			0	-5
19	FHLMC GOLD J10276	4 5% 5/01/23			8/5/2009	8/15/2010		195	0	201	-6			0	-6
20	FHLMC GOLD J10276	4 5% 5/01/23			8/5/2009	9/15/2010		196	0	202	-6			0	-6
21	FHLMC GOLD J10276	4 5% 5/01/23			8/5/2009	10/15/2010		195	0	201	-6			0	-6
22	FHLMC GOLD J10276	4 5% 5/01/23			8/5/2009	11/15/2010		196	0	202	-6			0	-6
23	FNMA POOL # AD0132	6% 9/1/2039			9/23/2009	2/25/2011		528	0	555	-27			0	-27
24	FNMA POOL # AD0132	6% 9/1/2039			9/23/2009	3/25/2011		419	0	441	-22			0	-22
25	FNMA POOL # AD0132	6% 9/1/2039			9/23/2009	4/25/2011		429	0	452	-23			0	-23
26	FNMA POOL # AD0132	6% 9/1/2039			9/23/2009	5/25/2011		393	0	413	-20			0	-20
27	FNMA POOL # AD0132	6% 9/1/2039			9/23/2009	6/25/2011		306	0	322	-16			0	-16
28	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	7/25/2010		4,500	0	4,801	-301			0	-301
29	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	7/27/2010		57,040	0	55,846	1,194			0	1,194
30	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	8/25/2010		3,178	0	3,391	-213			0	-213
31	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	9/25/2010		2,778	0	2,964	-186			0	-186
32	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	10/25/2010		2,938	0	3,135	-197			0	-197
33	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	11/25/2010		2,374	0	2,533	-159			0	-159
34	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	12/25/2010		2,577	0	2,749	-172			0	-172
35	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	1/25/2011		2,356	0	2,513	-157			0	-157
36	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	2/25/2011		1,957	0	2,088	-131			0	-131
37	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	3/25/2011		2,077	0	2,216	-139			0	-139
38	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	4/25/2011		1,897	0	2,024	-127			0	-127
39	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	5/25/2011		1,905	0	2,033	-128			0	-128
40	FNMA POOL # AD0207	6 0% 10/01/38			4/26/2010	6/25/2011		1,654	0	1,764	-110			0	-110
41	FNMA POOL # AD02351	4 0% 3/01/25			12/13/2010	1/25/2011		1,685	0	1,733	-48			0	-48
42	FNMA POOL # AD02351	4 0% 3/01/25			12/13/2010	2/25/2011		807	0	830	-23			0	-23
43	FNMA POOL # AD02351	4 0% 3/01/25			12/13/2010	4/25/2011		902	0	928	-26			0	-26
44	FNMA POOL # AD02351	4 0% 3/01/25			3/9/2011	4/25/2011		322	0	333	-11			0	-11
45	FNMA POOL # AD02351	4 0% 3/01/25			12/13/2010	5/25/2011		286	0	295	-9			0	-9
46	FNMA POOL # AD02351	4 0% 3/01/25			3/9/2011	5/25/2011		102	0	106	-4			0	-4
47	FNMA POOL # AD02351	4 0% 3/01/25			12/13/2010	6/25/2011		292	0	301	-9			0	-9
48	FNMA POOL # AD02351	4 0% 3/01/25			3/9/2011	6/25/2011		104	0	108	-4			0	-4
49	FNMA POOL # AD02351	4 0% 3/01/25			5/5/2010	7/25/2010		1,080	0	1,092	-12			0	-12
50	FNMA POOL # AD02351	4 0% 3/01/25			5/5/2010	8/25/2010		2,261	0	2,285	-24			0	-24
51	FNMA POOL # AD02351	4 0% 3/01/25			5/5/2010	9/25/2010		3,871	0	3,913	-42			0	-42
52	FNMA POOL # AD02351	4 0% 3/01/25			5/5/2010	10/25/2010		5,557	0	5,616	-59			0	-59
53	FNMA POOL # AD02351	4 0% 3/01/25			5/5/2010	11/25/2010		7,821	0	7,905	-84			0	-84
54	FNMA POOL # AD02351	4 0% 3/01/25			5/5/2010	12/25/2010		6,088	0	6,153	-65			0	-65
55	FNMA POOL # AD02351	4 0% 3/01/25			5/5/2010	1/25/2011		5,276	0	5,332	-56			0	-56
56	FNMA POOL # AD02351	4 0% 3/01/25			5/5/2010	2/25/2011		2,059	0	2,081	-22			0	-22
57	FNMA POOL # AD02351	4 0% 3/01/25			5/5/2010	3/25/2011		1,514	0	1,531	-17			0	-17
58	FNMA POOL # AD02351	4 0% 3/01/25			5/5/2010	4/25/2011		846	0	855	-9			0	-9

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										13,840			
										0			
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
9	FNMA POOL # AD5672 4 5% 5/01/40	314181TJ57		5/5/2010	5/19/2011	177,112	0	173,400	3,712			0	3,712
0	FNMA POOL # AD5672 4 5% 5/01/40	314181TJ57		5/5/2010	5/25/2011	589	0	595	-6			0	-6
1	FNMA POOL # AD5672 4 5% 5/01/40	314181TJ57		5/5/2010	6/25/2011	1,005	0	1,016	-11			0	-11
2	FERRO CORP	315405100		11/23/2009	5/17/2011	5,131	0	2,840	2,291			0	2,291
3	NATIONAL FINANCIAL PARTNERS	63607P208		12/23/2010	6/30/2011	464	0	543	-79			0	-79
4	NATIONAL FINANCIAL PARTNERS	63607P208		9/2/2010	6/30/2011	3,480	0	3,458	22			0	22
5	NATIONAL FINANCIAL PARTNERS	63607P208		12/23/2010	6/30/2011	6,365	0	7,469	-1,104			0	-1,104
6	NEW JERSEY RES CORP	646025106		5/15/2009	2/10/2011	11,381	0	8,805	2,576			0	2,576
7	NEW JERSEY RES CORP	646025106		8/4/2009	2/10/2011	3,658	0	3,446	212			0	212
8	NEW JERSEY RES CORP	646025106		7/23/2010	2/10/2011	9,348	0	8,535	813			0	813
9	NEW JERSEY RES CORP	646025106		12/23/2010	2/10/2011	8,129	0	8,708	-579			0	-579
0	NEW YORK NY 5 817% 10/01/31	649666H41		10/7/2010	10/14/2010	24,688	0	25,000	-312			0	-312
1	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	12/20/2010	6,900	0	8,967	-2,067			0	-2,067
2	AMYLIN PHARMACEUTICALS INC	032346108		6/18/2010	3/3/2011	14,370	0	24,174	-9,804			0	-9,804
3	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	3/3/2011	3,855	0	6,589	-2,734			0	-2,734
4	AMYLIN PHARMACEUTICALS INC	032346108		6/21/2010	3/3/2011	5,725	0	9,773	-4,048			0	-4,048
5	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/3/2011	29,995	0	48,352	-18,357			0	-18,357
6	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/3/2011	12,769	0	20,646	-7,877			0	-7,877
7	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/4/2011	3,105	0	5,093	-1,988			0	-1,988
8	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/4/2011	16,432	0	27,228	-10,796			0	-10,796
9	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/22/2008	9/25/2010	377	0	380	-3			0	-3
0	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	9/25/2010	1,384	0	1,374	10			0	10
1	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	9/25/2010	126	0	125	1			0	1
2	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		8/2/2010	9/25/2010	1,761	0	1,900	-139			0	-139
3	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	11/25/2010	480	0	477	3			0	3
4	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/22/2008	11/25/2010	379	0	382	-3			0	-3
5	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	11/25/2010	1,389	0	1,380	9			0	9
6	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	11/25/2010	126	0	125	1			0	1
7	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		8/2/2010	11/25/2010	1,767	0	1,906	-139			0	-139
8	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/19/2010	11/25/2010	252	0	273	-21			0	-21
9	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	12/25/2010	502	0	499	3			0	3
0	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/22/2008	12/25/2010	396	0	399	-3			0	-3
1	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	12/25/2010	1,452	0	1,444	8			0	8
2	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	12/25/2010	132	0	131	1			0	1
3	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		8/2/2010	12/25/2010	1,848	0	1,994	-146			0	-146
4	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/19/2010	12/25/2010	264	0	286	-22			0	-22
5	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	1/25/2011	489	0	486	3			0	3
6	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/22/2008	1/25/2011	386	0	389	-3			0	-3
7	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	1/25/2011	1,414	0	1,406	8			0	8
8	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	1/25/2011	129	0	128	1			0	1
9	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		8/2/2010	1/25/2011	1,800	0	1,942	-142			0	-142
0	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/19/2010	1/25/2011	257	0	278	-21			0	-21
1	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	3/25/2011	329	0	328	1			0	1
2	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/22/2008	3/25/2011	260	0	262	-2			0	-2
3	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	3/25/2011	953	0	948	5			0	5
4	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	3/25/2011	87	0	86	1			0	1
5	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		8/2/2010	3/25/2011	1,213	0	1,309	-96			0	-96
6	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/19/2010	3/25/2011	173	0	188	-15			0	-15
7	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		2/18/2011	3/25/2011	130	0	139	-9			0	-9
8	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	4/20/2011	13,669	0	12,654	1,015			0	1,015
9	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/22/2008	4/20/2011	13,342	0	12,512	830			0	830
0	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	4/20/2011	3,973	0	3,678	295			0	295
1	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		8/2/2010	4/20/2011	56,334	0	56,547	-213			0	-213
2	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/19/2010	4/20/2011	8,048	0	8,101	-53			0	-53
3	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		2/18/2011	4/20/2011	6,036	0	6,018	18			0	18
4	GUESS? INC	401617105		12/23/2010	1/10/2011	6,840	0	7,542	-702			0	-702
5	GULFPORT ENERGY CORP	402635304		5/13/2010	10/7/2010	1,164	0	1,142	22			0	22
6	GULFPORT ENERGY CORP	402635304		5/11/2010	10/8/2010	2,014	0	1,834	180			0	180
										0		1,611,260	
										0		1,611,260	

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	13,940												
	Short Term CG Distributions	0												
17	GULFPORT ENERGY CORP	402635304		7/23/2010	10/8/2010		3,164	0	2,983	181			0	1,611,260
18	GULFPORT ENERGY CORP	402635304		5/12/2010	10/8/2010		4,028	0	3,823	205			0	205
19	GULFPORT ENERGY CORP	402635304		5/13/2010	10/8/2010		863	0	857	6			0	6
10	GULFPORT ENERGY CORP	402635304		7/23/2010	10/8/2010		1,583	0	1,492	91			0	91
11	GYMBOREE CORP	403777105		2/4/2010	10/12/2010		25,307	0	16,032	9,275			0	9,275
12	GYMBOREE CORP	403777105		7/23/2010	10/12/2010		14,924	0	10,253	4,671			0	4,671
13	HSBC FINANCE CORP 5.0% 6/30/15	404239CS9		8/2/2007	7/14/2010		63,074	0	56,169	6,905			0	6,905
14	HALLIBURTON CO	406216101		7/18/2007	7/14/2010		24,955	0	25,552	-597			0	-597
15	HALLIBURTON CO	406216101		7/20/2010	8/27/2010		8,756	0	9,344	-588			0	-588
16	HALLIBURTON CO	406216101		1/18/2007	11/5/2010		4,592	0	4,019	573			0	573
17	HALLIBURTON CO	406216101		7/20/2010	12/8/2010		12,839	0	9,646	3,193			0	3,193
18	HALLIBURTON CO	406216101		1/18/2007	12/20/2010		41,787	0	29,858	11,929			0	11,929
19	HALLIBURTON CO	406216101		12/23/2010	4/20/2011		9,434	0	7,687	1,747			0	1,747
20	HALLIBURTON CO	406216101		7/20/2010	4/20/2011		14,896	0	9,043	5,853			0	5,853
21	HALLIBURTON CO	406216101		1/18/2007	5/9/2011		29,781	0	17,800	11,981			0	11,981
22	HDMOT 2005-3 A2 4.41% 6/15/12	41283ABY4		3/25/2008	7/15/2010		924	0	929	-5			0	-5
23	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	10/14/2010		24,625	0	25,000	-375			0	-375
24	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	10/28/2010		14,812	0	15,000	-188			0	-188
25	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	10/29/2010		19,790	0	20,000	-210			0	-210
26	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	11/3/2010		4,938	0	5,000	-62			0	-62
27	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	11/3/2010		9,875	0	10,000	-125			0	-125
28	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	11/4/2010		9,912	0	10,000	-88			0	-88
29	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		9,264	0	10,000	-736			0	-736
30	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		13,887	0	15,000	-1,113			0	-1,113
31	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		13,881	0	15,000	-1,119			0	-1,119
32	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	2/11/2011		14,032	0	15,000	-968			0	-968
33	NEW YORK NY 5.817% 10/01/31	64966H4L1		10/7/2010	2/23/2011		14,371	0	15,000	-629			0	-629
34	NEW YORK NY 5.817% 10/01/31	64966H4L1		11/10/2010	11/12/2010		25,146	0	25,000	146			0	146
35	NEW YORK NY 5.817% 10/01/31	64966H4L1		11/19/2010	12/8/2010		80,425	0	80,000	425			0	425
36	NEWELL RUBBERMAID INC	651229106		9/20/2010	11/5/2010		4,828	0	4,737	91			0	91
37	NEWELL RUBBERMAID INC	651229106		9/20/2010	12/20/2010		36,723	0	35,439	1,284			0	1,284
38	NEWELL RUBBERMAID INC	651229106		1/27/2011	5/9/2011		30,007	0	31,378	-1,371			0	-1,371
39	NEWELL RUBBERMAID INC	651229106		1/27/2011	5/9/2011		4,075	0	4,221	-146			0	-146
40	NEWS AMERICA INC 5.3% 12/15/14	652482BG4		9/24/2009	7/14/2010		27,735	0	27,077	658			0	658
41	NEWS AMERICA INC 5.3% 12/15/14	652482BG4		3/23/2009	7/14/2010		22,188	0	19,111	3,077			0	3,077
42	NEWS CORP INC	65248E203		5/15/2006	7/14/2010		56,664	0	76,135	-19,471			0	-19,471
43	NEWS CORP INC	65248E203		5/15/2006	11/5/2010		9,579	0	11,440	-1,861			0	-1,861
44	NEWS CORP INC	65248E203		5/15/2006	12/20/2010		72,583	0	89,152	-16,569			0	-16,569
45	NEWS CORP INC	65248E203		5/15/2006	5/9/2011		19,180	0	20,513	-1,333			0	-1,333
46	NEWS CORP INC	65248E203		4/1/2008	5/9/2011		14,200	0	15,133	-933			0	-933
47	NEWS CORP INC	65248E203		5/9/2008	5/9/2011		9,405	0	9,868	-463			0	-463
48	NEWS CORP INC	65248E203		3/6/2008	5/9/2011		5,717	0	5,968	-251			0	-251
49	NEXTERA ENERGY INC	65339F101		8/24/2010	11/5/2010		6,591	0	6,566	25			0	25
50	NEXTERA ENERGY INC	65339F101		8/24/2010	12/20/2010		35,101	0	37,206	-2,105			0	-2,105
51	NEXTERA ENERGY INC	65339F101		4/6/2011	5/9/2011		44,346	0	43,617	729			0	729
52	NEXTERA ENERGY INC	65339F101		8/5/2009	12/15/2010		207	0	213	-6			0	-6
53	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		8/5/2009	11/5/2011		523	0	539	-16			0	-16
54	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		8/5/2009	2/15/2011		631	0	650	-19			0	-19
55	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		8/5/2009	3/15/2011		190	0	195	-5			0	-5
56	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		8/5/2009	4/15/2011		190	0	196	-6			0	-6
57	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		8/5/2009	5/15/2011		191	0	197	-6			0	-6
58	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		8/5/2009	6/15/2011		787	0	811	-24			0	-24
59	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		8/5/2009	7/14/2010		23,814	0	24,042	-228			0	-228
60	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		5/14/2007	7/15/2010		1	0	1	0			0	0
61	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		5/14/2007	7/15/2010		2,417	0	2,429	-12			0	-12
62	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		10/28/2009	7/15/2010		51,149	0	50,150	999			0	999
63	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		10/28/2009	9/28/2010		95,000	0	95,285	-285			0	-285
64	FHLMC GOLD J10276 4.5% 5/01/23	3128PPJV6		10/28/2009	11/5/2010		145,000	0	145,181	-181			0	-181

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

Long Term CG Distributions		Short Term CG Distributions		Amount										
				13,840	0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
445	FHLMC GOLD A82899 5 5% 11/01/38	312929GGG1		8/6/2009	7/15/2010		885	0	913	-28			0	-28
446	FHLMC GOLD A82899 5 5% 11/01/38	312929GGG1		8/6/2009	7/27/2010		99,412	0	95,132	4,280			0	4,280
447	FHLMC GOLD POOL A90393 5 0% 12/01/312938NJ8			3/8/2010	7/15/2010		58	0	61	-3			0	-3
448	FHLMC GOLD POOL A90393 5 0% 12/01/312938NJ8			3/8/2010	8/15/2010		60	0	62	-2			0	-2
449	FHLMC GOLD POOL A90393 5 0% 12/01/312938NJ8			3/8/2010	9/15/2010		454	0	473	-19			0	-19
450	FHLMC GOLD POOL A90393 5 0% 12/01/312938NJ8			3/8/2010	10/15/2010		1,496	0	1,558	-62			0	-62
451	FHLMC GOLD POOL A90393 5 0% 12/01/312938NJ8			3/8/2010	11/15/2010		746	0	777	-31			0	-31
452	FHLMC GOLD POOL A90393 5 0% 12/01/312938NJ8			3/8/2010	12/15/2010		745	0	776	-31			0	-31
453	FHLMC GOLD POOL A90393 5 0% 12/01/312938NJ8			3/8/2010	1/15/2011		736	0	767	-31			0	-31
454	FHLMC GOLD POOL A90393 5 0% 12/01/312938NJ8			3/8/2010	2/15/2011		1,111	0	1,156	-45			0	-45
455	FHLMC GOLD POOL A90393 5 0% 12/01/312938NJ8			3/8/2010	3/15/2011		63	0	65	-2			0	-2
456	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	4/15/2011		57	0	59	-2			0	-2
457	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	5/15/2011		62	0	64	-2			0	-2
458	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	6/15/2011		56	0	58	-2			0	-2
459	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		8/2/2010	9/15/2010		1,480	0	1,575	-95			0	-95
460	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		8/2/2010	10/15/2010		2,088	0	2,222	-134			0	-134
461	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		8/2/2010	11/15/2010		2,144	0	2,282	-138			0	-138
462	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		8/2/2010	12/15/2010		4,237	0	4,510	-273			0	-273
463	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		8/2/2010	1/15/2011		4,808	0	5,116	-308			0	-308
464	HDMOT 2005-3 A2 4 41% 6/15/12	41283ABY4		3/25/2008	8/16/2010		5,826	0	5,855	-29			0	-29
465	HDMOT 2009-2 A3 2 62% 3/15/14	41283HAC8		1/20/2010	1/15/2011		13,725	0	14,016	-291			0	-291
466	HDMOT 2009-2 A3 2 62% 3/15/14	41283HAC8		1/20/2010	2/15/2011		18,268	0	18,655	-387			0	-387
467	HDMOT 2009-2 A3 2 62% 3/15/14	41283HAC8		1/20/2010	3/15/2011		18,772	0	19,170	-398			0	-398
468	HDMOT 2009-2 A3 2 62% 3/15/14	41283HAC8		1/20/2010	4/15/2011		23,181	0	23,672	-491			0	-491
469	HDMOT 2009-2 A3 2 62% 3/15/14	41283HAC8		1/20/2010	5/15/2011		21,318	0	21,770	-452			0	-452
470	HDMOT 2009-2 A3 2 62% 3/15/14	41283HAC8		1/20/2010	6/15/2011		20,274	0	20,703	-429			0	-429
471	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		6/20/2007	7/15/2010		300	0	292	8			0	8
472	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/30/2007	7/15/2010		901	0	884	17			0	17
473	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	7/15/2010		1,501	0	1,471	30			0	30
474	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		6/20/2007	8/15/2010		284	0	276	8			0	8
475	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/30/2007	8/15/2010		851	0	835	16			0	16
476	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	8/15/2010		1,419	0	1,391	28			0	28
477	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		6/20/2007	9/15/2010		288	0	280	8			0	8
478	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/30/2007	9/15/2010		863	0	846	17			0	17
479	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	9/15/2010		1,438	0	1,409	29			0	29
480	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		6/20/2007	10/15/2010		264	0	257	7			0	7
481	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/30/2007	10/15/2010		793	0	778	15			0	15
482	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	10/15/2010		1,321	0	1,295	26			0	26
483	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		6/20/2007	11/15/2010		250	0	244	6			0	6
484	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/30/2007	11/15/2010		751	0	737	14			0	14
485	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	11/15/2010		1,251	0	1,226	25			0	25
486	HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		6/20/2007	12/15/2010		246	0	240	6			0	6
487	QUALCOMM INC 747525103			1/6/2010	5/9/2011		37,889	0	32,198	5,691			0	5,691
488	QUALCOMM INC 747525103			8/11/2010	5/9/2011		10,745	0	7,476	3,269			0	3,269
489	QUESTAR CORP 748356102			7/20/2010	9/22/2010		15,274	0	14,840	434			0	434
490	QUESTAR CORP 748356102			12/23/2010	1/24/2011		6,592	0	6,497	95			0	95
491	QUESTAR CORP 748356102			7/20/2010	1/24/2011		31,711	0	29,350	2,361			0	2,361
492	QUESTAR CORP 748356102			7/20/2010	1/25/2011		21,389	0	20,116	1,273			0	1,273
493	QUESTAR CORP 748356102			7/20/2010	1/25/2011		23,318	0	20,306	3,012			0	3,012
494	QUESTAR CORP 748356102			7/20/2010	1/26/2011		8,046	0	7,023	1,023			0	1,023
495	QUESTAR CORP 748356102			7/20/2010	1/27/2011		7,859	0	6,871	988			0	988
496	QUESTAR CORP 748356102			7/20/2010	1/28/2011		3,951	0	3,451	500			0	500
497	QUESTAR CORP 748356102			5/15/2009	1/31/2011		23,870	0	15,430	8,440			0	8,440
498	QUESTAR CORP 748356102			7/20/2010	1/31/2011		2,857	0	2,504	353			0	353
499	RAYTHEON CO 75511507			10/7/2008	7/14/2010		18,899	0	20,279	-1,380			0	-1,380
500	RAYTHEON CO 75511507			10/7/2008	11/5/2010		3,370	0	3,640	-270			0	-270
501	RAYTHEON CO 75511507			10/7/2008	12/20/2010		21,566	0	24,959	-3,393			0	-3,393
502	RAYTHEON CO 75511507			10/7/2008	1/28/2011		23,773	0	24,959	-1,186			0	-1,186

