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Return of Private Foundation

OMB No 1545-0052

2010

Department of the Treasury
Internal Revenue Serviceor 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

For calendar year 2010, or tax year beginning OCT 1, 2010, and ending SEP 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 MR. & MRS. SAMUEL OSCHIN FAMILY FOUNDATION		A Employer identification number 20-0533204
Number and street (or P O box number if mail is not delivered to street address) 10375 WILSHIRE BLVD.	Room/suite 8C	B Telephone number 310-274-6901
City or town, state, and ZIP code LOS ANGELES, CA 90024		C If exemption application is pending, check here ☐ D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 85,297,956. (Part I, column (d) must be on cash basis.)	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))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received		2,908,249.		N/A	
2 Check ☐ If the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		1,361.	1,361.		STATEMENT 1
4 Dividends and interest from securities <i>STMT 11</i>		2,570,842.	2,570,152.		STATEMENT 2
5a Gross rents		132,690.	132,690.		STATEMENT 3
b Net rental income or (loss) -357.					STATEMENT 4
6a Net gain or (loss) from sale of assets not on line 10		4,077,988.			
b Gross sales price for all assets on line 6a 71,478,056.					
7 Capital gain net income (from Part IV, line 2)			4,077,988.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less: Cost of goods sold					
c Gross profit or (loss)					
11 Other income		283,332.	270,272.		STATEMENT 5
12 Total (Add lines 1 through 11)		9,974,462.	7,052,463.		
13 Compensation of officers, directors, trustees, etc.		337,992.	193,992.		144,000.
14 Other employee salaries and wages					
15 Pension plans, employee benefits <i>STMT 11</i>		22,252.	13,206.		9,046.
16a Legal fees <i>STMT 6</i>		3,050.	763.		2,287.
b Accounting fees <i>STMT 7</i>		100,271.	25,068.		75,203.
c Other professional fees <i>STMT 8</i>		115,309.	115,278.		0.
17 Interest					
18 Taxes <i>STMT 9</i>		159,109.	357.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses <i>STMT 10</i>		151,023.	134,828.		16,195.
24 Total operating and administrative expenses. Add lines 13 through 23		889,006.	483,492.		246,731.
25 Contributions, gifts, grants paid		4,501,100.			4,501,100.
26 Total expenses and disbursements. Add lines 24 and 25		5,390,106.	483,492.		4,747,831.
27 Subtract line 26 from line 12.					
a Excess of revenue over expenses and disbursements		4,584,356.			
b Net investment income (if negative, enter -0-)			6,568,971.		
c Adjusted net income (if negative, enter -0-)				N/A	

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing				
	2	Savings and temporary cash investments		1,111,978.	1,668,508.	1,668,508.
	3	Accounts receivable				
		Less: allowance for doubtful accounts				
	4	Pledges receivable				
		Less: allowance for doubtful accounts				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons				
	7	Other notes and loans receivable	33,329.			
		Less: allowance for doubtful accounts	0.	37,683.	33,329.	33,329.
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments - U.S. and state government obligations	STMT 12	7,392,769.	6,818,944.	7,083,680.
	b	Investments - corporate stock	STMT 13	7,712,368.	8,101,988.	8,198,642.
	c	Investments - corporate bonds	STMT 14	16,454,509.	18,587,479.	17,393,234.
11	Investments - land, buildings, and equipment basis					
	Less: accumulated depreciation					
12	Investments - mortgage loans					
13	Investments - other	STMT 15	39,497,279.	41,571,874.	50,920,563.	
14	Land, buildings, and equipment basis					
	Less: accumulated depreciation					
15	Other assets (describe)	STATEMENT 16)	2,108.	10,928.	0.	
16	Total assets (to be completed by all filers)		72,208,694.	76,793,050.	85,297,956.	
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable				
	22	Other liabilities (describe)				
23	Total liabilities (add lines 17 through 22)		0.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ☐					
	and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here ☒					
	and complete lines 27 through 31.					
	27	Capital stock, trust principal, or current funds		0.	0.	
	28	Paid-in or capital surplus, or land, bldg, and equipment fund		0.	0.	
29	Retained earnings, accumulated income, endowment, or other funds		72,208,694.	76,793,050.		
30	Total net assets or fund balances		72,208,694.	76,793,050.		
31	Total liabilities and net assets/fund balances		72,208,694.	76,793,050.		