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		13,840	0				54,069,234	0	52,457,974	1,611,260	0	0	0	0	1,611,260
03	RAYTHEON CO	755111507			10/10/2008	1/28/2011		4,953	0	4,234	719			0	719
04	RAYTHEON CO	755111507			10/16/2008	1/28/2011		6,439	0	5,886	553			0	553
05	RAYTHEON CO	755111507			10/20/2008	1/28/2011		5,943	0	5,632	311			0	311
06	RAYTHEON CO	755111507			11/4/2008	1/28/2011		3,467	0	3,585	-118			0	-118
07	RAYTHEON CO	755111507			8/20/2010	1/28/2011		3,467	0	3,062	405			0	405
08	RAYTHEON CO	755111507			10/7/2008	1/28/2011		48,052	0	50,438	-2,386			0	-2,386
09	RENESOLA LTD-ADR	759711103			10/29/2010	4/28/2011		13,724	0	20,285	-6,561			0	-6,561
10	RENESOLA LTD-ADR	759711103			12/23/2010	4/28/2011		4,659	0	4,802	-143			0	-143
11	REX ENERGY CORP	761565100			8/3/2009	7/26/2010		10,401	0	6,190	4,211			0	4,211
12	REX ENERGY CORP	761565100			8/4/2009	7/26/2010		3,502	0	2,086	1,416			0	1,416
13	REX ENERGY CORP	761565100			7/23/2010	7/26/2010		8,703	0	8,816	-113			0	-113
14	ROPER INDUSTRIES INC	776896106			7/23/2010	10/12/2010		6,585	0	6,202	383			0	383
15	ROVI CORP	779376102			12/23/2010	1/11/2011		17,708	0	16,089	1,619			0	1,619
16	SBC COMMUNICATIONS 5.875% 8/15/78	78387GAK9			3/11/2009	7/28/2010		21,820	0	20,919	901			0	901
17	SBA COMMUNICATIONS CORP	78388J106			5/15/2009	4/12/2011		13,424	0	7,906	5,518			0	5,518
18	SBA COMMUNICATIONS CORP	78388J106			8/4/2009	4/12/2011		4,603	0	3,184	1,419			0	1,419
19	SBA COMMUNICATIONS CORP	78388J106			7/23/2010	4/12/2011		11,123	0	10,498	625			0	625
20	SBA COMMUNICATIONS CORP	78388J106			12/23/2010	4/12/2011		9,972	0	10,483	-511			0	-511
21	SCBT FINANCIAL CORP	78401V102			11/19/2009	10/7/2010		11,468	0	10,012	1,456			0	1,456
22	SCBT FINANCIAL CORP	78401V102			7/23/2010	10/7/2010		7,243	0	7,745	-502			0	-502
23	SVB FINANCIAL GROUP	78486Q101			2/26/2010	7/8/2010		11,531	0	12,440	-909			0	-909
24	SXC HEALTH SOLUTIONS CORP	78505P100			12/23/2010	5/27/2011		17,710	0	13,116	4,594			0	4,594
25	SABRA HEALTH CARE REIT INC	78573L106			11/5/2010	12/13/2010		21,405	0	34,735	-13,330			0	-13,330
26	U S TREASURY NOTE 2.625% 11/15/2009	12828PC8			12/8/2010	12/0/2011		37,248	0	37,935	-687			0	-687
27	U S TREASURY NOTE 2.625% 11/15/2009	12828PC8			12/8/2010	1/21/2011		13,983	0	14,225	-232			0	-232
28	U S TREASURY NOTE 2.625% 11/15/2009	12828PC8			12/8/2010	3/1/2011		56,036	0	56,685	-649			0	-649
29	FHLMC GOLD A92988 5.0% 7/01/40	312941J99			8/2/2010	2/15/2011		4,363	0	4,643	-280			0	-280
30	FHLMC GOLD A92988 5.0% 7/01/40	312941J99			8/2/2010	3/4/2011		158,099	0	161,031	-2,932			0	-2,932
31	FHLMC GOLD A92988 5.0% 7/01/40	312941J99			8/2/2010	3/15/2011		3,874	0	4,122	-248			0	-248
32	FERRO CORP	315405100			7/23/2010	5/17/2011		119	0	90	29			0	29
33	FERRO CORP	315405100			12/23/2010	5/17/2011		9,538	0	12,239	-2,701			0	-2,701
34	FERRO CORP	315405100			7/23/2010	5/17/2011		118	0	90	28			0	28
35	FERRO CORP	315405100			11/23/2009	5/18/2011		6,692	0	3,550	3,142			0	3,142
36	F5 NETWORKS INC	315616102			7/23/2010	10/27/2010		23,576	0	17,374	6,202			0	6,202
37	FIDELITY NATIONAL FINANCIAL INC	31620R105			7/23/2010	10/27/2010		1,415	0	454	961			0	961
38	FIDELITY NATIONAL FINANCIAL INC	31620R105			7/17/2009	9/2/2010		9,113	0	8,190	923			0	923
39	FIDELITY NATIONAL FINANCIAL INC	31620R105			8/4/2009	9/2/2010		3,087	0	3,137	-50			0	-50
40	FIDELITY NATIONAL FINANCIAL INC	31787A507			7/23/2010	9/2/2010		7,496	0	7,568	-72			0	-72
41	FINISAR CORPORATION	31787A507			12/17/2010	5/26/2011		11,534	0	14,050	-2,516			0	-2,516
42	FINISAR CORPORATION	31787A507			12/23/2010	5/26/2011		8,348	0	10,541	-2,193			0	-2,193
43	FINISAR CORPORATION	31787A507			12/17/2010	5/26/2011		11,826	0	14,331	-2,505			0	-2,505
44	FIRST NIAGARA FINL GROUP INC	33582V108			5/15/2009	7/8/2010		6,604	0	6,536	68			0	68
45	FUNBC 2000-C2 A2 7.202% 10/15/02	33736XBZ1			2/19/2010	8/17/2010		2,159	0	2,235	-76			0	-76
46	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/19/2010	7/14/2010		2,088	0	2,123	-35			0	-35
47	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/24/2010	7/14/2010		1,862	0	1,932	-70			0	-70
48	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/19/2010	7/14/2010		2,128	0	2,206	-78			0	-78
49	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/19/2010	7/14/2010		3,988	0	4,137	-149			0	-149
50	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/24/2010	7/14/2010		4,557	0	4,723	-166			0	-166
51	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/19/2010	9/14/2010		2,249	0	2,334	-85			0	-85
52	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/19/2010	9/14/2010		2,571	0	2,664	-93			0	-93
53	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/19/2010	10/15/2010		3,806	0	3,949	-143			0	-143
54	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/24/2010	10/15/2010		4,350	0	4,508	-158			0	-158
55	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/19/2010	11/15/2010		8,346	0	8,659	-313			0	-313
56	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/24/2010	11/15/2010		9,539	0	9,885	-346			0	-346
57	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/24/2010	12/15/2010		3,110	0	3,226	-116			0	-116
58	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/19/2010	12/15/2010		3,554	0	3,683	-129			0	-129
59	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/19/2010	1/14/2011		6,031	0	6,256	-225			0	-225
60	FUNBC 2001-C2 A2 6.663% 1/12/2043	33736XBZ1			2/24/2010	1/14/2011		6,892	0	7,142	-250			0	-250

Long Term CG Distributions		Short Term CG Distributions		Amount										
		13,840	0											
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
61	FIRSTMERIT CORPORATION	337915102		5/15/2009	10/7/2010		8,314	0	8,434	-120				-120
62	FIRSTMERIT CORPORATION	337915102		8/4/2009	10/7/2010		2,624	0	2,679	-55				-55
63	FIRSTMERIT CORPORATION	337915102		7/23/2010	10/7/2010		6,894	0	6,793	101				101
64	FOOT LOCKER INC	344849104		8/23/2010	2/25/2011		23,988	0	15,697	8,291				8,291
65	FOOT LOCKER INC	344849104		12/23/2010	2/25/2011		8,060	0	8,236	-176				-176
66	FORD MOTOR CO	345370860		11/22/2010	12/20/2010		17,097	0	16,806	291				291
67	FORD MOTOR CO	345370860		11/22/2010	12/20/2010		22,785	0	22,327	458				458
68	FORD MOTOR CO	345370860		1/6/2011	5/9/2011		30,988	0	37,552	-6,564				-6,564
69	FOREST CITY ENTERPRISES INC CL A	345550107		7/23/2010	8/24/2010		3,768	0	4,195	-427				-427
70	FOREST CITY ENTERPRISES INC CL A	345550107		7/23/2010	8/25/2010		3,517	0	3,948	-431				-431
71	FOREST CITY ENTERPRISES INC CL A	345550107		11/23/2009	8/25/2010		4,176	0	4,159	17				17
72	FOREST CITY ENTERPRISES INC CL A	345550107		11/23/2009	8/26/2010		7,797	0	7,661	136				136
73	FERRO CORP	315405100		7/23/2010	5/17/2011		10,522	0	8,102	2,420				2,420
74	FERRO CORP	315405100		11/23/2009	5/17/2011		5,962	0	3,292	2,670				2,670
75	NEXTERA ENERGY INC	65339F101		4/5/2011	5/9/2011		4,481	0	4,385	96				96
76	NISSAN MOTOR CO LTD SPONSORED A	654744408		7/26/2010	12/22/2010		34,194	0	25,992	8,202				8,202
77	NISSAN MOTOR CO LTD SPONSORED A	654744408		8/17/2010	12/22/2010		17,569	0	14,006	3,563				3,563
78	NOBLE ENERGY INC	655044105		7/26/2010	3/3/2011		26,769	0	19,777	6,992				6,992
79	NOBLE ENERGY INC	655044105		12/23/2010	3/3/2011		9,231	0	8,502	729				729
80	NORDSTROM INC	655664100		7/7/2010	7/14/2010		18,158	0	17,581	577				577
81	NORDSTROM INC	655664100		8/9/2010	11/5/2010		5,442	0	4,548	894				894
82	NORDSTROM INC	655664100		8/9/2010	12/20/2010		43,939	0	35,032	7,907				7,907
83	NORDSTROM INC	655664100		8/9/2010	5/9/2011		28,902	0	21,339	7,563				7,563
84	NORFOLK SOUTHERN CORP	655844108		11/4/2009	7/14/2010		39,664	0	35,890	3,774				3,774
85	U S TREASURY NOTE 2 625% 11/15/2009	912828P8		12/8/2010	3/23/2011		283,417	0	284,509	-1,092				-1,092
86	U S TREASURY NOTE 2 625% 11/15/2009	912828P8		12/22/2010	3/23/2011		14,171	0	14,199	-28				-28
87	U S TREASURY NOTE 0 375% 8/31/12	912828P7		9/24/2010	11/10/2010		4,992	0	4,994	-2				-2
88	U S TREASURY NOTE 0 375% 8/31/12	912828P7		9/24/2010	12/22/2010		59,808	0	59,930	-122				-122
89	U S TREASURY NOTE 0 75% 12/15/13	912828P8		12/13/2010	12/23/2010		19,803	0	19,860	-57				-57
90	U S TREASURY NOTE 0 75% 12/15/13	912828P8		12/13/2010	12/29/2010		14,860	0	14,895	-35				-35
91	U S TREASURY NOTE 2 125% 12/31/15	912828P6		1/6/2011	2/16/2011		4,955	0	5,005	-50				-50
92	U S TREASURY NOTE 2 625% 11/15/2009	912828P8		1/4/2011	1/14/2011		14,122	0	14,315	-193				-193
93	U S TREASURY NOTE 2 625% 11/15/2009	912828P8		12/8/2010	1/14/2011		65,904	0	66,385	-481				-481
94	U S TREASURY NOTE 2 0% 1/31/16	912828P3		3/24/2011	3/29/2011		29,773	0	29,952	-179				-179
95	U S TREASURY NOTE 2 0% 1/31/16	912828P3		3/24/2011	6/29/2011		5,118	0	4,992	126				126
96	U S TREASURY NOTE 0 5% 11/15/13	912828P8		12/10/2010	12/13/2010		19,734	0	19,727	7				7
97	U S TREASURY NOTE 0 5% 11/15/13	912828P8		12/23/2010	12/29/2010		19,725	0	19,693	32				32
98	U S TREASURY NOTE 0 5% 11/15/13	912828P8		12/23/2010	12/29/2010		68,947	0	68,924	23				23
99	U S TREASURY NOTE 0 5% 11/15/13	912828P8		12/23/2010	12/29/2011		9,981	0	9,873	108				108
00	U S TREASURY NOTE 1 25% 3/15/14	912828P27		3/23/2011	5/12/2011		80,775	0	80,344	431				431
01	UNIVERSITY CALIF REV 1 988% 5/15/2009	91412GCV3		12/7/2010	2/9/2011		15,038	0	15,000	38				38
02	URBAN OUTFITTERS INC	917047102		10/28/2009	10/12/2010		15,699	0	16,635	-936				-936
03	VALE SA-SP INC	917047102		9/19/12E105	10/12/2010		9,661	0	10,960	-1,299				-1,299
04	VALE SA-SP INC	917047102		9/19/12E105	11/5/2010		7,058	0	5,899	1,159				1,159
05	VALE SA-SP INC	91912E105		8/20/2010	12/20/2010		1,014	0	843	171				171
06	VALE SA-SP INC	91912E105		5/15/2006	12/20/2010		54,064	0	20,409	33,655				33,655
07	VALE SA-SP INC	91912E105		5/15/2006	5/9/2011		30,061	0	12,245	17,816				17,816
08	VALE SA-SP INC	91912E105		7/9/2009	5/4/2011		25,708	0	10,365	15,343				15,343
09	VARIAN SEMICONDUCTOR EQUIPMENT	922207105		8/4/2009	5/4/2011		8,569	0	4,413	4,156				4,156
10	VARIAN SEMICONDUCTOR EQUIPMENT	922207105		7/23/2010	5/4/2011		20,811	0	9,863	10,948				10,948
11	VARIAN SEMICONDUCTOR EQUIPMENT	922207105		12/23/2010	5/4/2011		18,363	0	11,112	7,251				7,251
12	VARIAN SEMICONDUCTOR EQUIPMENT	922207105		7/8/2010	10/12/2010		9,142	0	10,118	-976				-976
13	VENOCO INC	92275P307		7/23/2010	10/12/2010		5,877	0	7,225	-1,348				-1,348
14	VENOCO INC	92275P307		8/6/2009	7/14/2010		21,936	0	21,051	885				885
15	VERIZON COMMUNICATIONS 5 5% 2/15/92	92343VAL8		2/8/2008	7/14/2010		10,968	0	10,051	917				917
16	VERIZON COMMUNICATIONS 5 5% 2/15/92	92343VAL8		1/21/2009	7/14/2010		20,520	0	11,847	8,673				8,673
17	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/12/2010		62,899	0	37,911	24,988				24,988
18	VISA INC-CLASS A SHRS	92826C839												

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															13,840	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
19	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/12/2010		8,886	0	5,353	3,533			0	3,533		
20	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/13/2010		12,633	0	7,635	4,998			0	4,998		
21	VISA INC-CLASS A SHRS	92826C839		1/27/2009	8/13/2010		31,234	0	18,868	12,366			0	12,366		
22	VISHAY INTERTECHNOLOGY INC	928298108		2/26/2010	5/26/2011		18,883	0	11,373	7,510			0	7,510		
23	VISHAY INTERTECHNOLOGY INC	928298108		7/23/2010	5/26/2011		11,878	0	6,934	4,944			0	4,944		
24	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	5/9/2011		17,758	0	15,033	2,725			0	2,725		
25	COMMIT TO PUR FNMA SFM	12012501F0404C8		11/9/2010	12/13/2010		10,283	0	10,463	-180			0	-180		
26	COMMIT TO PUR FNMA SF MTG	101/4/01F040610		12/9/2010	1/10/2011		249,062	0	249,141	-79			0	-79		
27	COMMIT TO PUR FNMA SF MTG	101/4/01F040610		12/9/2010	1/10/2011		139,453	0	139,562	-109			0	-109		
28	COMMIT TO PUR FNMA SF MTG	201/4/01F040628		1/10/2011	2/4/2011		136,560	0	139,081	-2,521			0	-2,521		
29	COMMIT TO PUR FNMA SF MTG	201/4/01F040628		1/10/2011	2/4/2011		117,052	0	119,231	-2,179			0	-2,179		
30	COMMIT TO PUR FNMA SF MTG	201/4/01F040628		1/25/2011	2/4/2011		136,626	0	138,862	-2,236			0	-2,236		
31	COMMIT TO PUR FNMA SF MTG	301/4/01F040636		1/10/2011	2/4/2011		136,566	0	139,103	-2,537			0	-2,537		
32	COMMIT TO PUR FNMA SF MTG	301/4/01F040636		2/4/2011	3/8/2011		137,288	0	136,172	1,116			0	1,116		
33	COMMIT TO PUR FNMA SF MTG	301/4/01F040636		2/4/2011	3/8/2011		117,675	0	116,667	1,008			0	1,008		
34	COMMIT TO PUR FNMA SF MTG	301/4/01F040636		2/4/2011	3/8/2011		137,222	0	136,106	1,116			0	1,116		
35	COMMIT TO PUR FNMA SF MTG	301/4/01F040636		2/4/2011	3/8/2011		19,601	0	19,445	156			0	156		
36	COMMIT TO PUR FNMA SF MTG	301/4/01F040636		2/4/2011	3/8/2011		117,605	0	116,662	943			0	943		
37	COMMIT TO PUR FNMA SF	401/4/01F040644		3/8/2011	4/8/2011		146,320	0	146,572	-252			0	-252		
38	COMMIT TO PUR FNMA SF	401/4/01F040644		3/8/2011	4/8/2011		107,293	0	107,486	-193			0	-193		
39	COMMIT TO PUR FNMA SF	401/4/01F040644		3/8/2011	4/8/2011		136,555	0	136,735	-180			0	-180		
40	COMMIT TO PUR FNMA SF	401/4/01F040644		3/8/2011	4/8/2011		9,754	0	9,766	-12			0	-12		
41	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/7/2011		5,430	0	9,027	-3,597			0	-3,597		
42	ANADARKO PETROLEUM CORP	032511107		6/18/2010	7/14/2010		17,453	0	15,738	1,715			0	1,715		
43	ANADARKO PETROLEUM CORP	032511107		8/20/2010	11/5/2010		3,322	0	2,439	883			0	883		
44	ANADARKO PETROLEUM CORP	032511107		8/20/2010	12/20/2010		663	0	488	175			0	175		
45	ANADARKO PETROLEUM CORP	032511107		6/18/2010	12/20/2010		27,846	0	17,865	9,981			0	9,981		
46	NORFOLK SOUTHERN CORP	655844108		8/20/2010	11/5/2010		6,250	0	5,440	810			0	810		
47	NORFOLK SOUTHERN CORP	655844108		8/20/2010	12/20/2010		1,245	0	1,088	157			0	157		
48	NORFOLK SOUTHERN CORP	655844108		11/4/2009	12/20/2010		50,422	0	40,377	10,045			0	10,045		
49	NORFOLK SOUTHERN CORP	655844108		6/11/2010	7/14/2010		83,445	0	86,133	-2,688			0	-2,688		
50	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	11/5/2010		12,630	0	12,667	-37			0	-37		
51	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	12/20/2010		111,435	0	98,799	12,636			0	12,636		
52	OCCIDENTAL PETROLEUM CORP	674599105		5/15/2009	3/24/2011		73,034	0	45,176	27,858			0	27,858		
53	OCCIDENTAL PETROLEUM CORP	674599105		7/20/2010	3/24/2011		70,032	0	56,018	14,014			0	14,014		
54	OCCIDENTAL PETROLEUM CORP	674599105		12/23/2010	3/24/2011		12,006	0	11,736	270			0	270		
55	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	5/9/2011		76,812	0	60,124	16,688			0	16,688		
56	OCCIDENTAL PETROLEUM CORP	674599105		1/12/2010	4/12/2011		15,948	0	15,015	933			0	933		
57	OCH ZIFF CAPITAL MANAGEMENT	67551U105		7/23/2010	4/12/2011		9,888	0	8,110	1,778			0	1,778		
58	OCH ZIFF CAPITAL MANAGEMENT	67551U105		10/15/2010	10/28/2010		8,771	0	8,266	505			0	505		
59	OCH ZIFF CAPITAL MANAGEMENT	67551U105		10/15/2010	10/28/2010		3,894	0	7,407	-3,513			0	-3,513		
60	OCLARO INC	67555N206		10/15/2010	10/28/2010		8,579	0	16,666	-8,087			0	-8,087		
61	OCLARO INC	67555N206		4/29/2010	7/13/2010		15,700	0	12,526	3,174			0	3,174		
62	ODYSSEY HEALTHCARE INC	67611V101		1/26/2007	7/14/2010		2,854	0	4,128	-1,274			0	-1,274		
63	OMNICOM GROUP INC	681919106		3/26/2007	7/14/2010		6,421	0	9,284	-2,863			0	-2,863		
64	OMNICOM GROUP INC	681919106		5/10/2007	7/14/2010		6,421	0	9,262	-2,841			0	-2,841		
65	OMNICOM GROUP INC	681919106		2/14/2007	7/14/2010		12,128	0	17,402	-5,274			0	-5,274		
66	OMNICOM GROUP INC	681919106		2/14/2007	11/5/2010		1,855	0	2,047	-192			0	-192		
67	OMNICOM GROUP INC	681919106		5/23/2008	11/5/2010		3,710	0	3,862	-152			0	-152		
68	OMNICOM GROUP INC	681919106		2/25/2008	12/20/2010		13,087	0	12,971	116			0	116		
69	OMNICOM GROUP INC	681919106		5/9/2008	12/20/2010		8,413	0	8,413	0			0	0		
70	OMNICOM GROUP INC	681919106		5/23/2008	12/20/2010		9,348	0	9,348	0			0	0		
71	OMNICOM GROUP INC	681919106		6/3/2008	12/20/2010		7,011	0	7,183	-172			0	-172		
72	OMNICOM GROUP INC	681919106		6/23/2008	12/20/2010		5,609	0	5,552	57			0	57		
73	OMNICOM GROUP INC	681919106		5/26/2008	5/9/2011		475	0	486	-11			0	-11		
74	OMNICOM GROUP INC	681919106		6/10/2008	5/9/2011		2,088	0	2,155	-67			0	-67		
75	OMNICOM GROUP INC	681919106		5/27/2008	5/9/2011		8,067	0	8,280	-213			0	-213		
76	OMNICOM GROUP INC	681919106														

Long Term CG Distributions										Amount						
Short Term CG Distributions										13,840	0					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,611,260
77	OMNICOM GROUP INC	681919106		6/10/2008	5/9/2011		7,403	0	7,570	-167			0	0	-167	
78	OMNICOM GROUP INC	681919106		6/21/2008	5/9/2011		7,118	0	7,076	42			0	0	42	
79	OMNICOM GROUP INC	681919106		1/7/2011	5/9/2011		13,287	0	13,158	129			0	0	129	
80	FHLMC GOLD A93010	312941KX4		12/23/2010	2/15/2011		180	0	184	-4			0	0	-4	
81	FHLMC GOLD A93010	312941KX4		12/23/2010	2/16/2011		8,965	0	9,100	-135			0	0	-135	
82	FHLMC GOLD A93010	312941KX4		12/23/2010	3/15/2011		25	0	26	-1			0	0	-1	
83	FHLMC GOLD A95160	312943WW1		4/8/2011	5/15/2011		807	0	786	21			0	0	21	
84	FHLMC GOLD A95160	312943WW1		4/8/2011	6/15/2011		1,141	0	1,112	29			0	0	29	
85	FHLMC GOLD A95828	312944PM7		12/17/2010	2/15/2011		1,270	0	1,294	-24			0	0	-24	
86	FHLMC GOLD A95828	312944PM7		12/17/2010	3/15/2011		1,303	0	1,327	-24			0	0	-24	
87	FHLMC GOLD A95828	312944PM7		12/17/2010	4/15/2011		778	0	792	-14			0	0	-14	
88	FHLMC GOLD A95828	312944PM7		12/17/2010	5/15/2011		1,724	0	1,757	-33			0	0	-33	
89	FHLMC GOLD A95828	312944PM7		12/17/2010	6/15/2011		996	0	1,014	-18			0	0	-18	
90	FED AGRI MTGE CORP	31315PMD8		7/29/2009	12/8/2010		86,663	0	85,000	1,663			0	0	1,663	
91	FED AGRI MTGE CORP	31315PMD8		7/29/2009	1/6/2011		20,404	0	20,000	404			0	0	404	
92	FED AGRI MTGE CORP	31315PMD8		10/15/2009	1/6/2011		35,707	0	34,825	882			0	0	882	
93	FED FARM CREDIT BANK	31331GL80		8/18/2009	7/14/2010		20,963	0	19,991	972			0	0	972	
94	FED FARM CREDIT BANK	31331GL80		10/2/2009	7/14/2010		31,444	0	30,583	861			0	0	861	
95	FED FARM CREDIT BANK	31331GL80		8/18/2009	7/14/2010		10,481	0	9,994	487			0	0	487	
96	FED FARM CREDIT BANK	31331GL80		8/18/2009	7/29/2010		90,023	0	84,870	5,153			0	0	5,153	
97	FED FARM CREDIT BANK	31331GL80		8/18/2009	7/29/2010		47,659	0	44,931	2,728			0	0	2,728	
98	FED FARM CREDIT BANK	31331GL80		8/18/2009	7/29/2010		10,591	0	9,994	597			0	0	597	
99	FEDERAL NATL MTG AS	31359MSL8		9/30/2009	7/15/2010		38,297	0	37,886	411			0	0	411	
00	FNMA POOL # 255364	31371LTV1		5/24/2006	7/25/2010		126	0	126	0			0	0	0	
01	FNMA POOL # 255364	31371LTV1		1/3/2007	7/25/2010		1,490	0	1,507	-17			0	0	-17	
02	FNMA POOL # 255364	31371LTV1		12/18/2006	7/25/2010		101	0	102	-1			0	0	-1	
03	FNMA POOL # 255364	31371LTV1		5/24/2006	8/25/2010		111	0	111	0			0	0	0	
04	FNMA POOL # 255364	31371LTV1		1/3/2007	8/25/2010		1,313	0	1,328	-15			0	0	-15	
05	FNMA POOL # 255364	31371LTV1		12/18/2006	8/25/2010		89	0	90	-1			0	0	-1	
06	FNMA POOL # 255364	31371LTV1		5/24/2006	9/25/2010		155	0	154	1			0	0	1	
07	FNMA POOL # 255364	31371LTV1		1/3/2007	9/25/2010		1,828	0	1,849	-21			0	0	-21	
08	FNMA POOL # 255364	31371LTV1		12/18/2006	9/25/2010		124	0	125	-1			0	0	-1	
09	ANADARKO PETROLEUM CORP	032511107		6/18/2010	5/9/2011		19,183	0	10,634	8,549			0	0	8,549	
10	ANN TAYLOR STORES CORP	036115103		10/29/2010	1/10/2011		18,252	0	18,059	193			0	0	193	
11	ANN TAYLOR STORES CORP	036115103		12/23/2010	1/10/2011		6,163	0	7,093	-930			0	0	-930	
12	A123 SYSTEMS INC	037397108		10/29/2010	12/17/2010		1,796	0	1,979	-183			0	0	-183	
13	A123 SYSTEMS INC	037397108		10/29/2010	12/17/2010		14,362	0	15,833	-1,471			0	0	-1,471	
14	APACHE CORP	037411105		1/18/2007	7/14/2010		53,576	0	40,846	12,730			0	0	12,730	
15	APACHE CORP	037411105		8/20/2010	1/15/2010		9,318	0	7,882	1,436			0	0	1,436	
16	APACHE CORP	037411105		8/20/2010	12/20/2010		1,513	0	1,178	335			0	0	335	
17	APACHE CORP	037411105		1/18/2007	12/20/2010		82,724	0	46,841	35,883			0	0	35,883	
18	APACHE CORP	037411105		1/18/2007	5/9/2011		53,685	0	27,802	25,883			0	0	25,883	
19	APPLE INC	037833100		4/23/2010	7/14/2010		53,135	0	56,829	-3,694			0	0	-3,694	
20	APPLE INC	037833100		7/8/2008	7/14/2010		47,822	0	33,446	14,376			0	0	14,376	
21	APPLE INC	037833100		7/20/2010	10/8/2010		58,891	0	49,798	9,093			0	0	9,093	
22	APPLE INC	037833100		8/20/2010	1/15/2010		18,764	0	14,752	4,012			0	0	4,012	
23	APPLE INC	037833100		8/20/2010	12/20/2010		2,897	0	2,250	647			0	0	647	
24	APPLE INC	037833100		7/8/2008	12/20/2010		147,754	0	81,225	66,529			0	0	66,529	
25	APPLE INC	037833100		12/23/2010	4/4/2011		15,991	0	15,276	715			0	0	715	
26	APPLE INC	037833100		7/20/2010	4/4/2011		8,506	0	6,194	2,312			0	0	2,312	
27	APPLE INC	037833100		7/8/2008	5/9/2011		3,481	0	1,770	1,711			0	0	1,711	
28	APPLE INC	037833100		9/4/2009	5/9/2011		27,849	0	13,438	14,411			0	0	14,411	
29	ARCSIGHT INC	039666102		9/3/2009	5/9/2011		62,312	0	29,772	32,540			0	0	32,540	
30	ARCSIGHT INC	039666102		1/15/2010	8/27/2010		5,759	0	3,962	1,797			0	0	1,797	
31	ARCSIGHT INC	039666102		7/23/2010	8/27/2010		16,892	0	11,221	5,671			0	0	5,671	
32	ARCSIGHT INC	039666102		7/23/2010	8/27/2010		791	0	510	281			0	0	281	
33	ARCSIGHT INC	039666102		8/5/2009	8/30/2010		23,785	0	11,639	12,146			0	0	12,146	
34	ARVINMERITOR INC	043353101		7/23/2010	8/3/2010		16,518	0	16,756	-238			0	0	-238	

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Long Term CG Distributions		Amount	
Short Term CG Distributions		13,840	0
	Kind(s) of Property Sold	CUSIP #	
35	ARVINMERITOR INC	043353101	
36	ARVINMERITOR INC	043353101	
37	ATMOS ENERGY CORP	049560105	
38	ATMOS ENERGY CORP	049560105	
39	ATMOS ENERGY CORP	049560105	
40	ATMOS ENERGY CORP	049560105	
41	AUTOLIV INC	052800109	
42	AUTOLIV INC	052800109	
43	AUTOLIV INC	052800109	
44	AUTOLIV INC	052800109	
45	AUTOLIV INC	052800109	
46	AUTOLIV INC	052800109	
47	AUTOLIV INC	052800109	
49	AMYLIN PHARMACEUTICALS INC	032346108	
51	CHINA DIGITAL TV HOLDING-ADR	16938G107	
52	CHINA DIGITAL TV HOLDING-ADR	16938G107	
53	CHINA DIGITAL TV HOLDING-ADR	16938G107	
54	CHUBB CORP	171232101	
55	CHUBB CORP	171232101	
56	CHUBB CORP	171232101	
57	CHUBB CORP	171232101	
58	CHUBB CORP	171232101	
59	CHUBB CORP	171232101	
30	CHUBB CORP	171232101	
31	CHUBB CORP	171232101	
32	CHUBB CORP	171232101	
33	CHUBB CORP	171232101	
34	CHUBB CORP	171232101	
35	CHUBB CORP	171232101	
36	CHUBB CORP	171232101	
37	CHUBB CORP	171232101	
38	CHUBB CORP	171232101	
39	CIENA CORP	171779309	
40	CIENA CORP	171779309	
41	CISCO SYSTEMS INC	17275R102	
42	CISCO SYSTEMS INC	17275R102	
43	CISCO SYSTEMS INC	17275R102	
44	CISCO SYSTEMS INC	17275R102	
45	CISCO SYSTEMS INC	17275R102	
46	CISCO SYSTEMS INC	17275R102	
47	CISCO SYSTEMS INC	17275R102	
48	CISCO SYSTEMS INC	17275R102	
49	CISCO SYSTEMS INC	17275R102	
50	CISCO SYSTEMS INC	17275R102	
51	FNMA POOL # 255364	31371LTV1	
52	FNMA POOL # 255364	31371LTV1	
53	FNMA POOL # 255364	31371LTV1	
54	FNMA POOL # 255364	31371LTV1	
55	FNMA POOL # 255364	31371LTV1	
56	FNMA POOL # 255364	31371LTV1	
57	FNMA POOL # 255364	31371LTV1	
58	FNMA POOL # 255364	31371LTV1	
59	FNMA POOL # 255364	31371LTV1	
60	FNMA POOL # 255364	31371LTV1	
61	FNMA POOL # 255364	31371LTV1	
62	FOREST OIL CORP	346091705	

		Totals		54,069,234		0		52,457,974		1,611,260		0		0		1,611,260	
		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
			8/13/2009	9/2/2010	26,401	0	14,202	12,199			0	12,199					
			7/23/2010	9/2/2010	875	0	940	-65			0	-65					
			5/15/2009	4/12/2011	12,198	0	9,058	3,140			0	3,140					
			8/4/2009	4/12/2011	4,286	0	3,570	716			0	716					
			7/23/2010	4/12/2011	9,891	0	8,727	1,164			0	1,164					
			12/23/2010	4/12/2011	8,902	0	8,456	446			0	446					
			6/10/2009	7/14/2010	38,085	0	22,931	15,154			0	15,154					
			8/20/2010	9/20/2010	7,394	0	6,505	889			0	889					
			5/29/2009	9/20/2010	74,557	0	33,228	41,329			0	41,329					
			5/29/2009	9/20/2010	616	0	275	341			0	341					
			5/29/2009	11/5/2010	6,743	0	2,471	4,272			0	4,272					
			5/29/2009	12/20/2010	47,801	0	16,202	31,599			0	31,599					
			5/29/2009	1/31/2011	12,358	0	4,394	7,964			0	7,964					
			5/28/2009	1/31/2011	52,523	0	17,627	34,896			0	34,896					
			5/6/2010	3/7/2011	7,070	0	11,730	-4,660			0	-4,660					
			1/6/2010	3/9/2011	1,436	0	1,601	-165			0	-165					
			7/23/2010	3/9/2011	250	0	238	12			0	12					
			7/23/2010	3/9/2011	8,558	0	8,078	480			0	480					
			7/23/2010	3/10/2011	1,113	0	1,069	44			0	44					
			1/26/2007	7/14/2010	9,482	0	9,367	115			0	115					
			11/21/2007	7/14/2010	2,107	0	2,083	24			0	24					
			2/6/2008	7/14/2010	13,697	0	13,536	161			0	161					
			11/4/2008	7/14/2010	7,902	0	7,707	195			0	195					
			8/20/2010	11/5/2010	5,992	0	5,351	641			0	641					
			3/26/2007	12/20/2010	4,145	0	3,584	561			0	561					
			4/1/2008	12/20/2010	13,619	0	11,718	1,901			0	1,901					
			6/23/2008	12/20/2010	10,066	0	8,664	1,402			0	1,402					
			11/4/2008	12/20/2010	9,474	0	8,178	1,296			0	1,296					
			8/20/2010	12/20/2010	3,553	0	3,083	470			0	470					
			3/1/2007	12/20/2010	592	0	535	57			0	57					
			3/1/2007	12/20/2010	2,369	0	2,027	342			0	342					
			3/1/2007	5/9/2011	5,211	0	4,053	1,158			0	1,158					
			3/24/2008	5/9/2011	16,283	0	12,653	3,630			0	3,630					
			3/3/2008	5/9/2011	6,513	0	5,014	1,499			0	1,499					
			2/26/2010	10/15/2010	12,302	0	12,184	118			0	118					
			7/23/2010	10/15/2010	7,670	0	7,150	520			0	520					
			5/15/2006	7/14/2010	65,076	0	55,672	9,404			0	9,404					
			8/20/2010	11/5/2010	9,938	0	9,143	795			0	795					
			5/15/2006	11/12/2010	70,648	0	70,301	347			0	347					
			8/20/2010	11/12/2010	1,233	0	1,338	-105			0	-105					
			5/15/2006	11/12/2010	52,415	0	51,811	604			0	604					
			5/15/2006	12/20/2010	37,710	0	39,011	-1,301			0	-1,301					
			10/20/2008	12/20/2010	1,375	0	1,310	65			0	65					
			10/10/2008	2/10/2011	2,964	0	2,576	388			0	388					
			10/10/2008	2/10/2011	12,823	0	11,153	1,670			0	1,670					
			10/20/2008	2/10/2011	19,942	0	19,656	286			0	286					
			5/24/2006	10/25/2010	162	0	162	0			0	0					
			1/3/2007	10/25/2010	1,914	0	1,936	-22			0	-22					
			12/18/2006	10/25/2010	130	0	131	-1			0	-1					
			5/24/2006	11/25/2010	208	0	208	0			0	0					
			1/3/2007	11/25/2010	2,456	0	2,484	-28			0	-28					
			12/18/2006	11/25/2010	167	0	168	-1			0	-1					
			5/24/2006	12/25/2010	151	0	151	0			0	0					
			1/3/2007	12/25/2010	1,786	0	1,806	-20			0	-20					
			12/18/2006	12/25/2010	121	0	122	-1			0	-1					
			5/24/2006	12/5/2011	148	0	147	1			0	1					
			12/23/2010	1/15/2011	206	0	211	-5			0	-5					
			10/14/2009	4/29/2011	27,288	0	17,423	9,865			0	9,865					

Long Term CG Distributions	13,840
Short Term CG Distributions	0

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	Amount		Long Term CG Distributions	Short Term CG Distributions	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	13,940	0												
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold										
51 FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/29/2007	4/25/2011		101		0	101	0			0	1,611,260
52 FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		8/2/2010	4/25/2011		1,419		0	1,531	-112			0	-112
53 FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		10/19/2010	4/25/2011		203		0	219	-16			0	-16
54 FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		2/18/2011	4/25/2011		152		0	163	-11			0	-11
55 FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		3/30/2011	4/25/2011		101		0	109	-8			0	-8
56 FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		6/20/2007	5/25/2011		2,900		0	2,885	15			0	15
57 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	8/25/2010		2,276		0	2,430	-154			0	-154
58 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	8/25/2010		436		0	479	-43			0	-43
59 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	8/25/2010		581		0	640	-59			0	-59
60 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	9/25/2010		2,276		0	2,430	-154			0	-154
61 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	9/25/2010		436		0	479	-43			0	-43
62 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	9/25/2010		581		0	640	-59			0	-59
63 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	10/25/2010		2,257		0	2,410	-153			0	-153
64 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	10/25/2010		432		0	475	-43			0	-43
65 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	10/25/2010		576		0	635	-59			0	-59
66 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	11/25/2010		1,988		0	2,123	-135			0	-135
67 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	11/25/2010		381		0	418	-37			0	-37
68 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	11/25/2010		508		0	559	-51			0	-51
69 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	12/25/2010		1,842		0	1,967	-125			0	-125
70 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	12/25/2010		353		0	388	-35			0	-35
71 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	12/25/2010		470		0	518	-48			0	-48
72 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	12/25/2010		2,042		0	2,180	-138			0	-138
73 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	12/25/2010		391		0	430	-39			0	-39
74 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	12/25/2010		521		0	574	-53			0	-53
75 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	12/25/2010		1,853		0	1,978	-125			0	-125
76 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	12/25/2010		355		0	390	-35			0	-35
77 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	12/25/2010		473		0	521	-48			0	-48
78 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	12/25/2010		1,655		0	1,768	-113			0	-113
79 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	12/25/2010		317		0	348	-31			0	-31
80 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	12/25/2010		423		0	465	-42			0	-42
81 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	12/25/2010		1,915		0	2,045	-130			0	-130
82 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	12/25/2010		367		0	403	-36			0	-36
83 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	12/25/2010		489		0	538	-49			0	-49
84 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	12/25/2010		1,678		0	1,792	-114			0	-114
85 FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	12/25/2010		321		0	353	-32			0	-32
86 FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		3/30/2011	4/20/2011		4,024		0	4,020	4			0	4
87 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/30/2007	12/15/2010		739		0	726	13			0	13
88 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	12/15/2010		1,232		0	1,208	24			0	24
89 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		6/20/2007	1/15/2011		226		0	220	6			0	6
90 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/30/2007	1/15/2011		678		0	665	13			0	13
91 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	1/15/2011		1,130		0	1,107	23			0	23
92 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		6/20/2007	2/15/2011		219		0	213	6			0	6
93 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/30/2007	2/15/2011		658		0	646	12			0	12
94 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	2/15/2011		1,096		0	1,074	22			0	22
95 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		6/20/2007	3/15/2011		225		0	219	6			0	6
96 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	3/15/2011		674		0	661	13			0	13
97 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	3/15/2011		1,123		0	1,100	23			0	23
98 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/30/2007	4/15/2011		257		0	250	7			0	7
99 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	4/15/2011		771		0	756	15			0	15
100 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		5/24/2007	4/15/2011		1,284		0	1,259	25			0	25
101 HDMOT 2007-1 A4 5 21% 6/17/13	41283UAD7		6/20/2007	5/15/2011		222		0	216	6			0	6
102 U S INFL X BD 2 375% 1/15/17	912828GD6		5/1/2007	7/14/2010		29,727		0	27,476	2,251			0	2,251
103 U S TREASURY NOTE 3 75% 11/15/18	912828JR2		9/21/2010	5/24/2011		32,388		0	31,855	533			0	533
104 U S TREASURY NOTE 2 75% 2/15/19	912828KD1		8/20/2010	9/28/2010		98,993		0	97,420	1,573			0	1,573
105 U S TREASURY NOTE 3 125% 5/15/19	912828KQ2		7/29/2010	8/2/2010		115,336		0	116,398	-1,062			0	-1,062
106 U S TREASURY NOTE 2 375% 9/30/14	912828LQ1		6/23/2010	7/28/2010		40,982		0	41,236	-254			0	-254
107 U S TREASURY INFL INDX 1 375% 1/15/20	912828MF4		5/10/2010	7/14/2010		161,986		0	156,127	5,859			0	5,859
108 U S TREASURY NOTE 3 625% 2/15/20	912828MP2							0					0	

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Long Term CG Distributions		Amount	Short Term CG Distributions		Totals		54,069,234		0		52,457,974		1,611,260		0		0		1,611,260	
		13,840																		
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses							
09	U S TREASURY NOTE 3.625% 2/15/20	912828MP2		5/10/2010	9/28/2010	38,568	0	35,254	3,314			0	3,314							
10	U S TREASURY NOTE 3.625% 2/15/20	912828MP2		3/26/2010	9/28/2010	126,724	0	112,840	13,884			0	13,884							
11	U S TREASURY NOTE 3.625% 2/15/20	912828MP2		3/26/2010	11/5/2010	137,802	0	122,652	15,150			0	15,150							
12	U S TREASURY NOTE 3.625% 2/15/20	912828MP2		3/26/2010	11/19/2010	123,535	0	112,840	10,695			0	10,695							
13	U S TREASURY NOTE 3.625% 2/15/20	912828MP2		3/26/2010	11/19/2010	16,113	0	14,682	1,431			0	1,431							
14	U S TREASURY NOTE 3.625% 2/15/20	912828MP2		3/26/2010	1/18/2011	56,746	0	53,836	2,910			0	2,910							
15	U S TREASURY NOTE 3.625% 2/15/20	912828MP2		4/6/2010	1/18/2011	10,318	0	9,753	565			0	565							
16	U S TREASURY NOTE 3.625% 2/15/20	912828MP2		4/6/2010	1/25/2011	31,149	0	29,259	1,890			0	1,890							
17	U S TREASURY NOTE 1% 3/31/12	912828MU1		1/20/2011	3/2/2011	5,036	0	5,038	-2			0	-2							
18	UNITED STATES TREAS 1.75% 4/15/13	912828MX5		4/16/2010	7/28/2010	97,152	0	95,579	1,573			0	1,573							
19	UNITED STATES TREAS 1.75% 4/15/13	912828MX5		4/16/2010	9/21/2010	10,292	0	10,061	231			0	231							
20	UNITED STATES TREAS 1.75% 4/15/13	912828MX5		4/16/2010	10/19/2010	5,159	0	5,030	129			0	129							
21	UNITED STATES TREAS 1.75% 4/15/13	912828MX5		4/16/2010	11/1/2010	129,043	0	125,762	3,281			0	3,281							
22	U S TREASURY NOTE 1% 4/30/12	912828NB2		11/1/2010	11/10/2010	50,430	0	50,533	-103			0	-103							
23	U S TREASURY NOTE 1% 4/30/12	912828NB2		11/1/2010	12/8/2010	246,798	0	247,613	-815			0	-815							
24	U S TREASURY NOTE 1% 4/30/12	912828NB2		12/1/2010	12/8/2010	85,624	0	85,714	-90			0	-90							
25	UNITED STATES T-NOTE 1.375% 5/15/11	912828NC0		5/14/2010	11/1/2010	76,787	0	75,205	1,582			0	1,582							
26	U S TREASURY NOTE 3.5% 5/15/20	912828ND8		8/12/2010	11/9/2010	37,667	0	37,423	244			0	244							
27	U S TREASURY NOTE 1.375% 5/15/13	912828NC0		2/10/2011	6/28/2011	10,171	0	10,085	86			0	86							
28	U S TREASURY NOTE 3.5% 5/15/20	912828ND8		8/12/2010	1/25/2011	107,477	0	112,268	-4,791			0	-4,791							
29	U S TREASURY NOTE 3.5% 5/15/20	912828ND8		6/14/2010	3/1/2011	60,888	0	61,196	-308			0	-308							
30	U S TREASURY NOTE 3.5% 5/15/20	912828ND8		8/12/2010	3/1/2011	35,518	0	37,423	-1,905			0	-1,905							
31	U S TREASURY NOTE 0.75% 5/31/12	912828NE6		11/3/2010	12/8/2010	145,543	0	145,969	-426			0	-426							
32	U S TREASURY NOTE 0.75% 5/31/12	912828NE6		11/5/2010	12/8/2010	140,525	0	140,886	-361			0	-361							
33	UNITED STATES T-NOTE 1.125% 6/15/11	912828NH9		7/16/2010	11/1/2010	81,428	0	80,519	909			0	909							
34	UNITED STATES T-NOTE 1.125% 6/15/11	912828NH9		7/20/2010	11/1/2010	96,696	0	95,627	1,069			0	1,069							
35	U S TREASURY NOTE 2.375% 7/31/17	912828NR7		11/1/2010	3/9/2011	19,637	0	20,675	-1,038			0	-1,038							
36	U S TREASURY NOTE 2.375% 7/31/17	912828NR7		11/1/2010	3/30/2011	4,907	0	5,169	-262			0	-262							
37	EMERGENT BIOSOLUTIONS INC	29089Q105		12/9/2009	5/10/2011	12,724	0	7,758	4,966			0	4,966							
38	EMERGENT BIOSOLUTIONS INC	29089Q105		7/23/2010	5/10/2011	13,800	0	12,109	1,691			0	1,691							
39	EMERGENT BIOSOLUTIONS INC	29089Q105		12/23/2010	5/10/2011	12,266	0	12,863	-597			0	-597							
40	EMERGENT BIOSOLUTIONS INC	29089Q105		12/9/2009	5/10/2011	3,943	0	2,408	1,535			0	1,535							
41	EMERGENT BIOSOLUTIONS INC	29089Q105		12/9/2009	5/11/2011	6,024	0	3,612	2,412			0	2,412							
42	ENERGIZER HLDGS INC	29266R108		11/15/2010	12/20/2010	32,722	0	31,214	1,508			0	1,508							
43	ENERGIZER HLDGS INC	29266R108		11/15/2010	5/9/2011	18,976	0	17,735	1,241			0	1,241							
44	ENERNOC INC	292764107		12/3/2009	12/13/2010	12,488	0	13,861	-1,373			0	-1,373							
45	ENERNOC INC	292764107		2/16/2010	12/13/2010	4,496	0	5,425	-929			0	-929							
46	ENERNOC INC	292764107		7/23/2010	12/13/2010	10,490	0	15,011	-4,521			0	-4,521							
47	ENSCO PLC	29358Q109		3/24/2011	5/9/2011	32,725	0	33,993	-1,268			0	-1,268							
48	EQUINIX INC	29444U502		5/15/2009	8/4/2010	7,546	0	5,282	2,264			0	2,264							
49	EQUINIX INC	29444U502		8/4/2009	8/4/2010	2,830	0	2,472	358			0	358							
50	EQUINIX INC	29444U502		7/23/2010	8/4/2010	6,603	0	6,227	376			0	376							
51	EXELON CORP	30161N101		5/15/2006	7/14/2010	31,739	0	42,770	-11,031			0	-11,031							
52	EXELON CORP	30161N101		11/23/2005	8/24/2010	51,002	0	66,204	-15,202			0	-15,202							
53	EXELON CORP	30161N101		5/15/2006	8/24/2010	82,044	0	113,480	-31,436			0	-31,436							
54	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	8/25/2010	148	0	150	-2			0	-2							
55	EXELON CORP	30161N101		10/10/2008	8/24/2010	9,638	0	10,072	-434			0	-434							
56	EXELON CORP	30161N101		10/16/2008	8/24/2010	10,843	0	13,359	-2,516			0	-2,516							
57	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	9/25/2010	459	0	467	-8			0	-8							
58	EXELON CORP	30161N101		10/20/2008	8/24/2010	10,843	0	14,572	-3,729			0	-3,729							
59	EXELON CORP	30161N101		8/20/2010	8/24/2010	5,221	0	5,256	-35			0	-35							
60	EXELON CORP	30161N101		5/15/2006	8/24/2010	5,198	0	7,165	-1,967			0	-1,967							
61	EXELON CORP	30161N101		5/15/2006	8/24/2010	11,577	0	15,997	-4,420			0	-4,420							
62	EXXON MOBIL CORP	30231G102		10/16/2008	7/14/2010	13,533	0	14,332	-799			0	-799							
63	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	10/25/2010	649	0	661	-12			0	-12							
64	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	11/9/2010	11,982	0	11,644	318			0	318							
65	EXXON MOBIL CORP	30231G102		5/15/2006	7/14/2010	72,372	0	75,690	-3,318			0	-3,318							
66	FNMA POOL # 930851 4.0% 4/01/24	31412PEY3		4/9/2009	11/25/2010	610	0	621	-11			0	-11							