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	72,208,694.
2	Enter amount from Part I, line 27a	2	4,584,356.
3	Other increases not included in line 2 (itemize)	3	0.
4	Add lines 1, 2, and 3	4	76,793,050.
5	Decreases not included in line 2 (itemize)	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	76,793,050.

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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			
b SEE ATTACHED STATEMENT			
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			
b			
c			
d			
e 71,478,056.		67,400,068.	4,077,988.

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))
(j) FMV as of 12/31/69	(l) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			
b			
c			
d			
e			4,077,988.

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	4,077,988.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)	{ If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8 }	3	N/A

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2009	4,960,854.	84,247,247.	.058884
2008	3,295,704.	73,665,966.	.044738
2007	7,237,991.	88,579,455.	.081712
2006	3,754,293.	85,910,583.	.043700
2005	4,252,648.	75,947,788.	.055994

2 Total of line 1, column (d)	2	.285028
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	.057006
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	94,387,623.
5 Multiply line 4 by line 3	5	5,380,661.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	65,690.
7 Add lines 5 and 6	7	5,446,351.
8 Enter qualifying distributions from Part XII, line 4	8	4,747,831.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b	1	131,379.
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	131,379.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	0.
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	131,379.
6	Credits/Payments		
a	2010 estimated tax payments and 2009 overpayment credited to 2010	6a	164,227.
b	Exempt foreign organizations - tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	164,227.
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	32,848.
11	Enter the amount of line 10 to be Credited to 2011 estimated tax ☐ 32,848. Refunded ☐	11	0.

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation. ☐ \$ 0. (2) On foundation managers ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		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
4a 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?	X	
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	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ CA, DE		
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)? 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	

SEE STATEMENT 17

STMT 18

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions) <i>STMT 11 & EXHIBIT 2</i> SEE STATEMENT 19.	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? Website address N/A	13	X	
14	The books are in care of RICHARD H. O'HARA & CO., CPA'S Telephone no 714-572-9787 Located at 503 WEST PALM DRIVE, PLACENTIA, CA ZIP+4 92870			
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? See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country N/A	16	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly):		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here N/A	1b	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 N/A	2a	
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)	2b	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here N/A		
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	X
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?	4b	X

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

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

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A ☒

5b

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

6b

X

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

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

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

☐ Yes ☒ No

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

N/A

7b

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

1 List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
LYNDA OSCHIN 10375 WILSHIRE BLVD., APT. 8C LOS ANGELES, CA 90024	CHAIRMAN OF BOARD & SECTY 24.00	144,000.	0.	0.
MICHAEL OSCHIN 29290 VALLEJO AVENUE TEMECULA, CA 92592	PRESIDENT & CFO 24.00	144,000.	0.	0.
DANIEL OSCHIN 32028 FOXMOOR COURT WESTLAKE VILLAGE, CA 91361	VICE PRES & ASST SECTY 15.00	49,992.	0.	0.

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

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

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

0

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
BNY MELLON - 1600 NEWPORT CENTER DR., #200, NEWPORT BEACH, CA 92660	INVESTMENT MANAGEMENT	115,317.
RICHARD H. O'HARA & CO. 503 W. PALM DRIVE, PLACENTIA, CA 92870	ACCOUNTING, TAX AND ADMIN	58,557.

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

0

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 N/A	0.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	0.
2	
All other program-related investments. See instructions.	
3 N/A	0.
Total. Add lines 1 through 3	0.

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	77,043,014.
b	Average of monthly cash balances	1b	1,544,187.
c	Fair market value of all other assets	1c	17,237,797.
d	Total (add lines 1a, b, and c)	1d	95,824,998.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	95,824,998.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,437,375.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	94,387,623.
6	Minimum investment return. Enter 5% of line 5	6	4,719,381.

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

1	Minimum investment return from Part X, line 6	1	4,719,381.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	131,379.
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	495.
c	Add lines 2a and 2b	2c	131,874.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	4,587,507.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	4,587,507.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	4,587,507.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	4,747,831.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	4,747,831.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,747,831.