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Long Term CG Distributions		Amount												
Short Term CG Distributions		13,840	0											
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	54,069,234	0	52,457,974	1,611,260	0	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
67	EXXON MOBIL CORP	30231G102		5/15/2006	11/5/2010	14,570	0	12,923	1,647		0			1,647
68	EXXON MOBIL CORP	30231G102		5/15/2006	12/20/2010	121,462	0	103,382	18,080		0			18,080
69	EXXON MOBIL CORP	30231G102		5/15/2006	3/23/2011	122,825	0	91,690	31,135		0			31,135
70	EXXON MOBIL CORP	30231G102		12/23/2010	5/9/2011	12,466	0	10,941	1,525		0			1,525
71	EXXON MOBIL CORP	30231G102		11/5/2010	5/9/2011	20,776	0	17,456	3,320		0			3,320
72	EXXON MOBIL CORP	30231G102		5/15/2006	5/9/2011	65,021	0	47,999	17,022		0			17,022
73	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	7/25/2010	1,814	0	1,826	-12		0			-12
74	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	7/15/2010	618	0	651	-33		0			-33
75	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	8/15/2010	1,929	0	2,031	-102		0			-102
76	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	9/15/2010	1,585	0	1,668	-83		0			-83
77	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	10/15/2010	993	0	1,045	-52		0			-52
78	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	11/15/2010	2,921	0	3,074	-153		0			-153
79	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	12/15/2010	1,448	0	1,524	-76		0			-76
80	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	1/15/2011	1,611	0	1,696	-85		0			-85
81	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	2/15/2011	2,982	0	3,138	-156		0			-156
82	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	8/25/2010	3,567	0	3,592	-25		0			-25
83	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	3/15/2011	1,943	0	2,046	-103		0			-103
84	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	4/15/2011	562	0	591	-29		0			-29
85	EATON CORP	278058102		12/23/2010	4/21/2011	11,079	0	10,516	563		0			563
86	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	9/25/2010	6,252	0	6,295	-43		0			-43
87	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	5/15/2011	1,149	0	1,209	-60		0			-60
88	FLHMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	6/15/2011	946	0	996	-50		0			-50
89	FNMA POOL # 930851 4 0% 4/01/24	31412PEY3		4/9/2009	7/25/2010	1,280	0	1,304	-24		0			-24
90	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	10/25/2010	5,435	0	5,473	-38		0			-38
91	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	11/25/2010	6,828	0	6,875	-47		0			-47
92	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	12/25/2010	6,268	0	6,311	-43		0			-43
93	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	1/25/2011	7,994	0	8,049	-55		0			-55
94	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	2/25/2011	2,665	0	2,684	-19		0			-19
95	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	3/25/2011	2,410	0	2,427	-17		0			-17
96	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5		1/15/2008	4/25/2011	211	0	215	-4		0			-4
97	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5		1/15/2008	5/25/2011	197	0	200	-3		0			-3
98	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	5/25/2011	428	0	472	-44		0			-44
99	HESS CORP	42809H107		12/3/2009	7/14/2010	40,201	0	41,365	-1,164		0			-1,164
10	HESS CORP	42809H107		2/14/2007	7/14/2010	3,752	0	3,781	-29		0			-29
11	HESS CORP	42809H107		2/14/2007	11/5/2010	8,307	0	6,482	1,825		0			1,825
12	HESS CORP	42809H107		3/1/2007	11/5/2010	1,385	0	1,076	309		0			309
13	HESS CORP	42809H107		1/18/2007	12/20/2010	6,723	0	4,418	2,305		0			2,305
14	HESS CORP	42809H107		1/26/2007	12/20/2010	11,205	0	7,761	3,444		0			3,444
15	HONEYWELL INTL INC	438516106		5/15/2006	12/20/2010	55,091	0	44,742	10,349		0			10,349
16	HESS CORP	42809H107		3/1/2007	12/20/2010	5,229	0	3,765	1,464		0			1,464
17	HESS CORP	42809H107		3/13/2007	12/20/2010	14,940	0	10,574	4,366		0			4,366
18	HESS CORP	42809H107		10/10/2008	12/20/2010	16,434	0	10,335	6,099		0			6,099
19	HESS CORP	42809H107		8/20/2010	12/20/2010	11,952	0	8,200	3,752		0			3,752
20	HONEYWELL INTL INC	438516106		12/23/2010	2/14/2011	12,607	0	11,785	822		0			822
21	HESS CORP	42809H107		5/15/2006	12/20/2010	14,940	0	9,391	5,549		0			5,549
22	HONEYWELL INTL INC	438516106		7/20/2010	2/14/2011	36,675	0	25,797	10,878		0			10,878
23	HESS CORP	42809H107		5/15/2006	3/23/2011	121,636	0	70,900	50,736		0			50,736
24	HESS CORP	42809H107		5/15/2006	5/9/2011	33,567	0	19,721	13,846		0			13,846
25	HEWLETT PACKARD CO	428236103		8/21/2009	7/14/2010	64,368	0	60,365	4,003		0			4,003
26	HEWLETT PACKARD CO	428236103		8/21/2009	8/11/2010	47,678	0	51,932	-4,254		0			-4,254
27	HEWLETT PACKARD CO	428236103		8/21/2009	8/11/2010	143,328	0	155,795	-12,467		0			-12,467
28	HONEYWELL INTL INC	438516106		5/15/2006	5/9/2011	38,237	0	26,673	11,564		0			11,564
29	HEWLETT PACKARD CO	428236103		8/21/2009	8/12/2010	82,712	0	91,435	-8,723		0			-8,723
30	HEWLETT PACKARD CO	428236103		9/3/2009	8/12/2010	44,167	0	48,788	-4,621		0			-4,621
31	HOME DEPOT INC	437076102		11/20/2008	7/14/2010	24,534	0	16,702	7,832		0			7,832
32	HOME DEPOT INC	437076102		8/20/2010	11/5/2010	4,155	0	3,674	481		0			481
33	HOME DEPOT INC	437076102		8/20/2010	12/20/2010	354	0	283	71		0			71
34	HOME DEPOT INC	437076102		11/20/2008	12/20/2010	34,996	0	19,006	15,990		0			15,990

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Long Term CG Distributions		Amount	Totals												52,457,974		1,611,260		0		1,611,260	
Short Term CG Distributions		13,840	How Acquired		Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0		0		0				
Kind(s) of Property Sold		CUSIP #																				
25	HORNBECK OFFSHORE SVCS INC	440543106	Acquired	9/30/2010	12/17/2010		9,772	0	9,486	286			0					286				
26	HOME DEPOT INC	437076102		11/20/2008	5/5/2011		134,837	0	69,689	65,148			0					65,148				
27	HOME DEPOT INC	437076102		11/21/2008	5/5/2011		13,001	0	6,132	6,869			0					6,869				
28	HAROT 2007-1 A4 5 09% 7/18/13	438125AD8		2/21/2007	7/18/2010		6,984	0	6,983	1			0					1				
29	HAROT 2007-1 A4 5 09% 7/18/13	438125AD8		2/21/2007	8/18/2010		6,756	0	6,755	1			0					1				
30	HAROT 2007-1 A4 5 09% 7/18/13	438125AD8		2/21/2007	9/20/2010		65,300	0	65,285	15			0					15				
31	HONEYWELL INTL INC	438516106		5/15/2006	7/14/2010		36,988	0	38,288	-1,300			0					-1,300				
32	HONEYWELL INTL INC	438516106		5/15/2006	11/5/2010		6,857	0	6,023	834			0					834				
33	HORNBECK OFFSHORE SVCS INC	440543106		9/30/2010	12/17/2010		16,083	0	15,598	485			0					485				
34	HOSPIRA INC	441060100		3/8/2007	7/14/2010		45,235	0	30,471	14,764			0					14,764				
35	HOSPIRA INC	441060100		8/20/2010	11/5/2010		6,567	0	5,634	933			0					933				
36	HOSPIRA INC	441060100		3/8/2007	12/20/2010		31,450	0	22,051	9,399			0					9,399				
37	HOSPIRA INC	441060100		8/20/2010	12/20/2010		1,144	0	1,024	120			0					120				
38	HOSPIRA INC	441060100		3/9/2007	12/20/2010		17,726	0	12,425	5,301			0					5,301				
39	HOSPIRA INC	441060100		3/9/2007	13/2011		2,204	0	1,603	601			0					601				
40	HOSPIRA INC	441060100		1/28/2008	13/2011		5,511	0	4,002	1,509			0					1,509				
41	HOSPIRA INC	441060100		6/23/2008	13/2011		6,062	0	4,397	1,665			0					1,665				
42	HOSPIRA INC	441060100		3/7/2007	13/2011		20,390	0	14,759	5,631			0					5,631				
43	HOSPIRA INC	441060100		3/7/2007	14/2011		20,998	0	15,158	5,840			0					5,840				
44	HOSPIRA INC	441060100		3/13/2007	14/2011		6,078	0	4,371	1,707			0					1,707				
45	STANDARD PACIFIC CORP	85375C101		5/15/2009	3/17/2011		6,856	0	4,123	2,733			0					2,733				
46	STANDARD PACIFIC CORP	85375C101		8/4/2009	3/17/2011		2,273	0	2,400	-127			0					-127				
47	STANDARD PACIFIC CORP	85375C101		7/23/2010	3/17/2011		4,871	0	5,076	-205			0					-205				
48	STANDARD PACIFIC CORP	85375C101		12/23/2010	3/17/2011		5,665	0	7,410	-1,745			0					-1,745				
49	STEEL DYNAMICS INC	858119100		1/25/2011	5/12/2011		23,220	0	24,646	-1,426			0					-1,426				
50	STILLWATER MNG CO	86074Q102		1/25/2011	5/12/2011		21,461	0	24,200	-2,739			0					-2,739				
51	STILLWATER MNG CO	86074Q102		3/3/2011	5/12/2011		10,264	0	13,870	-3,606			0					-3,606				
52	DREYFUS SELECT MANAGERS SIC VL	86271F677		12/30/2009	7/14/2010		647,935	0	623,000	24,935			0					24,935				
53	BNY MELLON MID CAP STK FD CL M	05569M509		5/9/2008	7/14/2010		120,403	0	148,893	-28,490			0					-28,490				
54	BNY MELLON MID CAP STK FD CL M	05569M509		12/4/2008	7/14/2010		3,447	0	2,291	1,156			0					1,156				
55	BNY MELLON MID CAP STK FD CL M	05569M509		3/27/2009	7/14/2010		1,213	0	866	347			0					347				
56	BNY MELLON EMERGING MARKETS FD	05569M855		12/22/2006	11/5/2010		396,034	0	685,839	-289,805			0					-289,805				
57	BNY MELLON U S CORE EQUITY 130/30	05569M582		8/23/2007	7/14/2010		403,291	0	500,000	-96,709			0					-96,709				
58	BNY MELLON U S CORE EQUITY 130/30	05569M582		9/4/2007	7/14/2010		392,578	0	500,000	-107,422			0					-107,422				
59	BNY MELLON U S CORE EQUITY 130/30	05569M582		11/8/2007	7/14/2010		386,836	0	500,000	-113,164			0					-113,164				
60	BNY MELLON EMERGING MARKETS FD	05569M855		2/5/2007	11/5/2010		46,222	0	82,718	-36,496			0					-36,496				
61	BNY MELLON U S CORE EQUITY 130/30	05569M582		11/19/2007	7/14/2010		593,972	0	750,000	-156,028			0					-156,028				
62	BNY MELLON U S CORE EQUITY 130/30	05569M582		11/21/2007	7/14/2010		399,444	0	500,000	-100,556			0					-100,556				
63	BNY MELLON EMERGING MARKETS FD	05569M855		3/12/2007	11/5/2010		57,744	0	100,000	-42,256			0					-42,256				
64	BNY MELLON U S CORE EQUITY 130/30	05569M582		12/14/2007	7/14/2010		141,676	0	184,673	-42,997			0					-42,997				
65	BNY MELLON U S CORE EQUITY 130/30	05569M582		1/11/2008	7/14/2010		402,000	0	500,000	-98,000			0					-98,000				
66	BNY MELLON U S CORE EQUITY 130/30	05569M582		2/29/2008	7/14/2010		419,099	0	500,000	-80,901			0					-80,901				
67	BNY MELLON U S CORE EQUITY 130/30	05569M582		3/6/2008	7/14/2010		425,127	0	500,000	-74,873			0					-74,873				
68	CISCO SYSTEMS INC	17275R102		10/10/2008	2/10/2011		5,807	0	5,053	754			0					754				
69	CISCO SYSTEMS INC	17275R102		11/23/2005	2/10/2011		2,230	0	2,053	177			0					177				
70	BNY MELLON S/T US GVT SECS FD CL	05569M780		11/30/2009	11/5/2010		404	0	405	-1			0					-1				
71	CISCO SYSTEMS INC	17275R102		12/27/2005	2/10/2011		1,334	0	1,212	122			0					122				
72	BNY MELLON S/T US GVT SECS FD CL	05569M780		7/30/2010	11/5/2010		4,207	0	4,207	0			0					0				
73	BNY MELLON S/T US GVT SECS FD CL	05569M780		8/31/2010	11/5/2010		4,457	0	4,461	-4			0					-4				
74	CISCO SYSTEMS INC	17275R102		10/16/2008	2/10/2011		2,630	0	2,378	252			0					252				
75	BNY MELLON S/T US GVT SECS FD CL	05569M780		10/29/2010	11/5/2010		4,470	0	4,473	-3			0					-3				
76	BNY MELLON S/T US GVT SECS FD CL	05569M780		7/14/2010	11/5/2010		136,462	0	136,462	0			0					0				
77	CISCO SYSTEMS INC	17275R102		10/16/2008	2/10/2011		191	0	172	19			0					19				
78	BNY MELLON S/T US GOV SECS-M	05569M780		7/14/2010	4/29/2011		150,000	0	151,467	-1,467			0					-1,467				
79	BNY MELLON S/T US GOV SECS-M	05569M780		7/14/2010	6/12/2011		300,000	0	302,687	-2,687			0					-2,687				
80	BNY MELLON S/T US GOV SECS-M	05569M780		7/14/2010	6/29/2011		500,000	0	504,479	-4,479			0					-4,479				
81	BNY MELLON INTERMEDIATE BOND FD	05569M814		8/20/2010	9/1/2010		500,000	0	501,143	-1,143			0					-1,143				
82	CISCO SYSTEMS INC	17275R102		10/16/2008	2/10/2011		1,490	0	1,344	146			0					146				

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	0												
83	BNY MELLON INTERMEDIATE BD-M	05569M814		9/30/2010	4/28/2011		1,918		0	1,945	-27		0	1,611,260
84	BNY MELLON INTERMEDIATE BD-M	05569M814		10/29/2010	4/28/2011		2,033		0	2,065	-32		0	-32
85	BNY MELLON INTERMEDIATE BD-M	05569M814		8/20/2010	4/28/2011		446,048		0	451,890	-5,842		0	-5,842
86	CISCO SYSTEMS INC 5.5% 2/22/16	17275RAC6		3/11/2009	7/14/2010		22,981		0	20,689	2,292		0	2,292
87	CITY NATL CORP	178566105		5/11/2010	4/12/2011		9,270		0	10,009	-739		0	-739
88	CITY NATL CORP	178566105		7/23/2010	4/12/2011		5,794		0	5,526	268		0	268
89	CITY NATL CORP	178566105		12/23/2010	4/12/2011		5,214		0	5,601	-387		0	-387
90	CLIFFS NATS RES INC	18683K101		7/20/2010	11/5/2010		10,626		0	7,346	3,280		0	3,280
91	CLIFFS NATS RES INC	18683K101		7/20/2010	12/8/2010		9,981		0	6,856	3,125		0	3,125
92	CLIFFS NATS RES INC	18683K101		1/6/2011	1/25/2011		23,727		0	24,393	-666		0	-666
93	CLIFFS NATS RES INC	18683K101		7/20/2010	2/14/2011		83,875		0	44,567	39,308		0	39,308
94	CLIFFS NATS RES INC	18683K101		12/23/2010	2/14/2011		12,904		0	11,012	1,892		0	1,892
95	CLIFFS NATS RES INC	18683K101		9/10/2009	2/14/2011		8,295		0	2,475	5,820		0	5,820
96	COEUR D'ALENE MINES CORPORATION	192108504		12/23/2010	4/19/2011		26,399		0	20,620	5,779		0	5,779
97	COEUR D'ALENE MINES CORPORATION	192108504		7/20/2010	10/8/2010		9,823		0	8,355	1,468		0	1,468
98	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		7/20/2010	12/20/2010		18,481		0	15,523	2,958		0	2,958
99	COMCAST CORP 5.9% 3/15/16	20030NA15		3/30/2006	7/14/2010		28,164		0	24,533	3,631		0	3,631
100	COMERICA INC	200340107		9/9/2010	11/5/2010		6,094		0	5,990	104		0	104
101	COMERICA INC	200340107		9/9/2010	12/20/2010		28,815		0	25,942	2,873		0	2,873
102	COMERICA INC	200340107		9/9/2010	12/20/2010		15,260		0	13,519	1,741		0	1,741
103	COMERICA INC	200340107		9/9/2010	5/9/2011		21,479		0	21,291	188		0	188
104	COMERICA INC	200340107		9/9/2010	5/9/2011		1,561		0	1,546	15		0	15
105	SOUTHWESTERN ENERGY CO	845467109		4/21/2010	3/24/2011		12,138		0	11,413	725		0	725
106	WELLS FARGO & COMPANY	949746101		11/23/2005	11/5/2010		10,752		0	12,619	-1,867		0	-1,867
107	ASSURED GUARANTY LTD	G0585R106		12/23/2010	1/26/2011		5,383		0	6,437	-1,054		0	-1,054
108	WELLS FARGO & COMPANY	949746101		11/23/2005	12/20/2010		5,416		0	5,824	-408		0	-408
109	WELLS FARGO & COMPANY	949746101		12/21/2005	12/20/2010		1,805		0	1,910	-105		0	-105
110	WELLS FARGO & COMPANY	949746101		1/24/2008	12/20/2010		8,726		0	9,068	-342		0	-342
111	WELLS FARGO & COMPANY	949746101		1/28/2008	12/20/2010		8,726		0	8,908	-180		0	-180
112	WELLS FARGO & COMPANY	949746101		2/6/2008	12/20/2010		13,540		0	13,639	-99		0	-99
113	WELLS FARGO & COMPANY	949746101		2/25/2008	12/20/2010		12,939		0	13,506	-567		0	-567
114	WELLS FARGO & COMPANY	949746101		4/1/2008	12/20/2010		13,841		0	14,149	-308		0	-308
115	AXIS CAPITAL HOLDINGS LTD	G0692U109		5/15/2009	10/29/2010		13,065		0	9,554	3,511		0	3,511
116	WELLS FARGO & COMPANY	949746101		4/7/2008	12/20/2010		8,425		0	8,750	-325		0	-325
117	WELLS FARGO & COMPANY	949746101		10/20/2008	12/20/2010		19,257		0	20,323	-1,066		0	-1,066
118	WELLS FARGO & COMPANY	949746101		3/13/2008	12/20/2010		4,814		0	4,722	92		0	92
119	WELLS FARGO & COMPANY	949746101		3/13/2008	5/9/2011		4,801		0	5,017	-216		0	-216
120	WELLS FARGO & COMPANY	949746101		5/9/2008	5/9/2011		8,190		0	8,523	-333		0	-333
121	WELLS FARGO & COMPANY	949746101		3/3/2011	5/9/2011		44,905		0	51,491	-6,586		0	-6,586
122	WELLS FARGO & COMPANY	949746101		3/3/2008	5/9/2011		2,259		0	2,334	-75		0	-75
123	WHIRLPOOL CORP	963320106		8/28/2009	7/14/2010		32,435		0	22,416	10,019		0	10,019
124	AXIS CAPITAL HOLDINGS LTD	G0692U109		8/4/2009	10/29/2010		670		0	578	92		0	92
125	WHIRLPOOL CORP	963320106		8/20/2010	11/5/2010		3,997		0	3,864	133		0	133
126	WHIRLPOOL CORP	963320106		8/28/2009	11/22/2010		46,194		0	39,547	6,647		0	6,647
127	WHIRLPOOL CORP	963320106		8/31/2009	11/22/2010		85,799		0	73,922	11,877		0	11,877
128	WHIRLPOOL CORP	963320106		8/28/2009	11/22/2010		7,702		0	6,659	1,043		0	1,043
129	WHIRLPOOL CORP	963320106		8/28/2009	11/22/2010		6,101		0	5,259	842		0	842
130	WHIRLPOOL CORP	963320106		8/20/2010	11/22/2010		763		0	773	-10		0	-10
131	WHIRLPOOL CORP	963320106		8/31/2009	11/22/2010		3,584		0	3,066	518		0	518
132	ZIMMER HOLDINGS INC	98856P102		5/10/2011	5/9/2011		24,435		0	24,854	-419		0	-419
133	TELE NORTE LESTE PARTICIP	999287680		7/23/2010	4/18/2011		2		0	0	2		0	2
134	AXIS CAPITAL HOLDINGS LTD	G0692U109		7/23/2010	10/29/2010		8,375		0	7,885	490		0	490
135	ENERGY XII BERMUDA LTD	G10082140		12/23/2010	4/29/2011		8,136		0	6,516	1,620		0	1,620
136	COOPER INDUSTRIES PLC-CL A	G24140108		2/25/2010	11/24/2010		14,831		0	12,397	2,434		0	2,434
137	ARCH CAP GROUP LTD	G0450A105		5/15/2009	10/29/2010		14,679		0	10,052	4,627		0	4,627
138	ARCH CAP GROUP LTD	G0450A105		7/23/2010	10/29/2010		9,498		0	8,556	942		0	942
139	COOPER INDUSTRIES PLC-CL A	G24140108		7/23/2010	11/24/2010		9,534		0	8,366	1,168		0	1,168
140	ASSURED GUARANTY LTD	G0585R106		5/10/2010	1/26/2011		43,922		0	58,945	-15,023		0	-15,023