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				4,587,507.
2 Undistributed income, if any, as of the end of 2010			0.	
a Enter amount for 2009 only				
b Total for prior years		0.		
3 Excess distributions carryover, if any, to 2010				
a From 2005	546,021.			
b From 2006				
c From 2007	2,869,061.			
d From 2008				
e From 2009	865,377.			
f Total of lines 3a through e	4,280,459.			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$	4,747,831.			
a Applied to 2009, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2010 distributable amount				4,587,507.
e Remaining amount distributed out of corpus	160,324.			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:	4,440,783.			
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 2009 Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7	546,021.			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	3,894,762.			
10 Analysis of line 9.				
a Excess from 2006				
b Excess from 2007	2,869,061.			
c Excess from 2008				
d Excess from 2009	865,377.			
e Excess from 2010	160,324.			

N/A

- ☐ 4942(j)(3) or ☐ 4942(j)(5)

- (4) Gross investment income**

[illegible]

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

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

Recipient 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
<i>a Paid during the year</i> CALIFORNIA COMMUNITY FOUNDATION 221 S. FIGUEROA ST., #400 LOS ANGELES, CA 90012	NONE	PUBLIC CHARITY	HELPING CHILDREN AND ADULTS, FAMILIES AT RISK	4,500,000.
THE CYSTIC FIBROSIS FOUNDATION 6931 ARLINGTON RD., 2ND FLOOR BETHESDA, MD 20814	NONE	PUBLIC CHARITY	OPERATIONAL SUPPORT	100.
ISRAEL CANCER RESEARCH FUND 159 S. BEVERLY DR., #207 BEVERLY HILLS, CA 90212	NONE	PUBLIC CHARITY	OPERATIONAL SUPPORT	1,000.
Total			3a	4,501,100.
<i>b Approved for future payment</i> NONE				
Total			3b	0.

Unrelated business income		Excluded by section 512, 513, or 514		(g) Related or exempt function income
(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
		14	1,361.	
		14	2,570,842.	
		16	-357.	
531390	13,054.	14	270,278.	
		18	4,077,988.	
	13,054.		6,920,112.	0.
			13	6,933,166.

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

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

[illegible]

- 2a** Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

- b If "Yes," complete the following schedule**

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

**Sign
Here**

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

Signature of officer or trustee _____

Date _____

OFFICERS

Title

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if self-employed

PTIN	
------	--

RICHARD H. O'HARA

Richard H. Haea

1-25-12

P00038259

Firm's name ▶ RICHARD H. O'HARA & CO., C.P.A.'S

Firm's EIN ▶

95-2107355

Firm's address ▶ 503 WEST PALM DRIVE
PLACENTIA, CA 92870-2421

Phone no 714-572-9787

Form **990-PF** (2010)

Schedule B(Form 990, 990-EZ,
or 990-PF)Department of the Treasury
Internal Revenue Service**Schedule of Contributors**

▶ Attach to Form 990, 990-EZ, or 990-PF.

OMB No 1545-0047

2010**Name of the organization**MR. & MRS. SAMUEL OSCHIN
FAMILY FOUNDATION**Employer identification number**

20-0533204

Organization type (check one):**Filers of:****Section:**

Form 990 or 990-EZ

- ☐ 501(c)() (enter number) organization
- ☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
- ☐ 527 political organization

Form 990-PF

- ☒ 501(c)(3) exempt private foundation
- ☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
- ☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.**Note.** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.**General Rule**

- ☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II.

Special Rules

- ☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, aggregate contributions of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year. ▶ \$ _____

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2 of its Form 990, or check the box on line H of its Form 990-EZ, or on line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

LHA For Paperwork Reduction Act Notice, see the Instructions for Form 990, 990-EZ, or 990-PF. Schedule B (Form 990, 990-EZ, or 990-PF) (2010)

Name of organization

MR. & MRS. SAMUEL OSCHIN
FAMILY FOUNDATION

Employer identification number

20-0533204

Part I Contributors (see instructions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	SAMUEL OSCHIN 1987 REV TST - ADMIN 10375 WILSHIRE BLVD., #8C LOS ANGELES, CA 90024	\$ 300,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
2	SAMUEL OSCHIN 1987 REV TST - ADMIN 10375 WILSHIRE BLVD., #8C LOS ANGELES, CA 90024	\$ 500,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
3	SAMUEL OSCHIN 1987 REV TST - ADMIN 10375 WILSHIRE BLVD., #8C LOS ANGELES, CA 90024	\$ 2,108,249.	Person ☐ Payroll ☐ Noncash ☒ (Complete Part II if there is a noncash contribution.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
		\$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)

Name of organization

Employer identification number

MR. & MRS. SAMUEL OSCHIN

FAMILY FOUNDATION

20-0533204

Part II Noncash Property (see instructions)[illegible]

Name of organization

Employer identification number

MR. & MRS. SAMUEL OSCHIN

FAMILY FOUNDATION

20-0533204

Part III

Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations aggregating more than \$1,000 for the year. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of exclusively religious, charitable, etc., contributions of \$1,000 or less for the year. (Enter this information once. See instructions.) ▶ \$

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee

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	M 75 CLASS ACTION PROCEEDS	P		
b	M 75 SHORT TERM EXHIBIT 8	P		
c	M 75 LONG TERM EXHIBIT 8	P		
d	MS 625 ST EXHIBIT 9	P		
e	MS 625 LT EXHIBIT 9	P		
f	MS 626 ST EXHIBIT 10	P		
g	MS 626 LT EXHIBIT 10	P		
h	PTP K-1'S GAIN/LOSS ADJ	P		
i	MS 626 BASIS ADJ - BOND AMORT	P		
j	CAPITAL GAINS DIVIDENDS			
k				
l				
m				
n				
o				

(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	1,224.		1,224.
b	8,036,388.	8,126,265.	-89,877.
c	10,255,697.	9,984,191.	271,506.
d	14,540,822.	14,416,787.	124,035.
e	9,278,680.	7,628,002.	1,650,678.
f	17,726,682.	17,193,050.	533,632.
g	11,460,829.	10,042,721.	1,418,108.
h		534.	-534.
i		8,518.	-8,518.
j	177,734.		177,734.
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(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	(l) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
a			1,224.
b			-89,877.
c			271,506.
d			124,035.
e			1,650,678.
f			533,632.
g			1,418,108.
h			-534.
i			-8,518.
j			177,734.
k			
l			
m			
n			
o			

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	4,077,988.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) If (loss), enter "-0-" in Part I, line 8 }	3	N/A

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	AMOUNT
M 75 MMK INT	215.
MS 625 MMK INT	463.
MS 626 MMK INT	683.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	1,361.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
DISCOUNT ACCRETION M75	4,782.	0.	4,782.
M 75 DIV	302,113.	8,651.	293,462.
M 75 INT	423,148.	0.	423,148.
MS 625 ACC INT PD	-28,879.	0.	-28,879.
MS 625 DIV	532,631.	140,175.	392,456.
MS 625 INT	11,160.	0.	11,160.
MS 626 - BOND ACCRETION	330.	0.	330.
MS 626 ACC INT PD	-208,410.	0.	-208,410.
MS 626 DIV	640,253.	28,908.	611,345.
MS 626 INT	1,053,854.	0.	1,053,854.
US TREAS ACCRETION M 75	17,594.	0.	17,594.
TOTAL TO FM 990-PF, PART I, LN 4	2,748,576.	177,734.	2,570,842.

FORM 990-PF RENTAL INCOME STATEMENT 3

KIND AND LOCATION OF PROPERTY	ACTIVITY NUMBER	GROSS RENTAL INCOME
MADRONA VILLAGE GREEN - RESIDENTIAL RENTAL (EXH 6)	1	132,672.
MADRONA VILLAGE GREEN - INTEREST INCOME	3	18.
TOTAL TO FORM 990-PF, PART I, LINE 5A		132,690.

FORM 990-PF	RENTAL EXPENSES	STATEMENT	4
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DESCRIPTION	ACTIVITY NUMBER	AMOUNT	TOTAL
MADRONA VILLAGE GREEN - DEPRECIATION (EXHIBIT 6.2)		15,850.	
MADRONA VILLAGE GREEN - EXPENSES (EXHIBIT 6.1)		115,017.	
MADRONA VILLAGE GREEN - ACCOUNTING FEES (EXHIBIT 6)		1,937.	
MADRONA VILLAGE GREEN - BROKERAGE FEES (EXHIBIT 6)		49.	
MADRONA VILLAGE GREEN - FILING FEES (EXHIBIT 6)		194.	
- SUBTOTAL -	1		133,047.
TOTAL RENTAL EXPENSES			133,047.
NET RENTAL INCOME TO FORM 990-PF, PART I, LINE 5B			-357.