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis of Losses
						Amount		54,069,234	0	52,457,974	1,611,260	0	0	0	1,611,260
	Long Term CG Distributions					13,840									
	Short Term CG Distributions					0									
41	ASSURED GUARANTY LTD	G0585R106		7/20/2010	1/26/2011			42,894	0	43,811	-917			0	-917
42	ASSURED GUARANTY LTD	G0585R106		1/23/2010	1/26/2011			4,113	0	5,006	-893			0	-893
43	ASSURED GUARANTY LTD	G0585R106		1/19/2010	1/26/2011			9,569	0	15,345	-5,776			0	-5,776
44	BNY MELLON EMERGING MKTS-M	G0569M855		12/22/2006	4/28/2011			19,111	0	32,021	-12,910			0	-12,910
45	ASSURED GUARANTY LTD	G0585R106		7/23/2010	1/26/2011			5,981	0	6,452	-471			0	-471
46	BNY MELLON EMERGING MKTS-M	G0569M855		12/26/2007	4/28/2011			145,889	0	241,966	-96,077			0	-96,077
47	BNY MELLON INTERNATIONAL FD CL M05569M871	G05569M871		10/16/1996	7/14/2010			156,518	0	215,204	-58,686			0	-58,686
48	BNY MELLON INTERNATIONAL FD CL M05569M871	G05569M871		3/17/1997	7/14/2010			147,963	0	205,400	-57,437			0	-57,437
49	BNY MELLON INTERNATIONAL FD CL M05569M871	G05569M871		8/18/1997	7/14/2010			87,474	0	121,434	-33,960			0	-33,960
50	BNY MELLON INTERNATIONAL FD CL M05569M871	G05569M871		7/31/1999	7/14/2010			11,835	0	16,645	-4,810			0	-4,810
51	BNY MELLON INTERNATIONAL FD CL M05569M871	G05569M871		8/25/2004	7/14/2010			566,336	0	828,442	-262,106			0	-262,106
52	BNY MELLON INTERNATIONAL FD CL M05569M871	G05569M871		12/18/2007	7/14/2010			306,656	0	466,320	-159,664			0	-159,664
53	BNY MELLON INTERNATIONAL FD CL M05569M871	G05569M871		3/13/2008	7/14/2010			223,218	0	306,694	-83,476			0	-83,476
54	BNY MELLON INTERNATIONAL FD CL M05569M871	G05569M871		3/13/2008	11/5/2010			142,500	0	173,240	-30,740			0	-30,740
55	B M C SOFTWARE INC	055921100		2/14/2011	5/9/2011			32,091	0	31,437	654			0	654
56	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/17/2010	9/10/2010			23,270	0	23,736	-466			0	-466
57	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/17/2010	10/10/2010			11,543	0	11,774	-231			0	-231
58	TEVA PHARMACEUTICAL INDS ADR	881624209		5/15/2009	7/23/2010			42,357	0	37,910	4,447			0	4,447
59	TEVA PHARMACEUTICAL INDS ADR	881624209		7/20/2010	7/23/2010			41,361	0	44,497	-3,136			0	-3,136
60	TETRA TECH INC NEW	88162G103		1/28/2010	8/11/2010			7,372	0	7,961	-589			0	-589
61	THERMO FISHER SCIENTIFIC INC	883556102		3/7/2007	7/14/2010			50,277	0	45,832	4,445			0	4,445
62	TETRA TECH INC NEW	88162G103		7/23/2010	8/11/2010			4,656	0	4,531	125			0	125
63	TEXTRON INC	883203101		3/17/2006	7/14/2010			4,722	0	12,143	-7,421			0	-7,421
64	TEXTRON INC	883203101		3/20/2006	7/14/2010			363	0	934	-571			0	-571
65	THERMO FISHER SCIENTIFIC INC	883556102		3/7/2007	11/5/2010			7,939	0	6,807	1,132			0	1,132
66	TEXTRON INC	883203101		3/23/2006	7/14/2010			3,632	0	9,408	-5,776			0	-5,776
67	TEXTRON INC	883203101		5/15/2006	7/14/2010			13,620	0	35,538	-21,918			0	-21,918
68	THERMO FISHER SCIENTIFIC INC	883556102		3/7/2007	12/20/2010			16,080	0	13,160	2,920			0	2,920
69	TEXTRON INC	883203101		2/5/2007	7/14/2010			2,542	0	6,574	-4,032			0	-4,032
70	TEXTRON INC	883203101		3/17/2006	7/14/2010			2,906	0	7,449	-4,543			0	-4,543
71	TEXTRON INC	883203101		3/17/2006	11/5/2010			888	0	1,862	-974			0	-974
72	TEXTRON INC	883203101		3/21/2006	11/5/2010			3,554	0	7,447	-3,893			0	-3,893
73	TEXTRON INC	883203101		3/21/2006	11/5/2010			666	0	1,396	-730			0	-730
74	TEXTRON INC	883203101		3/21/2006	12/20/2010			5,907	0	11,629	-5,722			0	-5,722
75	TEXTRON INC	883203101		10/4/2006	12/20/2010			4,726	0	8,988	-4,262			0	-4,262
76	TEXTRON INC	883203101		10/16/2006	12/20/2010			2,835	0	5,470	-2,635			0	-2,635
77	TEXTRON INC	883203101		11/2/2006	12/20/2010			1,418	0	2,710	-1,292			0	-1,292
78	TEXTRON INC	883203101		1/26/2007	12/20/2010			3,781	0	7,387	-3,606			0	-3,606
79	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	12/20/2010			50,459	0	40,827	9,632			0	9,632
80	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	5/9/2011			43,112	0	31,854	11,258			0	11,258
81	TEXTRON INC	883203101		3/17/2007	12/20/2010			2,835	0	5,518	-2,683			0	-2,683
82	TEXTRON INC	883203101		3/13/2007	12/20/2010			4,726	0	9,031	-4,305			0	-4,305
83	TEXTRON INC	883203101		3/26/2007	12/20/2010			473	0	914	-441			0	-441
84	TEXTRON INC	883203101		7/16/2008	12/20/2010			2,599	0	4,779	-2,180			0	-2,180
85	TEXTRON INC	883203101		10/16/2008	12/20/2010			5,435	0	4,276	1,159			0	1,159
86	TEXTRON INC	883203101		10/20/2008	12/20/2010			5,435	0	4,223	1,212			0	1,212
87	TEXTRON INC	883203101		11/4/2008	12/20/2010			2,835	0	2,174	661			0	661
88	TEXTRON INC	883203101		11/4/2008	5/9/2011			1,002	0	725	277			0	277
89	TIME WARNER INC	887317303		1/8/2010	7/1/2010			63,053	0	63,306	-253			0	-253
90	TEXTRON INC	883203101		8/20/2010	5/9/2011			6,764	0	4,830	1,934			0	1,934
91	TEXTRON INC	883203101		9/2/2009	5/9/2011			18,709	0	13,171	5,538			0	5,538
92	TIME WARNER INC	887317303		1/1/2010	7/1/2010			47,076	0	48,051	-975			0	-975
93	TIME WARNER INC	887317303		12/4/2008	7/1/2010			31,669	0	22,127	9,542			0	9,542
94	TIME WARNER INC	887317303		12/4/2008	7/14/2010			22,170	0	14,552	7,618			0	7,618
95	TIME WARNER INC	887317303		8/20/2010	11/5/2010			3,175	0	3,035	140			0	140
96	TIME WARNER INC	887317303		8/20/2010	12/20/2010			633	0	607	26			0	26
97	TIME WARNER INC	887317303		12/4/2008	12/20/2010			25,644	0	16,147	9,497			0	9,497
98	TIME WARNER INC	887317303		12/4/2008	5/9/2011			17,286	0	9,569	7,717			0	7,717

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Long Term CG Distributions		Amount												
Short Term CG Distributions		13,840	0											
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,611,260
19 TIME WARNER INC 5 5% 11/15/11	887317AB1		10/6/2009	7/13/2010	53,125	0	53,376	-251			0	-251		
10 TIME WARNER CABLE INC	88732J207		8/11/2010	10/15/2010	115,289	0	112,547	2,742			0	2,742		
11 TIME WARNER CABLE INC 8 25% 4/01/17	88732JAS7		8/10/2009	8/20/2010	12,798	0	12,007	791			0	791		
12 COVIDIAN PLC	G2554F113		1/4/2011	5/9/2011	34,274	0	29,502	4,772			0	4,772		
13 MARVELL TECH GROUP LTD	G5876H105		5/15/2009	8/11/2010	56,706	0	42,042	14,664			0	14,664		
14 MARVELL TECH GROUP LTD	G5876H105		7/20/2010	8/11/2010	55,840	0	64,821	-8,981			0	-8,981		
15 SIGNET JEWELERS LTD	G81276100		3/23/2011	6/6/2011	54,031	0	56,626	-2,595			0	-2,595		
16 TYCO INTERNATIONAL LTD	H89128104		7/16/2008	7/14/2010	2,564	0	2,712	-148			0	-148		
17 TYCO INTERNATIONAL LTD	H89128104		2/5/2008	7/14/2010	37,362	0	41,194	-3,832			0	-3,832		
18 TYCO INTERNATIONAL LTD	H89128104		10/20/2008	7/14/2010	7,692	0	5,645	2,047			0	2,047		
19 TYCO INTERNATIONAL LTD	H89128104		10/16/2008	7/14/2010	3,663	0	2,621	1,042			0	1,042		
10 TYCO INTERNATIONAL LTD	H89128104		3/16/2009	9/2/2010	42,655	0	21,611	21,044			0	21,044		
11 TYCO INTERNATIONAL LTD	H89128104		10/10/2008	9/2/2010	4,227	0	2,713	1,514			0	1,514		
12 TYCO INTERNATIONAL LTD	H89128104		3/16/2009	9/2/2010	21,137	0	10,708	10,429			0	10,429		
13 TYCO INTERNATIONAL LTD	H89128104		10/16/2008	9/2/2010	4,620	0	3,146	1,474			0	1,474		
14 TYCO INTERNATIONAL LTD	H89128104		11/4/2008	9/2/2010	3,850	0	2,518	1,332			0	1,332		
15 BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	11/10/2010	468	0	477	-9			0	-9		
16 BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	12/10/2010	524	0	534	-10			0	-10		
17 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/2/2010	9/25/2010	1,172	0	1,252	-80			0	-80		
18 BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	11/0/2011	426	0	435	-9			0	-9		
19 BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	5/10/2011	260	0	265	-5			0	-5		
10 BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	6/10/2011	3,509	0	3,579	-70			0	-70		
11 BANCO SANTANDER BRASIL-ADS	05967A107		7/26/2010	4/28/2011	30,908	0	35,013	-4,105			0	-4,105		
12 BANK OF AMERICA CORP	060505104		5/6/2010	7/14/2010	79,352	0	82,618	-3,266			0	-3,266		
13 BANK OF AMERICA CORP	060505104		5/6/2010	11/5/2010	11,065	0	14,771	-3,706			0	-3,706		
14 BANK OF AMERICA CORP	060505104		5/6/2010	12/20/2010	4,037	0	5,194	-1,157			0	-1,157		
15 BANK OF AMERICA CORP	060505104		9/13/2010	12/20/2010	26,117	0	28,997	-2,880			0	-2,880		
16 BANK OF AMERICA CORP	060505104		9/13/2010	12/20/2010	20,187	0	22,339	-2,152			0	-2,152		
17 BANK OF AMERICA CORP	060505104		5/7/2009	12/20/2010	33,940	0	36,438	-2,498			0	-2,498		
18 BANK OF AMERICA CORP	060505104		5/7/2009	5/9/2011	47,232	0	52,692	-5,460			0	-5,460		
19 BANK OF AMERICA CORP 5 75% 8/15/17	060505C16		11/28/2006	7/14/2010	41,770	0	41,230	540			0	540		
10 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/5/2009	10/25/2010	695	0	720	-25			0	-25		
11 BANK OF AMERICA CORP 5 75% 8/15/17	060505C16		10/11/2007	7/14/2010	20,885	0	20,100	785			0	785		
12 BARCLAYS BANK PLC 5 0% 9/22/16	06739FGF2		9/17/2009	7/15/2010	47,505	0	44,942	2,563			0	2,563		
13 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	10/25/2010	1,886	0	1,956	-70			0	-70		
14 BSCMS 2004-PWR5 A3 4 565% 7/11/42	07383FQ35		2/1/2010	6/11/2011	13,632	0	13,911	-279			0	-279		
15 BLACKROCK INC	09247X101		4/24/2009	7/14/2010	17,598	0	17,139	459			0	459		
16 BLACKROCK INC	09247X101		4/24/2009	9/13/2010	16,938	0	16,838	100			0	100		
17 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/2/2010	10/25/2010	1,191	0	1,272	-81			0	-81		
18 BLACKROCK INC	09247X101		4/24/2009	9/13/2010	16,410	0	16,387	23			0	23		
19 BLACKROCK INC	09247X101		4/24/2009	9/14/2010	28,598	0	27,963	635			0	635		
0 BLACKROCK INC	09247X101		8/20/2010	9/14/2010	3,075	0	2,916	159			0	159		
1 BLACKROCK INC	09247X101		4/24/2009	9/14/2010	39,575	0	38,787	788			0	788		
2 BLACKSTONE GROUP LP/THE	09253U108		4/12/2011	6/6/2011	29,300	0	32,879	-3,579			0	-3,579		
3 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/5/2009	11/25/2010	709	0	735	-26			0	-26		
4 BRANDYWINE REALTY TRUST REIT	105368203		11/23/2009	2/25/2011	19,882	0	16,908	2,974			0	2,974		
5 BRANDYWINE REALTY TRUST REIT	105368203		7/23/2010	2/25/2011	11,125	0	10,133	992			0	992		
6 BRANDYWINE REALTY TRUST REIT	105368203		12/23/2010	2/25/2011	5,801	0	5,557	244			0	244		
7 BRANDYWINE REALTY TRUST REIT	105368203		12/23/2010	2/25/2011	4,971	0	4,763	208			0	208		
8 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	7/14/2010	99,608	0	96,908	2,700			0	2,700		
9 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/5/2009	7/25/2010	557	0	577	-20			0	-20		
0 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	11/25/2010	1,925	0	1,997	-72			0	-72		
1 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	7/25/2010	4,454	0	4,621	-167			0	-167		
2 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/2/2010	11/25/2010	1,216	0	1,298	-82			0	-82		
3 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/5/2009	9/25/2010	684	0	709	-25			0	-25		
4 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	9/25/2010	1,856	0	1,925	-69			0	-69		
5 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/5/2009	12/25/2010	673	0	698	-25			0	-25		
6 FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	12/25/2010	1,828	0	1,896	-68			0	-68		

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		13,840	0					54,069,234	0	52,457,974	1,611,260	0	0	0	1,611,260
57	FNMA POOL # 889291 5 0% 4/01/23	314100G7C1			8/2/2010	12/25/2010		1,155	0	1,233	-78			0	-78
58	FNMA POOL # 889291 5 0% 4/01/23	314100G7C1			8/5/2009	1/25/2011		830	0	860	-30			0	-30
59	FNMA POOL # 889291 5 0% 4/01/23	314100G7C1			5/20/2009	1/25/2011		2,253	0	2,337	-84			0	-84
60	FNMA POOL # 889291 5 0% 4/01/23	314100G7C1			8/2/2010	1/25/2011		1,423	0	1,519	-96			0	-96
61	FNMA POOL # 889291 5 0% 4/01/23	314100G7C1			8/5/2009	2/25/2011		597	0	619	-22			0	-22
62	FNMA POOL # 889291 5 0% 4/01/23	314100G7C1			5/20/2009	2/25/2011		1,622	0	1,682	-60			0	-60
63	FNMA POOL # 889291 5 0% 4/01/23	314100G7C1			8/2/2010	2/25/2011		1,024	0	1,094	-70			0	-70
64	FNMA POOL # 889291 5 0% 4/01/23	314100G7C1			8/5/2009	3/25/2011		516	0	535	-19			0	-19
65	COMPELLENT TECHNOLOGIES INC	20452A108			10/12/2010	10/27/2010		9,174	0	6,304	2,870			0	2,870
66	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			12/29/2010	3/25/2011		224	0	244	-20			0	-20
67	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			11/13/2007	4/25/2011		623	0	628	-5			0	-5
68	COMPELLENT TECHNOLOGIES INC	20452A108			10/12/2010	12/13/2010		23,352	0	14,710	8,642			0	8,642
69	COMPLETE PRODUCTION SERVICES	20453E109			12/23/2010	3/3/2011		15,020	0	15,922	-902			0	-902
70	COMPLETE PRODUCTION SERVICES	20453E109			7/23/2010	3/3/2011		11,843	0	7,872	3,971			0	3,971
71	COMPLETE PRODUCTION SERVICES	20453E109			4/27/2010	3/17/2011		28,207	0	14,960	13,247			0	13,247
72	COMPLETE PRODUCTION SERVICES	20453E109			7/23/2010	3/17/2011		5,583	0	3,648	1,935			0	1,935
73	CONOCOPHILLIPS	20825C104			1/18/2007	7/14/2010		4,734	0	5,697	-963			0	-963
74	CONOCOPHILLIPS	20825C104			5/15/2006	7/14/2010		42,605	0	50,967	-8,362			0	-8,362
75	CONOCOPHILLIPS	20825C104			5/15/2006	11/5/2010		7,970	0	8,180	-210			0	-210
76	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			12/29/2010	4/25/2011		340	0	370	-30			0	-30
77	CONOCOPHILLIPS	20825C104			5/15/2006	12/20/2010		71,874	0	68,585	3,289			0	3,289
78	CONOCOPHILLIPS	20825C104			5/15/2006	5/9/2011		45,813	0	39,012	6,801			0	6,801
79	COOPER TIRE & RUBR CO	216831107			9/2/2010	12/3/2010		34,855	0	28,135	6,720			0	6,720
80	COSTCO WHSL CORP NEW	22160K105			11/3/2009	8/27/2010		39,359	0	40,281	-922			0	-922
81	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			11/13/2007	5/25/2011		763	0	769	-6			0	-6
82	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	6/25/2011		1,971	0	2,104	-133			0	-133
83	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			12/29/2010	5/25/2011		416	0	454	-38			0	-38
84	FNMA POOL # 831812 6 0% 9/01/36	31403DWH8			7/6/2010	6/25/2011		377	0	415	-38			0	-38
85	FNMA POOL # 745948 6 5% 10/01/36	31407JDR0			11/13/2007	6/25/2011		1,943	0	1,959	-16			0	-16
86	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			12/29/2010	6/25/2011		1,060	0	1,156	-96			0	-96
87	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/14/2010	6/25/2011		503	0	554	-51			0	-51
88	FNMA POOL # 831812 6 0% 9/1/36	31407JDR0			11/13/2007	7/25/2010		628	0	633	-5			0	-5
89	FNMA POOL # 831812 6 0% 9/1/36	31407JDR0			11/13/2007	8/25/2010		414	0	418	-4			0	-4
90	FNMA POOL # 831812 6 0% 9/1/36	31407JDR0			11/13/2007	9/25/2010		414	0	417	-3			0	-3
91	FNMA POOL # 831812 6 0% 9/1/36	31407JDR0			11/13/2007	10/25/2010		701	0	707	-6			0	-6
92	FNMA POOL # 831812 6 0% 9/1/36	31407JDR0			11/13/2007	11/25/2010		885	0	892	-7			0	-7
93	FNMA POOL # 831812 6 0% 9/1/36	31407JDR0			11/13/2007	12/25/2010		692	0	697	-5			0	-5
94	FNMA POOL # 831812 6 0% 9/1/36	31407JDR0			11/13/2007	12/5/2011		1,941	0	1,957	-16			0	-16
95	FNMA POOL # 831812 6 0% 9/1/36	31407JDR0			12/29/2010	1/25/2011		1,059	0	1,154	-95			0	-95
96	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			11/13/2007	2/25/2011		1,514	0	1,526	-12			0	-12
97	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			12/29/2010	2/25/2011		826	0	900	-74			0	-74
98	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8			11/13/2007	3/25/2011		411	0	414	-3			0	-3
99	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8			6/6/2007	7/25/2010		1,365	0	1,307	58			0	58
100	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8			6/6/2007	7/27/2010		60,031	0	55,091	4,940			0	4,940
101	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8			12/23/2010	1/25/2011		332	0	340	-8			0	-8
102	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8			12/23/2010	2/16/2011		8,590	0	8,659	-69			0	-69
103	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8			12/23/2010	2/25/2011		184	0	188	-4			0	-4
104	FNMA POOL # 888279 4 5% 10/1/36	31410F2L8			12/23/2010	3/25/2011		187	0	192	-5			0	-5
105	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5			1/15/2008	7/25/2010		142	0	145	-3			0	-3
106	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5			1/15/2008	8/25/2010		203	0	207	-4			0	-4
107	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5			1/15/2008	10/25/2010		228	0	232	-4			0	-4
108	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5			1/15/2008	11/25/2010		226	0	230	-4			0	-4
109	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5			1/15/2008	12/25/2010		253	0	257	-4			0	-4
110	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5			1/15/2008	12/25/2010		250	0	254	-4			0	-4
111	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5			1/15/2008	12/25/2011		305	0	310	-5			0	-5
112	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5			1/15/2008	2/25/2011		207	0	211	-4			0	-4
113	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5			1/15/2008	3/25/2011		172	0	174	-2			0	-2
114	FNMA POOL # 888214 5 0% 3/01/21	31410FYK5			1/15/2008	4/18/2011		5,804	0	5,510	294			0	294