FORM 990-PF	OTHER INCOME	STATEMENT	5
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
CARMEL PINES	17,934.	17,934.	
OIL & GAS PSHIPS - EXHIBIT 3	-265.	0.	
OIL & GAS PTP K-1 - EXHIBIT 3	286.	286.	
UBS INVESTMENT - EXHIBIT 4	-20,834.	-20,834.	
UBS INVESTMENT - EXHIBIT 4	-3,835.	0.	
OPTIMA FD LTD - MARK TO MARKET ADJ.	-5,984.	-5,984.	
PASS THRU FM PSHIP - EXHIBIT 5	264,270.	264,270.	
PASS THRU FM PSHIP UBTI - EXHIBIT 5	17,154.	0.	
PASS THRU FM PSHIP - TX EX (EXHIBIT 5)	6.	0.	
OIL & GAS PTP K-1 - EXHIBIT 3	513.	513.	
GLIKBARG - INTEREST	1,695.	1,695.	
808 NORTH AZUSA LLC EXP - EXHIBIT 7	-2,418.	-2,418.	
808 NORTH AZUSA, LLC INCOME - EXHIBIT 7	14,810.	14,810.	
TOTAL TO FORM 990-PF, PART I, LINE 11	283,332.	270,272.	

FORM 990-PF	LEGAL FEES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL	3,050.	763.		2,287.
TO FM 990-PF, PG 1, LN 16A	3,050.	763.		2,287.

FORM 990-PF	ACCOUNTING FEES	STATEMENT	7
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING	58,557.	14,639.		43,918.
AUDIT FEES	41,714.	10,429.		31,285.
TO FORM 990-PF, PG 1, LN 16B	100,271.	25,068.		75,203.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	8
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVEST ADVISORY FEE	115,278.	115,278.		0.
INVEST ADVISORY FEE - TX EX	31.	0.		0.
TO FORM 990-PF, PG 1, LN 16C	115,309.	115,278.		0.

FORM 990-PF	TAXES			STATEMENT	9
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
FOREIGN TAXES	357.	357.		0.	
FEDERAL EXCISE TAX	157,000.	0.		0.	
FRANCHISE TAX	10.	0.		0.	
AZ INCOME TAX	1,742.	0.		0.	
TO FORM 990-PF, PG 1, LN 18	159,109.	357.		0.	

FORM 990-PF	OTHER EXPENSES			STATEMENT	10
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
INSURANCE	11,416.	0.		11,416.	
ADP FEES	1,368.	785.		583.	
FILING FEES	586.	0.		586.	
STOCK FEES	925.	925.		0.	
OFFICE EXPENSE	3,110.	0.		3,110.	
BANK FEE	71.	71.		0.	
SECRETARIAL SERVICE	500.	0.		500.	
MADRONA VILLAGE GREEN - DEPRECIATION (EXHIBIT 6.2)	15,850.	15,850.		0.	
MADRONA VILLAGE GREEN - EXPENSES (EXHIBIT 6.1)	115,017.	115,017.		0.	
MADRONA VILLAGE GREEN - ACCOUNTING FEES (EXHIBIT 6)	1,937.	1,937.		0.	
MADRONA VILLAGE GREEN - BROKERAGE FEES (EXHIBIT 6)	49.	49.		0.	
MADRONA VILLAGE GREEN - FILING FEES (EXHIBIT 6)	194.	194.		0.	
TO FORM 990-PF, PG 1, LN 23	151,023.	134,828.		16,195.	

FOOTNOTES

STATEMENT 11

FORM 990-PF, PART I, LINE 4

DIVIDENDS AND INTEREST FROM SECURITIES:

TAX-EXEMPT INTEREST FROM MUNICIPAL BONDS

IS EXCLUDED FROM NET INVESTMENT INCOME

FORM 990-PF, PART I, LINE 11

OTHER INCOME:

PARTNERSHIP INCOME REPORTED ON FORM 990-T AND RELATED
TAX-EXEMPT INCOME ARE EXCLUDED FROM NET INVESTMENT INCOME.

FORM 990-PF, PART I, LINE 15
INCLUDES ONLY PAYROLL TAXES.

FORM 990-PF, PART II AND PART X
MARKET VALUE OF SECURITIES REPORTED IN
TAX RETURN AND RELATED CALCULATIONS ARE
AS REPORTED IN MONTHLY STATEMENTS
FROM BROKERS (MORGAN STANLEY AND BNY MELLON).

FORM 990-PF, PART XV, LINE 1 B
MANAGERS, MICHAEL OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF
A TRUST THAT OWNS 29.7% OF MO-SO LIMITED PARTNERSHIP.
FOUNDATION OWNS 69.3% OF MO-SO LIMITED PARTNERSHIP.

MANAGER, MICHAEL OSCHIN (IN HIS REVOCABLE LIVING TRUST)
OWNS 28.93% INTEREST IN PARTICIPATION AGREEMENT
RELATED TO CARMEL PINES PROPERTY. A
TESTAMENTARY TRUST OF WHICH MICHAEL OSCHIN
IS A TRUSTEE OWNS 20% AND FOUNDATION OWNS
17.737% OF CARMEL PINES PARTICIPATION AGREEMENT.

MANAGERS MICHAEL OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A
TESTAMENTARY TRUST THAT OWNS 20% OF
OGO ASSOCIATES TRINITY, LLC. FOUNDATION OWNS
46.667% OF OGO ASSOCIATES TRINITY, LLC.

MANAGER MICHAEL OSCHIN (IN HIS REVOCABLE LIVING TRUST)
OWNS 11.72% OF SWOGO ASSOCIATES, LLC. FOUNDATION
OWNS 10.68% OF SWOGO ASSOCIATES, LLC.

FOUNDATION OWNS 100% OF 808 N. AZUSA, LLC, WHICH OWNS
25.33% OF WEST COVINA PROPERTIES. MANAGER
MICHAEL OSCHIN (IN HIS REVOCABLE LIVING TRUST) OWNS 19.6964%
OF WEST COVINA PROPERTIES, AND MANAGERS MICHAEL
OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A TESTAMENTARY
TRUST THAT OWNS 21.6369% OF WEST COVINA PROPERTIES.

FOUNDATION OWNS 100% OF MADRONA VILLAGE GREEN, LLC, WHICH
OWNS 46.667% TENANCY-IN-COMMON INTEREST IN
VILLAGE GREEN APARTMENTS. MANAGERS MICHAEL
OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A TESTAMENTARY
TRUST THAT OWNS 20% TENANCY-IN-COMMON INTEREST
IN VILLAGE GREEN APARTMENTS.

MANAGERS MICHAEL OSCHIN AND DANIEL OSCHIN ARE TRUSTEES OF A
TESTAMENTARY TRUST THAT OWNS 11.25% OF OGO
APARTMENTS PASO ROBLES, LLC. FOUNDATION OWNS
26.25% OF OGO APARTMENTS PASO ROBLES, LLC.

MANAGERS MICHAEL OSCHIN AND DANIEL OCHIN ARE TRUSTEES OF A
TESTAMENTARY TRUST THAT OWNS 12% OF WOGO CEDROS,
LLC. FOUNDATION OWNS 28% OF WOGO CEDROS, LLC.

MANAGERS MICHAEL OSCHIN AND DANIEL
OSCHIN ARE TRUSTEES OF A TESTAMENTARY
TRUST THAT OWNS 25% OF OGO ASSOCIATES
OF WILSHIRE, LLC. FOUNDATION OWNS 25%
OF OGO ASSOCIATES OF WILSHIRE, LLC.

FORM 990-PF U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS STATEMENT 12

DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
US TREAS NOTES & BONDS - EXHIBIT 1	X		2,144,067.	2,222,805.
US MORTGAGE BACKED SEC - EXHIBIT 1	X		4,288,850.	4,416,023.
MUNICIPAL BONDS - EXHIBIT 1		X	386,027.	444,852.
TOTAL U.S. GOVERNMENT OBLIGATIONS			6,432,917.	6,638,828.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS			386,027.	444,852.
TOTAL TO FORM 990-PF, PART II, LINE 10A			6,818,944.	7,083,680.

FORM 990-PF CORPORATE STOCK STATEMENT 13

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE STK - EXHIBIT 1	8,101,988.	8,198,642.
TOTAL TO FORM 990-PF, PART II, LINE 10B	8,101,988.	8,198,642.

FORM 990-PF CORPORATE BONDS STATEMENT 14

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE BONDS - EXHIBIT 1	18,587,479.	17,393,234.
TOTAL TO FORM 990-PF, PART II, LINE 10C	18,587,479.	17,393,234.

FORM 990-PF OTHER INVESTMENTS STATEMENT 15

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
MUTUAL FUNDS - EXHIBIT 1	COST	33,689,367.	31,673,045.
INTL FUNDS - EXHIBIT 1	COST	889,002.	756,937.
PSHIPS, MEMBER INTS AND CLOSELY HLD	COST		
CORP STKS - EXBT 1		5,702,842.	17,081,868.
PARTICIPATION AGMT	COST	52,450.	122,600.