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Long Term CG Distributions		Amount	Totals		54,069,234		0		52,457,974		1,611,260		0		0		1,611,260	
Short Term CG Distributions		0	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
Kind(s) of Property Sold		CUSIP #																
15	SOUTHERN CAL EDISON 4 65% 4/01/11	842400EU3		3/23/2004	7/14/2010	32,992	0	29,897	3,095			0	3,095					
16	SOUTHWESTERN ENERGY CO	845467109		7/26/2010	9/30/2010	17,211	0	19,632	-2,421			0	-2,421					
17	WALTER ENERGY INCORPORATED	93317Q105		12/23/2010	3/17/2011	11,581	0	11,896	-315			0	-315					
18	VISHAY PRECISION GROUP INC	92835K103		2/26/2010	8/10/2010	8	0	9	-1			0	-1					
19	VITAMIN SHOPPE INC	92849E101		12/1/2010	4/19/2011	8,578	0	7,110	1,468			0	1,468					
20	VITAMIN SHOPPE INC	92849E101		12/23/2010	4/19/2011	38,244	0	36,123	2,121			0	2,121					
21	VITAMIN SHOPPE INC	92849E101		10/27/2010	4/19/2011	7,863	0	6,034	1,829			0	1,829					
22	VODAFONE GROUP PLC-SP ADR	92857W209		7/26/2010	2/3/2011	73,083	0	60,129	12,954			0	12,954					
23	VOLCANO CORP	928645100		12/23/2010	6/6/2011	4,773	0	4,480	293			0	293					
24	VOLCANO CORP	928645100		1/6/2010	6/7/2011	10,772	0	6,781	3,991			0	3,991					
25	VOLCANO CORP	928645100		7/23/2010	6/7/2011	6,583	0	5,086	1,497			0	1,497					
26	VOLCANO CORP	928645100		12/23/2010	6/7/2011	299	0	280	19			0	19					
27	VOLCANO CORP	928645100		12/23/2010	6/7/2011	895	0	840	55			0	55					
28	VISHAY INTERTECHNOLOGY INC	928298108		12/23/2010	5/26/2011	10,355	0	10,193	162			0	162					
29	VISHAY PRECISION GROUP INC	92835K103		2/26/2010	7/27/2010	1,047	0	1,315	-268			0	-268					
30	WABCO HOLDINGS INC-WI	92927K102		12/23/2010	5/18/2011	17,555	0	14,858	2,697			0	2,697					
31	WABCO HOLDINGS INC-WI	92927K102		7/23/2010	5/18/2011	4,915	0	2,689	2,226			0	2,226					
32	W M S INDS INC	929297109		10/1/2009	8/23/2010	9,664	0	11,513	-1,849			0	-1,849					
33	W M S INDS INC	929297109		7/23/2010	8/23/2010	5,947	0	6,274	-327			0	-327					
34	WBCMT 2005-C20 A4 5 24417% 7/15/42	9297664L4		2/1/2010	7/17/2010	34,604	0	35,001	-397			0	-397					
35	WBCMT 2005-C20 A4 5 24417% 7/15/42	9297664L4		1/29/2010	7/17/2010	38,929	0	39,363	-434			0	-434					
36	WBCMT 2005-C20 A4 5 28467% 7/15/42	9297664L4		2/1/2010	8/17/2010	777	0	786	-9			0	-9					
37	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4		1/29/2010	8/17/2010	874	0	884	-10			0	-10					
38	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4		10/12/2010	3/23/2011	2,592	0	2,622	-30			0	-30					
39	WARNACO GROUP INC/THE	934390402		1/29/2010	9/17/2010	23,189	0	23,844	-655			0	-655					
40	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4		1/29/2010	4/15/2011	2,916	0	2,949	-33			0	-33					
41	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4		1/29/2010	4/15/2011	2,281	0	2,306	-25			0	-25					
42	WARNACO GROUP INC/THE	934390402		12/23/2010	3/23/2011	8,089	0	8,493	-404			0	-404					
43	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	7/15/2010	3,167	0	3,261	-94			0	-94					
44	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	8/15/2010	2,803	0	2,886	-83			0	-83					
45	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	9/15/2010	2,817	0	2,901	-84			0	-84					
46	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	10/15/2010	3,212	0	3,307	-95			0	-95					
47	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	11/15/2010	2,849	0	2,933	-84			0	-84					
48	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	12/15/2010	3,242	0	3,338	-96			0	-96					
49	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	1/15/2011	2,880	0	2,965	-85			0	-85					
50	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	2/15/2011	2,895	0	2,981	-86			0	-86					
51	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	3/17/2011	65,418	0	67,353	-1,935			0	-1,935					
52	WALTER ENERGY INCORPORATED	93317Q105		5/13/2010	3/17/2011	21,272	0	13,509	7,763			0	7,763					
53	WASHINGTON ST 3 547% 8/01/17	93974CQV5		5/25/2010	1/12/2011	70,618	0	70,000	618			0	618					
54	WALTER ENERGY INCORPORATED	93317Q105		7/23/2010	3/17/2011	13,000	0	8,021	4,979			0	4,979					
55	WATSCO INC CLASS A	942622200		7/28/2009	11/24/2010	8,288	0	7,150	1,138			0	1,138					
56	WATSCO INC CLASS A	942622200		8/4/2009	11/24/2010	2,960	0	2,612	348			0	348					
57	WATSCO INC CLASS A	942622200		7/23/2010	11/24/2010	6,512	0	6,251	261			0	261					
58	WELLS FARGO & COMPANY	949746101		11/23/2005	7/14/2010	33,751	0	39,799	-6,048			0	-6,048					
59	AUTOLIV INC	052800109		5/28/2009	5/9/2011	15,462	0	5,184	10,278			0	10,278					
60	AVON PRODUCTS INC	054303102		5/21/2009	12/10/2010	51,959	0	43,811	8,148			0	8,148					
61	AVON PRODUCTS INC	054303102		7/20/2010	12/10/2010	50,499	0	48,506	1,993			0	1,993					
62	AVON PRODUCTS INC	054303102		9/24/2010	12/10/2010	11,384	0	12,586	-1,202			0	-1,202					
63	BNY MELLON LARGE CAP STK FD CL M	05569M103		3/10/2003	7/14/2010	408,731	0	370,430	38,301			0	38,301					
64	BNY MELLON LARGE CAP STK FD CL M	05569M103		12/19/2007	7/14/2010	61,757	0	82,425	-20,668			0	-20,668					
65	BNY MELLON LARGE CAP STK FD CL M	05569M103		12/17/2008	7/14/2010	7,437	0	5,854	1,583			0	1,583					
66	BNY MELLON LARGE CAP STK FD CL M	05569M509		2/29/2008	7/14/2010	130,411	0	150,000	-19,589			0	-19,589					
67	BNY MELLON MID CAP STK FD CL M	05569M509		3/24/2008	7/14/2010	219,512	0	250,000	-30,488			0	-30,488					
68	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	3/25/2011	1,401	0	1,453	-52			0	-52					
69	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/2/2010	3/25/2011	885	0	945	-60			0	-60					
70	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		5/20/2009	4/18/2011	34,377	0	33,514	863			0	863					
71	FNMA POOL # 889291 5 0% 4/01/23	31410G7C1		8/22/2010	4/18/2011	21,712	0	21,788	-76			0	-76					
72	HOSPIRA INC	441060100		6/7/2007	1/6/2011	3,283	0	2,344	939			0	939					

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	Long Term CG Distributions Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Amount	13,840							
73	FNMA POOL # 889291	5.0% 4/01/23	31410G7C1		8/5/2009	4/18/2011	10,783	0	0	10,502	281			0	1,611,260
74	FNMA POOL # 889291	5.0% 4/01/23	31410G7C1		8/5/2009	4/25/2011	371	0	0	385	-14			0	-14
75	HOSPIRA INC		441060100		5/25/2007	1/6/2011	711	0	0	507	204			0	204
76	FNMA POOL # 889291	5.0% 4/01/23	31410G7C1		5/20/2009	4/25/2011	1,008	0	0	1,046	-38			0	-38
77	FNMA POOL # 889291	5.0% 4/01/23	31410G7C1		8/2/2010	4/25/2011	637	0	0	680	-43			0	-43
78	FNMA POOL # 889291	5.0% 4/01/23	31410G7C1		8/2/2010	4/25/2011	1,769	0	0	1,833	-64			0	-64
79	FNMA POOL 888890	6.5% 10/01/37	31410GRK1		3/8/2010	7/25/2010	1,765	0	0	1,896	-131			0	-131
80	FNMA POOL 888890	6.5% 10/01/37	31410GRK1		6/17/2010	7/25/2010	814	0	0	891	-77			0	-77
31	FNMA POOL 888890	6.5% 10/01/37	31410GRK1		3/8/2010	8/25/2010	1,479	0	0	1,590	-111			0	-111
32	FNMA POOL 888890	6.5% 10/01/37	31410GRK1		6/17/2010	8/25/2010	683	0	0	747	-64			0	-64
33	HOSPIRA INC		441060100		5/23/2008	1/4/2011	8,289	0	0	5,968	2,321			0	2,321
34	HOSPIRA INC		441060100		5/31/2007	1/4/2011	9,082	0	0	6,488	2,574			0	2,574
35	HOSPIRA INC		441060100		3/7/2007	1/4/2011	3,330	0	0	2,393	937			0	937
36	HOSPIRA INC		441060100		10/10/2008	1/7/2011	9,891	0	0	5,114	4,777			0	4,777
37	HAT 2007-1 A4	5.33% 11/17/13	44329FAD0		2/28/2008	8/17/2010	973	0	0	1,001	-28			0	-28
38	HAT 2007-1 A4	5.33% 11/17/13	44329FAD0		2/28/2008	9/17/2010	1,580	0	0	1,626	-46			0	-46
39	HAT 2007-1 A4	5.33% 11/17/13	44329FAD0		2/28/2008	10/17/2010	1,513	0	0	1,557	-44			0	-44
40	HOSPIRA INC		441060100		5/31/2007	1/5/2011	36,357	0	0	26,309	10,048			0	10,048
41	HOSPIRA INC		441060100		7/16/2008	1/5/2011	6,014	0	0	4,332	1,682			0	1,682
42	HOSPIRA INC		441060100		3/26/2007	1/5/2011	1,531	0	0	1,102	429			0	429
43	HOSPIRA INC		441060100		5/31/2007	1/5/2011	7,178	0	0	5,183	1,995			0	1,995
44	HAT 2007-1 A4	5.33% 11/17/13	44329FAD0		2/28/2008	11/17/2010	1,418	0	0	1,459	-41			0	-41
45	HAT 2007-1 A4	5.33% 11/17/13	44329FAD0		2/28/2008	12/17/2010	1,288	0	0	1,326	-38			0	-38
46	HAT 2007-1 A4	5.33% 11/17/13	44329FAD0		2/28/2008	1/17/2011	1,301	0	0	1,339	-38			0	-38
47	HOSPIRA INC		441060100		5/25/2007	1/6/2011	2,571	0	0	1,831	740			0	740
48	HAT 2007-1 A4	5.33% 11/17/13	44329FAD0		2/28/2008	2/17/2011	1,293	0	0	1,331	-38			0	-38
49	HAT 2007-1 A4	5.33% 11/17/13	44329FAD0		2/28/2008	3/17/2011	1,324	0	0	1,362	-38			0	-38
50	HOSPIRA INC		441060100		8/10/2007	1/6/2011	4,376	0	0	3,052	1,324			0	1,324
51	HOSPIRA INC		441060100		10/16/2008	1/6/2011	12,581	0	0	6,781	5,800			0	5,800
52	HOSPIRA INC		441060100		10/20/2008	1/6/2011	12,581	0	0	6,792	5,789			0	5,789
53	HOSPIRA INC		441060100		11/4/2008	1/6/2011	8,752	0	0	4,608	4,144			0	4,144
54	HOSPIRA INC		441060100		10/10/2008	1/6/2011	2,735	0	0	1,421	1,314			0	1,314
55	HAT 2007-1 A4	5.33% 11/17/13	44329FAD0		2/28/2008	4/18/2011	19,310	0	0	19,872	-562			0	-562
56	HOSPIRA INC		441060100		3/26/2007	1/6/2011	2,298	0	0	1,653	645			0	645
57	HUMAN GENOME SCIENCES INC		444903108		2/12/2010	7/14/2010	34,930	0	0	40,318	-5,388			0	-5,388
58	HUMAN GENOME SCIENCES INC		444903108		2/12/2010	11/5/2010	5,521	0	0	6,091	-570			0	-570
59	HUMAN GENOME SCIENCES INC		444903108		7/22/2010	11/5/2010	5,683	0	0	5,580	103			0	103
60	HUMAN GENOME SCIENCES INC		444903108		7/23/2010	11/5/2010	8,162	0	0	8,234	-72			0	-72
61	HUMAN GENOME SCIENCES INC		444903108		8/11/2010	11/5/2010	11,733	0	0	12,096	-363			0	-363
62	HUMAN GENOME SCIENCES INC		444903108		7/22/2010	11/5/2010	7,652	0	0	7,609	43			0	43
63	HUMAN GENOME SCIENCES INC		444903108		2/12/2010	12/20/2010	29,822	0	0	35,967	-6,145			0	-6,145
64	HUMAN GENOME SCIENCES INC		444903108		12/3/2009	12/20/2010	9,379	0	0	11,254	-1,875			0	-1,875
65	HUMAN GENOME SCIENCES INC		444903108		12/3/2009	5/9/2011	26,609	0	0	27,703	-1,094			0	-1,094
66	HUNT J B TRANSPORT SERVICES INC		445658107		5/15/2009	12/14/2010	13,956	0	0	9,442	4,514			0	4,514
67	HUNT J B TRANSPORT SERVICES INC		445658107		8/4/2009	12/14/2010	399	0	0	287	112			0	112
68	HUNT J B TRANSPORT SERVICES INC		445658107		7/23/2010	12/14/2010	8,773	0	0	7,810	963			0	963
69	TERADATA CORPORATION		88076W103		3/3/2011	5/9/2011	25,231	0	0	23,504	1,727			0	1,727
70	DREYFUS U S EQUITY FUND-I		86271F727		7/14/2010	11/5/2010	150,000	0	0	134,534	15,466			0	15,466
71	DREYFUS PRE STRAT INTER ST-I		86271F768		10/19/2007	7/14/2010	134,058	0	0	149,199	-15,141			0	-15,141
72	DREYFUS PRE STRAT INTER ST-I		86271F768		11/19/2007	7/14/2010	320,908	0	0	350,000	-29,100			0	-29,100
73	DREYFUS PRE STRAT INTER ST-I		86271F768		12/26/2007	7/14/2010	449,592	0	0	500,000	-50,408			0	-50,408
74	DREYFUS PRE STRAT INTER ST-I		86271F768		4/7/2008	7/14/2010	95,451	0	0	101,982	-6,531			0	-6,531
75	DREYFUS PRE STRAT INTER ST-I		86271F768		4/7/2008	11/5/2010	142,500	0	0	135,198	7,302			0	7,302
76	DREYFUS PRE STRAT INTER ST-I		86271F768		4/7/2008	4/28/2011	185,000	0	0	163,995	21,005			0	21,005
77	SUN HEALTHCARE GROUP INC		86677E100		11/5/2010	12/13/2010	14,531	0	0	0	14,531			0	14,531
78	SUN HEALTHCARE GROUP INC		86677E100		11/5/2010	12/31/2010	4	0	0	0	4			0	4
79	TALBOTS INC		874161102		4/7/2010	1/12/2011	5,000	0	0	11,087	-6,087			0	-6,087
80	TALBOTS INC		874161102		6/9/2010	1/12/2011	5,692	0	0	11,076	-5,384			0	-5,384

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	13,840												
		0												
31	TALBOTS INC	874161102		7/23/2010	1/12/2011		6,671	0	12,420	-5,749			0	1,611,260
32	TALBOTS INC	874161102		12/23/2010	1/12/2011		5,876	0	8,218	-2,342			0	-5,749
33	TARGET CORP	87612E106		6/17/2009	7/14/2010		26,749	0	22,447	4,302			0	-2,342
34	TARGET CORP	87612E106		6/10/2009	7/14/2010		35,665	0	29,221	6,444			0	4,302
35	TARGET CORP	87612E106		6/10/2009	8/9/2010		71,893	0	54,789	17,104			0	6,444
36	TARGET CORP	87612E106		8/20/2010	11/5/2010		8,239	0	7,835	404			0	17,104
37	TARGET CORP	87612E106		6/10/2009	12/20/2010		1,173	0	812	361			0	404
38	TARGET CORP	87612E106		8/20/2010	12/20/2010		587	0	522	65			0	361
39	TARGET CORP	87612E106		6/25/2009	12/20/2010		69,804	0	47,954	21,850			0	65
40	TARGET CORP	87612E106		6/25/2009	1/6/2011		111,871	0	82,207	29,664			0	21,850
41	TARGET CORP	87612E106		6/25/2009	12/7/2011		84,543	0	62,058	22,485			0	29,664
42	TARGET CORP	87612E106		6/25/2009	12/7/2011		550	0	403	147			0	22,485
43	TARGET CORP	87612E106		6/25/2009	1/31/2011		67,027	0	49,566	17,461			0	147
44	TELSTRA CORP ADR	87968N204		7/26/2010	8/27/2010		32,017	0	37,425	-5,408			0	17,461
45	TEMPLE-INLAND INC	87968N107		3/16/2010	9/20/2010		14,117	0	15,185	-1,068			0	-5,408
46	TEMPLE-INLAND INC	87968N107		7/23/2010	9/20/2010		8,617	0	10,621	-2,004			0	-1,068
47	TENNECO INC	880349105		7/23/2010	8/3/2010		13,820	0	12,015	1,805			0	-2,004
48	TENNECO INC	880349105		6/11/2010	8/3/2010		7,051	0	5,695	1,356			0	1,805
49	TENNECO INC	880349105		6/11/2010	11/10/2010		18,856	0	12,302	6,554			0	1,356
50	TENNECO INC	880349105		7/26/2010	2/3/2011		14,287	0	13,006	1,281			0	6,554
51	BUNZL PLC-SPONS ADR	120738406		5/5/2011	5/9/2011		21,057	0	21,203	-146			0	1,281
52	CBS CORP-CLASS BWII	124857202		6/19/2009	7/14/2010		19,712	0	15,722	3,990			0	-146
53	CIGNA CORP	125509109		8/20/2010	11/5/2010		3,741	0	3,243	498			0	3,990
54	CIGNA CORP	125509109		8/20/2010	12/20/2010		368	0	324	44			0	498
55	CIGNA CORP	125509109		6/19/2009	12/20/2010		26,834	0	18,218	8,616			0	44
56	CIGNA CORP	125509109		6/19/2009	5/9/2011		6,126	0	3,244	2,882			0	8,616
57	CIGNA CORP	125509109		6/19/2009	5/9/2011		14,137	0	7,448	6,689			0	2,882
58	CVS CAREMARK CORP	126650100		4/24/2007	7/14/2010		21,427	0	25,470	-4,050			0	6,689
59	CVS CAREMARK CORP	126650100		4/24/2007	8/17/2010		32,526	0	41,115	-8,589			0	-4,050
60	CVS CAREMARK CORP	126650100		1/24/2008	8/17/2010		7,772	0	9,766	-1,994			0	-8,589
61	CVS CAREMARK CORP	126650100		1/28/2008	8/17/2010		8,635	0	10,542	-1,907			0	-1,994
62	CVS CAREMARK CORP	126650100		1/14/2008	8/17/2010		7,196	0	8,007	-811			0	-1,907
63	CVS CAREMARK CORP	126650100		1/14/2008	11/5/2010		1,574	0	1,601	-27			0	-811
64	CVS CAREMARK CORP	126650100		1/14/2008	12/20/2010		4,808	0	4,484	324			0	-27
65	CVS CAREMARK CORP	126650100		10/20/2008	12/20/2010		10,645	0	8,847	1,798			0	324
66	CVS CAREMARK CORP	126650100		10/10/2008	5/9/2011		25,472	0	18,740	6,732			0	1,798
67	CVS CAREMARK CORP	126650100		10/20/2008	5/9/2011		12,736	0	9,703	3,033			0	6,732
68	CVS CAREMARK CORP	126650100		8/20/2010	5/9/2011		1,873	0	1,401	472			0	3,033
69	CVS CAREMARK CORP	126650100		10/16/2008	5/9/2011		3,746	0	2,713	1,033			0	472
70	CVS CAREMARK CORP	126650100		10/16/2008	5/10/2011		21,621	0	15,737	5,884			0	1,033
71	CABOT OIL & GAS CORP CL A	127097103		5/15/2009	7/8/2010		12,398	0	12,095	303			0	5,884
72	CABOT OIL & GAS CORP CL A	127097103		12/23/2010	4/29/2011		8,955	0	5,866	3,089			0	303
73	CANON INC ADR	138006309		7/26/2010	4/28/2011		63,269	0	54,794	8,475			0	3,089
74	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	7/14/2010		37,570	0	36,331	1,239			0	8,475
75	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	11/5/2010		7,480	0	8,121	-641			0	1,239
76	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	12/20/2010		64,953	0	67,532	-2,579			0	-641
77	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	5/9/2011		534	0	427	107			0	-2,579
78	CAPITAL ONE FINANCIAL CORP	14040H105		7/1/2010	7/14/2010		50,216	0	39,761	10,455			0	107
79	CARNIVAL CORP	143658300		8/20/2010	11/5/2010		24,072	0	23,110	962			0	10,455
80	CARNIVAL CORP	143658300		8/20/2010	12/20/2010		4,906	0	3,500	1,406			0	962
81	CARNIVAL CORP	143658300		7/1/2010	12/20/2010		431	0	318	113			0	1,406
82	CARNIVAL CORP	143658300		7/1/2010	5/9/2011		34,025	0	24,672	9,353			0	113
83	CARNIVAL CORP	143658300		4/29/2010	7/29/2010		8,361	0	11,463	-3,102			0	9,353
84	CARTER'S INC	146229109		7/23/2010	7/29/2010		5,017	0	5,523	-506			0	3,975
85	CARTER'S INC	146229109		6/16/2010	7/14/2010		31,896	0	30,887	1,009			0	-3,102
86	CATERPILLAR INC	149123101		8/20/2010	11/5/2010		5,840	0	4,815	1,025			0	-506
87	CATERPILLAR INC	149123101		7/20/2010	12/6/2010		8,955	0	6,542	2,413			0	1,009
88	CATERPILLAR INC	149123101						0					0	1,025
89	CATERPILLAR INC	149123101						0					0	2,413

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Long Term CG Distributions	Short Term CG Distributions	Amount		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		13,840	0						54,069,234	0	52,457,974	1,611,260	0	0	0	0	0	1,611,260
19 CATERPILLAR INC		149123101					8/20/2010	12/20/2010	932	0	688	244	0	0	0	0	0	244
20 BRANDYWINE REALTY TRUST REIT		105368203					7/23/2010	2/25/2011	1,065	0	970	95	0	0	0	0	0	95
21 CATERPILLAR INC		149123101					6/16/2010	12/20/2010	50,322	0	34,748	15,574	0	0	0	0	0	15,574
22 CATERPILLAR INC		149123101					6/16/2010	5/9/2011	36,816	0	21,171	15,645	0	0	0	0	0	15,645
23 CAVIUM NETWORKS INC		14965A101					6/11/2010	12/13/2010	13,662	0	9,179	4,483	0	0	0	0	0	4,483
24 CAVIUM NETWORKS INC		14965A101					7/23/2010	12/13/2010	8,728	0	7,002	1,726	0	0	0	0	0	1,726
25 COSTCO WHSL CORP NEW		22160K105					4/14/2010	8/27/2010	22,378	0	23,649	-1,271	0	0	0	0	0	-1,271
26 COSTCO WHSL CORP NEW		22160K105					7/20/2010	8/27/2010	60,162	0	58,088	2,074	0	0	0	0	0	2,074
27 CREE INC		225447101					10/15/2010	1/19/2011	13,489	0	14,160	-671	0	0	0	0	0	-671
28 CREE INC		225447101					12/23/2010	1/19/2011	7,635	0	9,402	-1,767	0	0	0	0	0	-1,767
29 CREE INC		225447101					10/15/2010	1/19/2011	10,362	0	10,762	-400	0	0	0	0	0	-400
30 CSFB 2005-C4 A2	5 017% 8/15/38	225458N20					1/29/2010	7/15/2010	213	0	215	-2	0	0	0	0	0	-2
31 CSFB 2005-C4 A2	5 017% 8/15/38	225458N20					4/12/2010	7/15/2010	533	0	534	-1	0	0	0	0	0	-1
32 CSFB 2005-C4 A2	5 017% 8/15/38	225458N20					1/29/2010	8/15/2010	125	0	126	-1	0	0	0	0	0	-1
33 CSFB 2005-C4 A2	5 017% 8/15/38	225458N20					4/12/2010	8/15/2010	312	0	313	-1	0	0	0	0	0	-1
34 CSFB 2005-C4 A2	5 017% 8/15/38	225458N20					1/29/2010	9/15/2010	5,272	0	5,309	-37	0	0	0	0	0	-37
35 CSFB 2005-C4 A2	5 017% 8/15/38	225458N20					4/12/2010	9/15/2010	13,180	0	13,201	-21	0	0	0	0	0	-21
36 CSFB 2005-C4 A2	5 017% 8/15/38	225458N20					1/29/2010	10/15/2010	469	0	473	-4	0	0	0	0	0	-4
37 CSFB 2005-C4 A2	5 017% 8/15/38	225458N20					4/12/2010	10/15/2010	1,173	0	1,175	-2	0	0	0	0	0	-2
38 CSFB 2005-C4 A2	5 017% 8/15/38	225458N20					1/29/2010	1/18/2010	93	0	93	0	0	0	0	0	0	0
39 CSFB 2005-C4 A2	5 017% 8/15/38	225458N20					4/12/2010	1/18/2010	231	0	232	-1	0	0	0	0	0	-1
40 CUMMINS INC		231021106					5/1/2009	7/14/2010	52,695	0	24,234	28,461	0	0	0	0	0	28,461
41 CUMMINS INC		231021106					8/20/2010	9/7/2010	9,644	0	9,439	205	0	0	0	0	0	205
42 CUMMINS INC		231021106					5/1/2009	9/7/2010	42,953	0	18,090	24,863	0	0	0	0	0	24,863
43 CUMMINS INC		231021106					8/20/2010	9/7/2010	81	0	79	2	0	0	0	0	0	2
44 CUMMINS INC		231021106					5/1/2009	1/15/2010	9,562	0	3,413	6,149	0	0	0	0	0	6,149
45 CUMMINS INC		231021106					5/1/2009	12/20/2010	73,466	0	23,039	50,427	0	0	0	0	0	50,427
46 CUMMINS INC		231021106					5/1/2009	5/9/2011	46,188	0	13,448	32,740	0	0	0	0	0	32,740
47 CUMMINS INC		231021106					2/2/2010	5/18/2011	15,115	0	6,984	8,131	0	0	0	0	0	8,131
48 CUMMINS INC		231021106					7/23/2010	5/18/2011	9,717	0	6,981	2,736	0	0	0	0	0	2,736
49 CUMMINS INC		231021106					12/23/2010	5/18/2011	8,637	0	8,890	-253	0	0	0	0	0	-253
50 CYPRESS SEMICONDUCTOR CORP		232808109					12/23/2010	1/11/2011	10,712	0	9,758	954	0	0	0	0	0	954
51 CYTEC INDS INC		232820100					10/19/2009	1/12/2010	13,256	0	10,311	2,945	0	0	0	0	0	2,945
52 CYTEC INDS INC		232820100					7/23/2010	1/12/2010	8,347	0	8,634	-287	0	0	0	0	0	-287
53 D P L INC		233293109					5/15/2009	4/21/2011	15,407	0	10,995	4,412	0	0	0	0	0	4,412
54 D P L INC		233293109					7/23/2010	4/21/2011	5,136	0	4,111	1,025	0	0	0	0	0	1,025
55 D P L INC		233293109					12/23/2010	4/21/2011	12,688	0	10,895	1,793	0	0	0	0	0	1,793
56 D P L INC		233293109					12/23/2010	4/21/2011	11,177	0	9,709	1,468	0	0	0	0	0	1,468
57 DANAHER CORP		235851102					5/15/2006	7/14/2010	21,274	0	18,331	2,943	0	0	0	0	0	2,943
58 DANAHER CORP		235851102					8/20/2010	11/5/2010	3,572	0	2,908	664	0	0	0	0	0	664
59 DANAHER CORP		235851102					5/15/2006	12/20/2010	24,273	0	17,022	7,251	0	0	0	0	0	7,251
60 DANAHER CORP		235851102					8/20/2010	12/20/2010	934	0	727	207	0	0	0	0	0	207
61 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					6/17/2010	9/25/2010	661	0	724	-63	0	0	0	0	0	-63
62 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					3/8/2010	10/25/2010	1,354	0	1,455	-101	0	0	0	0	0	-101
63 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					6/17/2010	10/25/2010	625	0	684	-59	0	0	0	0	0	-59
64 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					3/8/2010	11/25/2010	1,256	0	1,350	-94	0	0	0	0	0	-94
65 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					6/17/2010	11/25/2010	580	0	634	-54	0	0	0	0	0	-54
66 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					3/8/2010	12/25/2010	1,280	0	1,375	-95	0	0	0	0	0	-95
67 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					6/17/2010	12/25/2010	591	0	646	-55	0	0	0	0	0	-55
68 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					3/8/2010	1/25/2011	1,393	0	1,497	-104	0	0	0	0	0	-104
69 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					6/17/2010	1/25/2011	643	0	703	-60	0	0	0	0	0	-60
70 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					3/8/2010	2/25/2011	1,366	0	1,490	-104	0	0	0	0	0	-104
71 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					6/17/2010	2/25/2011	640	0	700	-60	0	0	0	0	0	-60
72 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					3/8/2010	3/25/2011	1,130	0	1,214	-84	0	0	0	0	0	-84
73 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					6/17/2010	3/25/2011	522	0	570	-48	0	0	0	0	0	-48
74 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					3/8/2010	4/25/2011	1,364	0	1,465	-101	0	0	0	0	0	-101
75 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					6/17/2010	4/25/2011	629	0	688	-59	0	0	0	0	0	-59
76 FNMA POOL 888890	6 5% 10/01/37	31410GRK1					3/8/2010	5/25/2011	1,044	0	1,122	-78	0	0	0	0	0	-78

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	Long Term CG Distributions		Amount	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Kind(s) of Property Sold	Short Term CG Distributions		How Acquired	Date Acquired	Date Sold							
17	FNMA POOL #88890 6.5% 10/01/37		13,840		6/17/2010	5/25/2011	482	0	527	-45	0	0	1,611,260
18	FNMA POOL #88890 6.5% 10/01/37				3/8/2010	6/25/2011	1,380	0	1,483	-103	0	0	-45
19	FNMA POOL #88890 6.5% 10/01/37				6/17/2010	6/25/2011	637	0	696	-59	0	0	-103
20	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	7/25/2010	1,179	0	1,179	-18	0	0	-59
21	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	8/25/2010	1,399	0	1,419	-20	0	0	-18
22	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	9/25/2010	2,166	0	2,198	-32	0	0	-20
23	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	10/25/2010	1,433	0	1,454	-21	0	0	-32
24	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	11/25/2010	1,793	0	1,820	-27	0	0	-21
25	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	12/25/2010	1,549	0	1,572	-23	0	0	-27
26	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	1/25/2011	1,361	0	1,381	-20	0	0	-23
27	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	2/25/2011	1,336	0	1,355	-19	0	0	-20
28	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	3/25/2011	1,217	0	1,235	-18	0	0	-19
29	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	4/25/2011	1,187	0	1,204	-17	0	0	-18
30	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	5/25/2011	1,128	0	1,145	-17	0	0	-17
31	FNMA POOL #88896 6.0% 12/01/37				6/9/2008	6/25/2011	923	0	937	-14	0	0	-17
32	FNMA POOL #889072 6.5% 12/12/037				12/16/2009	7/25/2010	926	0	1,001	-75	0	0	-14
33	FNMA POOL #889072 6.5% 12/12/037				12/16/2009	8/25/2010	817	0	883	-66	0	0	-75
34	FNMA POOL #889072 6.5% 12/12/037				12/16/2009	9/25/2010	804	0	869	-65	0	0	-66
35	FNMA POOL #889072 6.5% 12/12/037				12/16/2009	10/25/2010	656	0	709	-53	0	0	-65
36	FNMA POOL #889072 6.5% 12/12/037				12/16/2009	11/25/2010	679	0	734	-55	0	0	-53
37	FNMA POOL #889072 6.5% 12/12/037				12/16/2009	12/25/2010	618	0	667	-49	0	0	-55
38	FNMA POOL #889072 6.5% 12/12/037				12/16/2009	1/25/2011	661	0	714	-53	0	0	-49
39	FNMA POOL #889072 6.5% 12/12/037				12/16/2009	2/25/2011	638	0	689	-51	0	0	-53
40	FNMA POOL #88890 6.5% 10/01/37				3/8/2010	9/25/2010	1,433	0	1,540	-107	0	0	-51
41	HART 2006-B A4 5.15% 5/15/13				10/27/2006	7/15/2010	3,468	0	3,467	1	0	0	-107
42	HART 2006-B A4 5.15% 5/15/13				10/27/2006	8/15/2010	3,382	0	3,382	0	0	0	1
43	HART 2006-B A4 5.15% 5/15/13				10/27/2006	9/15/2010	3,390	0	3,389	1	0	0	0
44	HART 2006-B A4 5.15% 5/15/13				10/27/2006	10/15/2010	3,097	0	3,097	0	0	0	1
45	HART 2006-B A4 5.15% 5/15/13				10/27/2006	11/15/2010	2,952	0	2,951	1	0	0	0
46	HART 2006-B A4 5.15% 5/15/13				10/27/2006	12/15/2010	35,674	0	35,666	8	0	0	8
47	IXIA				10/27/2010	4/25/2011	5,293	0	5,243	50	0	0	50
48	IXIA				10/27/2010	4/25/2011	481	0	477	4	0	0	4
49	IXIA				10/28/2010	4/25/2011	16,360	0	16,090	270	0	0	270
50	IXIA				12/23/2010	4/25/2011	7,538	0	8,220	-682	0	0	-682
51	ICON PUB LTD CO				5/15/2009	7/28/2010	13,408	0	9,188	4,220	0	0	4,220
52	ICON PUB LTD CO				8/4/2009	7/28/2010	958	0	964	-6	0	0	-6
53	ICON PUB LTD CO				7/23/2010	7/28/2010	9,099	0	10,346	-1,247	0	0	-1,247
54	INFORMATICA CORP				8/20/2010	11/5/2010	2,437	0	1,916	521	0	0	521
55	INFORMATICA CORP				8/16/2010	11/5/2010	1,218	0	945	273	0	0	273
56	INFORMATICA CORP				8/16/2010	12/20/2010	31,832	0	22,357	9,475	0	0	9,475
57	INFORMATICA CORP				8/16/2010	5/9/2011	20,638	0	12,281	8,357	0	0	8,357
58	INSPIRE PHARMACEUTICALS INC				8/25/2009	1/3/2011	10,833	0	18,718	-7,885	0	0	-7,885
59	INSPIRE PHARMACEUTICALS INC				7/23/2010	1/3/2011	6,642	0	9,565	-2,923	0	0	-2,923
60	INSPIRE PHARMACEUTICALS INC				12/23/2010	1/3/2011	5,896	0	14,176	-8,280	0	0	-8,280
61	INTERNATIONAL BUSINESS MACHINES				12/23/2008	7/14/2010	45,949	0	37,301	8,648	0	0	8,648
62	INTERNATIONAL BUSINESS MACHINES				8/11/2010	11/5/2010	11,828	0	10,537	1,291	0	0	1,291
63	INTERNATIONAL BUSINESS MACHINES				8/11/2010	12/20/2010	92,123	0	82,739	9,384	0	0	9,384
64	INTERNATIONAL BUSINESS MACHINES				8/11/2010	5/9/2011	62,638	0	48,134	14,504	0	0	14,504
65	IBM 7000 10/30/25				3/26/2007	10/7/2010	37,780	0	20,580	17,200	0	0	17,200
66	INTERNATIONAL COAL GROUP INC				12/1/2010	5/4/2011	12,689	0	6,380	6,309	0	0	6,309
67	INTERNATIONAL COAL GROUP INC				5/10/2010	9/24/2010	39,191	0	59,705	-20,514	0	0	-20,514
68	INTERNATIONAL GAME TECHNOLOGY				7/20/2010	9/24/2010	38,776	0	41,916	-3,140	0	0	-3,140
69	INTUIT INC 5.4% 3/15/12				9/25/2007	12/07/2011	15,680	0	14,930	750	0	0	750
70	INTUIT INC 5.4% 3/15/12				8/13/2007	1/20/2011	52,266	0	49,525	2,741	0	0	2,741
71	INTUIT INC 5.4% 3/15/12				3/19/2009	1/20/2011	20,906	0	19,336	1,570	0	0	1,570
72	ISHARES S&P GSCI COMMODITY-IND				7/14/2010	4/7/2011	155,027	0	115,966	39,061	0	0	39,061
73	ISHARES S&P GSCI COMMODITY-IND				4/21/2009	4/7/2011	448,176	0	286,356	161,820	0	0	161,820

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	Long Term CG Distributions Short Term CG Distributions	Amount		Kind(s) of Property Sold	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	1,611,260	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,611,260
		13,840	0																	
15	IShares S&P GSCI COMMODITY-IND	46428R107				4/21/2009	4/28/2011		1,048,722	0	663,663	385,059			0				385,059	
16	SILON SYSTEMS INC	46432L104				10/12/2010	12/13/2010		23,632	0	17,919	5,713			0				5,713	
17	ITRON INC	465741106				12/18/2009	7/22/2010		12,493	0	14,047	-1,554			0				-1,554	
18	TIME WARNER CABLE INC 8 25% 4/01/11	88732JAS7				4/14/2009	8/20/2010		70,390	0	58,759	11,631			0				11,631	
19	TIME WARNER CABLE INC 8 25% 4/01/11	88732JAS7				6/3/2009	8/20/2010		31,996	0	28,422	3,574			0				3,574	
20	TITAN INTL INC	88830M102				7/23/2010	10/12/2010		8,327	0	6,377	1,950			0				1,950	
21	TITAN INTL INC	88830M102				4/13/2010	6/9/2011		6,890	0	3,239	3,651			0				3,651	
22	TITAN INTL INC	88830M102				7/23/2010	6/9/2011		919	0	456	463			0				463	
23	TITAN INTL INC	88830M102				12/23/2010	6/9/2011		7,809	0	6,691	1,118			0				1,118	
24	TITAN INTL INC	88830M102				4/13/2010	6/9/2011		9,186	0	4,318	4,868			0				4,868	
25	TITAN INTL INC	88830M102				4/13/2010	6/9/2011		5,710	0	2,807	2,903			0				2,903	
26	TOLL BROS INC	889478103				1/6/2010	7/29/2010		9,143	0	10,189	-1,046			0				-1,046	
27	TOLL BROS INC	889478103				1/6/2010	3/17/2011		8,650	0	8,113	737			0				737	
28	TOLL BROS INC	889478103				7/23/2010	3/17/2011		12,555	0	10,675	1,880			0				1,880	
29	TOLL BROS INC	889478103				12/23/2010	3/17/2011		6,998	0	6,783	215			0				215	
30	TRIPLE-S MANAGEMENT CORP-B	896749108				11/10/2010	12/17/2010		12,362	0	13,807	-1,445			0				-1,445	
31	TRIPLE-S MANAGEMENT CORP-B	896749108				11/9/2010	12/17/2010		7,117	0	7,830	-713			0				-713	
32	TRIPLE-S MANAGEMENT CORP-B	896749108				11/9/2010	12/20/2010		2,997	0	3,297	-300			0				-300	
33	TRIPLE-S MANAGEMENT CORP-B	896749108				11/5/2010	12/21/2010		2,248	0	2,394	-146			0				-146	
34	TRIPLE-S MANAGEMENT CORP-B	896749108				11/8/2010	12/21/2010		2,435	0	2,606	-171			0				-171	
35	TRIPLE-S MANAGEMENT CORP-B	896749108				11/9/2010	12/21/2010		187	0	206	-19			0				-19	
36	US BANCORP	902973304				8/28/2009	12/6/2011		74,078	0	62,586	11,492			0				11,492	
37	US BANCORP	902973304				7/20/2010	12/6/2011		73,279	0	62,257	11,022			0				11,022	
38	US BANCORP	902973304				12/23/2010	1/26/2011		6,662	0	6,742	-80			0				-80	
39	UNILEVER PLC ADR	904767704				12/14/2009	7/14/2010		49,248	0	52,543	-3,295			0				-3,295	
40	UNILEVER PLC ADR	904767704				12/14/2009	11/5/2010		8,424	0	8,345	79			0				79	
41	UNILEVER PLC ADR	904767704				12/14/2009	12/20/2010		62,914	0	63,360	-446			0				-446	
42	UNILEVER PLC ADR	904767704				12/11/2009	5/9/2011		322	0	307	15			0				15	
43	UNILEVER PLC ADR	904767704				12/14/2009	5/9/2011		14,504	0	13,908	596			0				596	
44	UNILEVER PLC ADR	904767704				12/11/2009	5/9/2011		23,862	0	22,695	1,167			0				1,167	
45	UNILEVER NV NEW YORK SHS ADR NE	904784709				7/26/2010	9/13/2010		27,187	0	30,253	-3,066			0				-3,066	
46	UNITED CONTINENTAL HOLDINGS INC	910047109				10/12/2010	2/24/2011		21,503	0	24,301	-2,798			0				-2,798	
47	UNITED CONTINENTAL HOLDINGS INC	910047109				12/23/2010	2/24/2011		7,479	0	7,856	-377			0				-377	
48	UNITED RENTALS INC	911363109				4/13/2010	8/11/2010		10,287	0	8,753	1,534			0				1,534	
49	UNITED RENTALS INC	911363109				7/23/2010	8/11/2010		6,368	0	6,698	-330			0				-330	
50	U S TREASURY NOTE 6 25% 8/15/23	912810EQ7				6/8/2007	3/31/2011		18,712	0	16,440	2,272			0				2,272	
51	U S TREAS-CPI INFLAT 2 375% 1/15/27	912810PS1				5/7/2007	7/14/2010		29,604	0	27,087	2,517			0				2,517	
52	UNITED STATES TREAS 4 625% 2/15/40	912810QE1				5/10/2010	10/7/2010		110,552	0	98,444	12,108			0				12,108	
53	U S TREASURY NOTE 4 625% 2/15/40	912810QH1				5/10/2010	5/17/2011		26,698	0	25,906	792			0				792	
54	U S TREASURY NOTE 4 375% 5/15/40	912810QH4				10/14/2010	11/9/2010		25,634	0	27,068	-1,434			0				-1,434	
55	U S TREASURY NOTE 4 375% 5/15/40	912810QH4				10/14/2010	11/9/2010		25,634	0	27,057	-1,423			0				-1,423	
56	DANAHER CORP	235851102				11/4/2008	12/20/2010		7,469	0	4,962	2,507			0				2,507	
57	DANAHER CORP	235851102				10/20/2008	5/9/2011		16,372	0	8,527	7,845			0				7,845	
58	DANAHER CORP	235851102				11/4/2008	5/9/2011		4,366	0	2,481	1,885			0				1,885	
59	DANAHER CORP	235851102				11/23/2005	5/9/2011		546	0	279	267			0				267	
60	DEERE JOHN CAP CORP NT 7 0% 3/15/	244217BG9				10/24/2006	12/1/2010		10,796	0	10,707	89			0				89	
61	DEERE JOHN CAP CORP NT 7 0% 3/15/	244217BG9				4/12/2006	12/1/2010		53,982	0	53,402	580			0				580	
62	DEERE JOHN CAP CORP NT 7 0% 3/15/	244217BG9				3/11/2009	12/1/2010		26,991	0	26,584	407			0				407	
63	DEXCOM INC	252131107				9/21/2010	11/5/2010		22,470	0	27,258	-4,788			0				-4,788	
64	DEXCOM INC	252131107				9/21/2010	11/5/2010		7,796	0	9,418	-1,622			0				-1,622	
65	DIAGEO PLC SPONSORED ADR NEW	252430205				7/26/2010	4/28/2011		58,888	0	51,757	7,131			0				7,131	
66	DIAGEO FINANCE BV 5 5% 4/01/13	25244SAD3				10/6/2009	7/28/2010		11,007	0	10,890	117			0				117	
67	DIAGEO FINANCE BV 5 5% 4/01/13	25244SAD3				3/17/2009	7/28/2010		5,504	0	5,106	398			0				398	
68	DIAMOND FOODS INC	252603105				7/23/2010	8/3/2010		5,610	0	5,782	-172			0				-172	
69	DIAMOND FOODS INC	252603105				6/11/2010	8/3/2010		432	0	382	50			0				50	
70	DIAMOND FOODS INC	252603105				7/23/2010	8/3/2010		1,728	0	1,779	-51			0				-51	
71	DIAMOND FOODS INC	252603105				6/11/2010	8/4/2010		857	0	764	93			0				93	
72	DIAMOND FOODS INC	252603105				6/11/2010	8/4/2010		1,706	0	1,529	177			0				177	