ALTERNATIVE INVESTMENTS - EXBT 1	COST	1,238,213.	1,286,113.
TOTAL TO FORM 990-PF, PART II, LINE 13		41,571,874.	50,920,563.

FORM 990-PF	OTHER ASSETS	STATEMENT 16
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DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
BK/STMT ROUNDING	349.	303.	0.
CORPORATE BONDS PREMIUM ADJUST	1,759.	10,625.	0.
TO FORM 990-PF, PART II, LINE 15	2,108.	10,928.	0.

FORM 990-PF	EXPLANATION CONCERNING PART VII-A, LINE 8B	STATEMENT 17
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EXPLANATION

NOT REQUIRED BY STATE OF DELAWARE BECAUSE NO ACTIVITIES WERE CONDUCTED IN DELAWARE.

FORM 990-PF	LIST OF SUBSTANTIAL CONTRIBUTORS PART VII-A, LINE 10	STATEMENT 18
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NAME OF CONTRIBUTOR

ADDRESS

SAMUEL OSCHIN 1987 REV TRUST -
ADMINISTRATIVE

10375 WILSHIRE BLVD., #8C
LOS ANGELES, CA 90024

FORM 990-PF TRANSFERS FROM CONTROLLED ORGANIZATIONS STATEMENT 19
PART VII-A, LINE 11A

NAME OF CONTROLLED ENTITY

EMPLOYER ID NO

MOSO LIMITED PARTNERSHIP

95-4638736

ADDRESS

29290 VALLEJO AVENUE
TEMECULA, CA 92592

DESCRIPTION OF TRANSFER

PARTNERSHIP DISTRIBUTION OF NET RENTAL INCOME ACCUMULATED FROM INVESTMENT
IN TWO TEXAS RETAIL CENTER PARTNERSHIPS.

AMOUNT
OF TRANSFER

48,510.

TOTAL AMOUNT OF TRANSFERS FROM CONTROLLED ORGANIZATIONS

48,510.

FORM 990-PF

PART XV - LINE 1B
LIST OF FOUNDATION MANAGERS

STATEMENT 20

NAME OF MANAGER

MICHAEL OSCHIN
DANIEL OSCHIN

MR. AND MRS. SAMUEL OSCHIN FAMILY FOUNDATION
20-0533204

FISCAL
YEAR END
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Form 990-PF Part II	Form 199 Schedule L		TOTAL	
			COST	FMV
		US & State Government Obligations:		
		<i>US Treasury Notes & Bonds</i> See attached for detailed listing	2,144,066.55	2,222,804.66
		<i>US Mortgage/Asset Backed Securities</i> See attached for detailed listing	4,288,850.18	4,416,022.84
		<i>Municipal Bonds - State</i> See attached for detailed listing	386,026.71	444,851.90
Line 10a	Line 5	Totals	6,818,943.44	7,083,679.40
		<i>Corporate Stocks</i> See attached for detailed listing	8,101,988.01	8,198,641.69
Line 10b	Line 7	Totals	8,101,988.01	8,198,641.69
		<i>Corporate Bonds</i> See attached for detailed listing	18,587,479.10	17,393,233.55
Line 10c	Line 6	Totals	18,587,479.10	17,393,233.55
		<i>Participation Agreement</i>	52,450.00	122,600.00
		<i>Partnerships, Member Interests and Closely Held Corp. Stocks</i> See Exhibit 2 for detailed listing	5,702,842.00	17,081,868.00
		<i>Alternative Investments</i> See attached for detailed listing	1,238,213.36	1,286,113.00
		<i>Mutual Funds</i> See attached for detailed listing	33,689,368.39	31,673,044.53
		<i>International Funds</i> See attached for detailed listing	889,001.69	756,937.20
Line 13	Line 9	Totals	41,571,875.44	50,920,562.73