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Long Term CG Distributions										Amount		Short Term CG Distributions									
										13,840											
										0											
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	1,611,260							
33 DIAMOND FOODS INC	252603105		6/11/2010	8/4/2010	9,365	0	8,408	957			0	0	957	1,611,260							
34 WALT DISNEY CO/TH	254687106		7/20/2010	11/5/2010	10,017	0	8,885	1,132			0	0	1,132								
35 DREYFUS PREM LT TRM HI YLD-I	261980759		5/8/2009	7/14/2010	1,102,431	0	1,000,000	102,431			0	0	102,431								
36 DU PONT (E I) DE NEMOURS	263534109		4/14/2009	7/14/2010	18,829	0	13,566	5,263			0	0	5,263								
37 DU PONT (E I) DE NEMOURS	263534109		8/20/2010	11/5/2010	3,852	0	3,226	626			0	0	626								
38 DU PONT (E I) DE NEMOURS	263534109		8/20/2010	12/20/2010	498	0	403	95			0	0	95								
39 DU PONT (E I) DE NEMOURS	263534109		4/14/2009	12/20/2010	29,856	0	15,961	13,895			0	0	13,895								
40 DU PONT (E I) DE NEMOURS	263534109		4/14/2009	5/9/2011	18,881	0	9,044	9,837			0	0	9,837								
41 E M C CORP MASS	268648102		4/23/2010	7/14/2010	42,517	0	41,358	1,159			0	0	1,159								
42 E M C CORP MASS	268648102		7/29/2009	7/14/2010	24,442	0	18,259	6,183			0	0	6,183								
43 E M C CORP MASS	268648102		7/16/2009	9/30/2010	32,886	0	22,275	10,611			0	0	10,611								
44 E M C CORP MASS	268648102		7/29/2009	9/30/2010	172,753	0	130,572	42,181			0	0	42,181								
45 E M C CORP MASS	268648102		7/16/2009	9/30/2010	4,872	0	3,299	1,573			0	0	1,573								
46 E M C CORP MASS	268648102		8/20/2010	9/30/2010	11,370	0	10,500	870			0	0	870								
47 E M C CORP MASS	268648102		7/29/2009	9/30/2010	14,415	0	10,894	3,521			0	0	3,521								
48 E M C CORP MASS	268648102		7/16/2009	11/5/2010	4,112	0	2,612	1,500			0	0	1,500								
49 E M C CORP MASS	268648102		7/16/2009	12/20/2010	32,648	0	19,657	12,991			0	0	12,991								
50 E M C CORP MASS	268648102		7/16/2009	12/20/2010	2,740	0	1,650	1,090			0	0	1,090								
51 E M C CORP MASS	268648102		5/2/2011	5/9/2011	36,111	0	37,762	-1,651			0	0	-1,651								
52 EV3 INC	26928A200		1/27/2010	7/9/2010	1,575	0	1,009	566			0	0	566								
53 EV3 INC	26928A200		1/27/2010	7/9/2010	675	0	433	242			0	0	242								
54 EV3 INC	26928A200		1/27/2010	7/9/2010	1,575	0	1,001	574			0	0	574								
55 EV3 INC	26928A200		1/27/2010	7/9/2010	1,350	0	859	491			0	0	491								
56 EV3 INC	26928A200		1/28/2010	7/9/2010	2,475	0	1,596	879			0	0	879								
57 EV3 INC	26928A200		1/28/2010	7/9/2010	3,600	0	2,322	1,278			0	0	1,278								
58 EV3 INC	26928A200		1/29/2010	7/9/2010	6,728	0	4,403	2,325			0	0	2,325								
59 EV3 INC	26928A200		2/1/2010	7/9/2010	1,598	0	1,039	559			0	0	559								
60 EV3 INC	26928A200		12/14/2010	4/21/2011	33,344	0	30,666	2,678			0	0	2,678								
61 FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		12/16/2009	4/25/2011	652	0	704	-52			0	0	-52								
62 FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		12/16/2009	5/25/2011	528	0	571	-43			0	0	-43								
63 FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		12/16/2009	6/25/2011	533	0	576	-43			0	0	-43								
64 FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	7/25/2010	4,102	0	4,260	-158			0	0	-158								
65 FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		8/19/2009	7/27/2010	153,762	0	148,016	5,746			0	0	5,746								
66 FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		12/22/2010	2/25/2011	498	0	533	-35			0	0	-35								
67 FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		12/22/2010	2/25/2011	440	0	472	-32			0	0	-32								
68 FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		12/22/2010	3/25/2011	352	0	377	-25			0	0	-25								
69 FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		4/13/2011	4/20/2011	17,469	0	17,444	25			0	0	25								
70 FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		12/22/2010	4/20/2011	12,341	0	12,323	18			0	0	18								
71 FNMA POOL # 889572 5 5% 6/01/38	31410KJR6		12/22/2010	5/25/2011	710	0	760	-50			0	0	-50								
72 FNMA POOL # 889572 5 5% 6/01/38	31410WQC5		8/24/2007	7/25/2010	548	0	558	-10			0	0	-10								
73 FNMA POOL # 889651 6 5% 8/01/37	31410WQC5		8/24/2007	7/25/2010	940	0	986	-46			0	0	-46								
74 FNMA POOL # 889651 6 5% 8/01/37	31410WQC5		8/24/2007	8/25/2010	561	0	570	-9			0	0	-9								
75 FNMA POOL # 889651 6 5% 8/01/37	31410WQC5		3/10/2009	8/25/2010	961	0	1,008	-47			0	0	-47								
76 FNMA POOL # 889651 6 5% 8/01/37	31410WQC5		8/24/2007	9/25/2010	613	0	624	-11			0	0	-11								
77 FNMA POOL # 889651 6 5% 8/01/37	31410WQC5		3/10/2009	9/25/2010	1,051	0	1,102	-51			0	0	-51								
78 FNMA POOL # 889651 6 5% 8/01/37	31410WQC5		8/24/2007	10/25/2010	164	0	167	-3			0	0	-3								
79 FNMA POOL # 889651 6 5% 8/01/37	31410WQC5		3/10/2009	10/25/2010	281	0	295	-14			0	0	-14								
80 FNMA POOL # 889651 6 5% 8/01/37	31410WQC5		8/24/2007	10/27/2010	15,986	0	14,737	1,249			0	0	1,249								
81 FNMA POOL # 889651 6 5% 8/01/37	31410WQC5		3/10/2009	10/27/2010	27,405	0	26,043	1,362			0	0	1,362								
82 FNMA POOL # 889651 6 5% 8/01/37	31411X5D3		5/23/2007	7/25/2010	7,301	0	7,360	-59			0	0	-59								
83 FNMA POOL # 889651 6 5% 8/01/37	31411X5D3		5/23/2007	8/25/2010	17	0	17	0			0	0	0								
84 FNMA POOL # 889651 6 5% 8/01/37	31411X5D3		5/23/2007	9/25/2010	23	0	24	-1			0	0	-1								
85 FNMA POOL # 889651 6 5% 8/01/37	31411X5D3		5/23/2007	10/25/2010	9,161	0	9,235	-74			0	0	-74								
86 FNMA POOL # 889651 6 5% 8/01/37	31411X5D3		5/23/2007	11/25/2010	8,688	0	8,759	-71			0	0	-71								
87 FNMA POOL # 889651 6 5% 8/01/37	31411X5D3		5/23/2007	12/15/2010	98,661	0	93,392	5,269			0	0	5,269								
88 FNMA POOL # 889651 6 5% 8/01/37	31411X5D3		5/23/2007	12/25/2010	28	0	28	0			0	0	0								
89 FNMA POOL # 889651 6 5% 8/01/37	31411YCP6		5/22/2007	7/25/2010	759	0	762	-3			0	0	-3								
90 FNMA POOL # 889651 6 5% 8/01/37	31411YCP6		5/22/2007	8/25/2010	1,003	0	1,008	-5			0	0	-5								

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Long Term CG Distributions		Short Term CG Distributions		Totals		Gross Sales Price		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
Kind(s) of Property Sold	Amount	Kind(s) of Property Sold	Amount	How Acquired	Date Acquired	Date Sold	Price							
1 FNMA POOL # 918178 6.0% 5/01/37	13,840	314111YCP6	0		5/22/2007	9/25/2010	672	0	675	-3			0	1,611,260
2 FNMA POOL # 918178 6.0% 5/01/37		314111YCP6			5/22/2007	10/25/2010	53	0	53	0			0	0
3 FNMA POOL # 918178 6.0% 5/01/37		314111YCP6			5/22/2007	10/27/2010	45,248	0	41,741	3,507			0	3,507
4 FNMA POOL # 925797 6.5% 12/01/37		31412HR50			1/17/2008	7/25/2010	9,847	0	10,209	-362			0	-362
5 FNMA POOL # 925797 6.5% 12/01/37		31412HR50			1/17/2008	8/25/2010	2,765	0	2,866	-101			0	-101
6 FNMA POOL # 925797 6.5% 12/01/37		31412HR50			1/17/2008	9/25/2010	52	0	54	-2			0	-2
7 FNMA POOL # 925797 6.5% 12/01/37		31412HR50			1/17/2008	10/25/2010	52	0	54	-2			0	-2
8 FNMA POOL # 925797 6.5% 12/01/37		31412HR50			1/17/2008	10/27/2010	37,270	0	35,076	2,194			0	2,194
9 FNMA POOL # 930851 4.0% 4/01/24		31412PEV3			4/9/2009	7/14/2010	92,092	0	90,291	1,801			0	1,801
0 FNMA POOL # 889072 6.5% 12/1/2037		31410GW90			12/16/2009	3/25/2011	565	0	610	-45			0	-45
1 J & J SNACK FOODS CORP		466032109			1/25/2010	10/15/2010	5,312	0	5,233	79			0	79
2 J & J SNACK FOODS CORP		466032109			1/25/2010	10/18/2010	6,212	0	6,105	107			0	107
3 J & J SNACK FOODS CORP		466032109			1/25/2010	10/19/2010	881	0	872	9			0	9
4 J & J SNACK FOODS CORP		466032109			1/25/2010	10/19/2010	4,827	0	4,797	30			0	30
5 J & J SNACK FOODS CORP		466032109			7/23/2010	10/20/2010	2,636	0	2,512	124			0	124
6 J & J SNACK FOODS CORP		466032109			7/23/2010	10/20/2010	439	0	436	3			0	3
7 J & J SNACK FOODS CORP		466032109			7/23/2010	10/20/2010	879	0	837	42			0	42
8 J & J SNACK FOODS CORP		466032109			7/23/2010	10/21/2010	3,860	0	3,767	93			0	93
9 J & J SNACK FOODS CORP		466032109			7/23/2010	10/22/2010	2,993	0	2,930	63			0	63
0 JPMORGAN CHASE & CO		46625H100			10/10/2008	7/14/2010	11,211	0	10,927	284			0	284
1 JPMORGAN CHASE & CO		46625H100			11/23/2005	7/14/2010	62,862	0	61,182	1,680			0	1,680
2 JPMORGAN CHASE & CO		46625H100			11/23/2005	11/5/2010	11,175	0	10,911	264			0	264
3 JPMORGAN CHASE & CO		46625H100			11/23/2005	12/20/2010	10,005	0	9,742	263			0	263
4 JPMORGAN CHASE & CO		46625H100			3/6/2008	12/20/2010	24,813	0	23,176	1,637			0	1,637
5 JPMORGAN CHASE & CO		46625H100			6/11/2008	12/20/2010	10,005	0	9,598	407			0	407
6 JPMORGAN CHASE & CO		46625H100			10/16/2008	12/20/2010	14,808	0	14,347	461			0	461
7 JPMORGAN CHASE & CO		46625H100			8/20/2010	12/20/2010	12,807	0	11,923	884			0	884
8 JPMORGAN CHASE & CO		46625H100			6/23/2008	12/20/2010	800	0	738	62			0	62
9 JPMORGAN CHASE & CO		46625H100			6/23/2008	5/9/2011	12,514	0	10,332	2,182			0	2,182
0 JPMORGAN CHASE & CO		46625H100			7/16/2008	5/9/2011	15,195	0	11,342	3,853			0	3,853
1 JPMORGAN CHASE & CO		46625H100			2/6/2009	5/9/2011	28,155	0	17,223	10,932			0	10,932
2 JPMORGAN CHASE & CO		46625H100			2/17/2010	7/14/2010	85,613	0	84,021	1,592			0	1,592
3 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	7/14/2010	886	0	914	-28			0	-28
4 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	8/15/2010	4,794	0	4,943	-149			0	-149
5 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	9/15/2010	6,791	0	7,003	-212			0	-212
6 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	10/15/2010	8,446	0	8,710	-264			0	-264
7 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	11/15/2010	794	0	818	-24			0	-24
8 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	12/15/2010	12,657	0	13,051	-394			0	-394
9 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	1/15/2011	15,897	0	16,393	-496			0	-496
0 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	2/15/2011	14,555	0	15,008	-453			0	-453
1 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	3/15/2011	28,145	0	29,022	-877			0	-877
2 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	4/15/2011	15,069	0	15,539	-470			0	-470
3 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	5/15/2011	15,529	0	16,013	-484			0	-484
4 JPMCC 2001-CIB2 A3 6.429% 4/15/35		46625MCU1			6/29/2010	6/15/2011	31,420	0	32,399	-979			0	-979
5 JOY GLOBAL INC		481165108			12/23/2010	6/15/2011	7,754	0	7,784	-30			0	-30
6 KBR INC		48242W106			12/12/2008	7/14/2010	21,580	0	14,883	6,697			0	6,697
7 JPMORGAN CHASE & CO		46625H100			3/13/2008	12/20/2010	12,407	0	11,880	527			0	527
8 U.S. TREASURY NOTE 4.375% 5/15/40		912810QH4			10/29/2010	11/9/2010	20,507	0	21,156	-649			0	-649
9 U.S. TREASURY NOTE 4.375% 5/15/40		912810QH4			11/4/2010	11/9/2010	10,253	0	10,575	-322			0	-322
0 U.S. TREASURY NOTE 4.375% 5/15/40		912810QH4			10/28/2010	11/18/2010	15,126	0	15,799	-673			0	-673
1 U.S. TREASURY NOTE 4.375% 5/15/40		912810QH4			11/3/2010	11/18/2010	10,084	0	10,495	-411			0	-411
2 U.S. TREASURY NOTE 4.375% 5/15/40		912810QH4			11/3/2010	11/18/2010	5,042	0	5,238	-196			0	-196
3 U.S. TREASURY NOTE 4.375% 5/15/40		912810QH4			11/12/2010	11/18/2010	25,210	0	25,641	-431			0	-431
4 U.S. TREASURY NOTE 4.375% 5/15/40		912810QH4			11/10/2010	11/18/2010	25,210	0	25,409	-199			0	-199
5 U.S. TREASURY NOTE 4.375% 5/15/40		912810QH4			11/10/2010	2/3/2011	28,568	0	30,491	-1,902			0	-1,902
6 U.S. TREASURY NOTE 3.875% 8/15/40		912810QK7			2/9/2011	3/8/2011	8,732	0	8,598	134			0	134
7 U.S. TREASURY NOTE 3.875% 8/15/40		912810QK7			2/11/2011	3/8/2011	13,098	0	13,004	94			0	94
8 U.S. TREASURY NOTE 3.875% 8/15/40		912810QK7			2/9/2011	5/17/2011	14,084	0	12,871	1,213			0	1,213

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

Amount		Totals										1,611,260	
Long Term CG Distributions		0										1,611,260	
Short Term CG Distributions		0										0	
Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
9 U S TREASURY NOTE 3.875% 8/15/40	912810OK7		2/9/2011	5/17/2011	14,084	0	12,896	1,188			0	1,188	1,611,260
10 UNITED STATES TREASURY 4 0% 11/15	912828AP5		7/6/2010	7/6/2010	10,762	0	10,762	-22			0	-22	
11 UNITED STATES TREASURY 4 0% 11/15	912828AP5		7/22/2009	7/6/2010	10,762	0	10,760	2			0	2	
12 UNITED STATES TREASURY 4 0% 11/15	912828AP5		7/22/2009	7/8/2010	5,379	0	5,380	-1			0	-1	
13 UNITED STATES TREASURY 4 0% 11/15	912828AP5		7/22/2009	7/9/2010	26,890	0	26,890	-10			0	-10	
14 UNITED STATES TREASURY 4 0% 11/15	912828AP5		8/12/2009	7/14/2010	42,992	0	42,658	334			0	334	
15 UNITED STATES TREASURY 4 0% 11/15	912828AP5		8/21/2009	7/14/2010	80,616	0	80,426	190			0	190	
16 UNITED STATES TREASURY 4 0% 11/15	912828AP5		6/12/2009	7/14/2010	75,242	0	74,684	558			0	558	
17 UNITED STATES TREASURY 4 0% 11/15	912828AP5		7/22/2009	7/14/2010	42,995	0	43,041	-46			0	-46	
18 UNITED STATES TREASURY 4 0% 11/15	912828AP5		12/30/2009	7/14/2010	10,749	0	10,704	45			0	45	
19 UNITED STATES TREASURY 4 0% 11/15	912828AP5		6/24/2009	7/14/2010	85,990	0	85,516	474			0	474	
20 UNITED STATES TREASURY 4 0% 11/15	912828AP5		8/3/2009	7/14/2010	107,488	0	106,887	601			0	601	
21 UNITED STATES TREASURY 4 0% 11/15	912828AP5		8/12/2009	7/14/2010	48,370	0	47,990	380			0	380	
22 UNITED STATES TREAS 4 25% 8/15/13	912828BH2		3/11/2009	7/14/2010	65,890	0	66,253	-363			0	-363	
23 UNITED STATES TREAS 4 25% 8/15/13	912828BH2		3/11/2009	7/15/2010	104,477	0	104,901	-424			0	-424	
24 UNITED STATES TREAS 4 25% 8/15/13	912828BH2		12/11/2009	7/15/2010	5,499	0	5,472	27			0	27	
25 UNITED STATES TREAS 4 25% 8/15/13	912828BH2		12/11/2009	7/27/2010	10,983	0	10,943	40			0	40	
26 UNITED STATES TREAS 4 25% 8/15/13	912828BH2		10/2/2009	7/27/2010	65,899	0	65,656	243			0	243	
27 UNITED STATES TREAS 4 25% 8/15/13	912828BH2		10/2/2009	8/2/2010	38,600	0	38,299	301			0	301	
28 UNITED STATES TREAS 4 25% 11/15/11	912828BR0		7/29/2009	7/14/2010	308,207	0	301,034	7,173			0	7,173	
29 UNITED STATES TREAS 4 25% 11/15/11	912828BR0		7/29/2009	7/15/2010	110,406	0	107,512	2,894			0	2,894	
30 UNITED STATES TREAS 4 25% 11/15/11	912828BR0		8/29/2008	7/16/2010	110,652	0	105,610	5,042			0	5,042	
31 UNITED STATES TREAS 4 25% 11/15/11	912828BR0		8/29/2008	8/2/2010	221,585	0	211,220	10,365			0	10,365	
32 U S TREASURY NOTE 4 5% 11/15/15	912828EN6		7/14/2009	4/13/2011	16,651	0	16,524	127			0	127	
33 U S TREASURY NOTE 5 125% 5/15/16	912828FF2		6/5/2008	1/11/2011	11,542	0	10,888	654			0	654	
34 U S TREASURY NOTE 5 125% 5/15/16	912828FF2		6/5/2008	2/16/2011	39,621	0	38,109	1,512			0	1,512	
35 U S TREASURY NOTE 5 125% 5/15/16	912828FF2		6/5/2008	2/18/2011	5,681	0	5,444	237			0	237	
36 U S TREASURY NOTE 5 125% 5/15/16	912828FF2		6/5/2008	3/4/2011	114,238	0	108,883	5,355			0	5,355	
37 U S TREASURY NOTE 5 125% 5/15/16	912828FF2		6/5/2008	6/29/2011	64,197	0	59,886	4,311			0	4,311	
38 PARTNERSHIP GAINS			10/10/2008	1/1/2011	225,778	0	0	225,778			0	225,778	
39 UBTI ADJUSTMENT					1,004	0	0	1,004			0	1,004	

812,221

[illegible]

Part

	0	0	0
	Benefits	Expense Account	Explanation
1			
2			
3			
4			
5			
6			
7			
8			
9			
10			

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

	Date		Amount
1 Credit from prior year return		1	3,564
2 First quarter estimated tax payment	11/9/2010	2	5,000
3 Second quarter estimated tax payment	3/9/2011	3	4,281
4 Third quarter estimated tax payment	6/9/2011	4	9,280
5 Fourth quarter estimated tax payment		5	
6 Other payments		6	
7 Total		7	22,125

1084270N124

Form **8868**

(Rev. January 2011)

Department of the Treasury
Internal Revenue Service**Application for Extension of Time To File an
Exempt Organization Return**

OMB No 1545-1709

► **File a separate application for each return.**

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

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

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

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed)A corporation required to file Form 990-T and requesting an automatic 6-month extension—check this box and complete Part I only ☐*All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns*

Type or print	Name of exempt organization THE 1994 CHARLES B DEGENSTEIN FDN	Employer identification number 23-7792979
File by the due date for filing your return. See instructions	Number, street, and room or suite no. If a P O box, see instructions BNY Mellon, N A - P O Box 185	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions Pittsburgh PA 15230-0185	

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

04

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

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

Telephone No ► **412-234-8833**

FAX No ►

- If the organization does not have an office or place of business in the United States, check this box ☐

- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ☐ If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until **2/15/2012**, to file the exempt organization return for the organization named above. The extension is for the organization's return for
- ☐ calendar year _____ or
- ☒ tax year beginning **7/1/2010**, and ending **6/30/2011**

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	3a	\$	23,838
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	3b	\$	22,125
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	3c	\$	3,000

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

For Paperwork Reduction Act Notice, see Instructions.

(HTA)

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

1084270N124

- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** and check this box ☒ **X**
- Note.** Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868
- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** (on page 1)

Part II Additional (Not Automatic) 3-Month Extension of Time. Only file the original (no copies needed)

Type or print File by the extended due date for filing your return. See instructions	Name of exempt organization	Employer identification number
	THE 1994 CHARLES B DEGENSTEIN FDN	23-7792979
	Number, street, and room or suite no. If a P O box, see instructions	
	BNY Mellon, N A - P O Box 185	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions	
	Pittsburgh	PA 15230-0185

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

04

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

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868

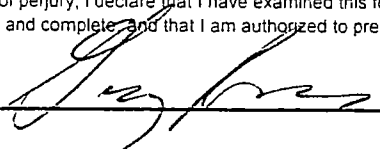
- The books are in the care of ☒ BNY MELLON, N A
Telephone No ☒ 412-234-8833 FAX No ☐
- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ☐ If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- 4 I request an additional 3-month extension of time until 5/15/2012
- 5 For calendar year _____, or other tax year beginning 7/1/2010, and ending 6/30/2011
- 6 If the tax year entered in line 5 is for less than 12 months, check reason ☐ Initial return ☐ Final return
☐ Change in accounting period
- 7 State in detail why you need the extension FOUNDATION IS INVESTED IN SEVERAL PARTNERSHIPS FOR WHICH WE STILL NEED OUTSIDE K-1'S FOR

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	8a	\$
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b	\$
c Balance due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	8c	\$ 0

Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form.

Signature  Title ☒ VICE PRESIDENTDate 1/7/12
Form **8868** (Rev 1-2011)