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
20-0533204
FISCAL YEAR END
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Name of Security	# of Shares	Book Value	FMV 9/30/11
US & State Government Obligations			
<u>US Treasury Notes & Bonds</u>			
M 75			
U S TREASURY INFLATION INDEXED DTD 1/15/2010 1 375% 1/15/2020	67,906 15	\$ 69,339 69	\$ 75,593 13
U S TREASURY NOTE DTD 3/15/2011 1 25% 3/15/2014	225,000 00	225,879 45	229,833 00
UNITED STATES TREASURY INFL IN BOND DTD 1/16/2007 2 375% 1/15	95,221 25	96,716 66	109,496 82
UNITED STATES TREASURY INFLATI DTD 7/15/2008 1 375% 7/15/2018	83,812 00	82,178 68	92,874 59
UNITED STATES TREASURY INFLATI PROTECTED SECURITY DTD 7/15/20	55,129 80	57,339 73	57,541 73
UNITED STATES TREASURY NOTE DTD 1/15/2011 1% 1/15/2014	80,000 00	79,898 71	81,193 60
UNITED STATES TREASURY NOTE DTD 10/15/2010 0 5% 10/15/2013	130,000 00	129,736 91	130,508 30
UNITED STATES TREASURY NOTE DTD 11/15/2003 4 25% 11/15/201	70,000 00	75,993 99	75,802 30
UNITED STATES TREASURY NOTE DTD 12/15/2010 0 75% 12/15/201	40,000 00	39,720 45	40,378 00
UNITED STATES TREASURY NOTE DTD 2/15/2011 1 25% 2/15/2014	90,000 00	89,581 94	91,884 60
UNITED STATES TREASURY NOTE DTD 6/15/2011 75% 6/15/2014	120,000 00	120,106 55	121,162 80
UNITED STATES TREASURY NOTE DTD 6/30/2011 1 5% 6/30/2016	35,000 00	35,014 96	35,965 30
UNITED STATES TREASURY NOTE DTD 7/13/2011 1 5% 7/31/2016	90,000 00	92,141 32	92,419 20
UNITED STATES TREASURY NOTE DTD 7/15/2011 0 75% 7/15/2014	120,000 00	120,529 69	120,730 80
UNITED STATES TREASURY NOTE DTD 7/31/2010 1 75% 7/31/2015	110,000 00	110,807 15	114,632 10
UNITED STATES TREASURY NOTE DTD 7/31/2011 2 25% 7/31/2018	90,000 00	93,951 92	94,977 90
UNITED STATES TREASURY NOTE DTD 8/15/2003 4 25% 8/15/2013	55,000 00	57,436 33	59,056 25
UNITED STATES TREASURY NOTE DTD 8/15/2010 0 75% 8/15/2013	185,000 00	185,883 04	186,611 35
UNITED STATES TREASURY NOTE DTD 8/15/2011 2 125% 8/15/2021	185,000 00	184,623 98	188,267 10
UNITED STATES TREASURY NOTE DTD 9/15/2010 0 75% 9/15/2013	90,000 00	90,023 62	90,804 60
US TREASURY INFLATION INDEXED DTD 1/15/2007 2 375% 1/15/2027	106,423 75	107,161 78	133,071 19
Subtotal		2,144,066 55	2,222,804 66
US TREASURY NOTES & BONDS TOTAL		\$ 2,144,066 55	\$ 2,222,804 66
<u>US Mortgage/Asset Backed Securities</u>			
M 75			
FEDERAL HOME LOAN BANK DTD 9/15/2008 3 625% 10/18/201	80,000 00	\$ 80,101 95	\$ 85,133 60
FEDERAL NATIONAL MORTGAGE ASSN DTD 8/14/2009 3% 9/16/2014	35,000 00	34,905 50	37,431 80
FEDERAL NATL MTG ASSN DTD 7/14/2003 4 375% 7/17/2013	70,000 00	75,771 50	74,858 70
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER A6985	37,327 27	37,169 92	40,514 27
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER A9039	45,830 78	47,721 30	49,712 65
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER A9282	99,906 67	106,119 61	107,384 68
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER A9516	62,260 41	60,763 77	65,269 46
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER A9582	221,703 88	225,895 47	236,422 80
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER C9118	17,769 67	17,665 14	19,102 57
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER C9119	17,009 33	16,910 29	18,285 20
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0421	22,094 92	23,631 20	23,943 38
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0421	32,092 52	34,559 63	34,957 74
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0471	37,112 11	37,603 87	40,361 65
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0533	36,008 63	38,600 50	39,223 48
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0566	47,405 06	50,490 10	52,730 07
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0593	88,553 37	93,963 42	95,402 97
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G0622	87,822 61	85,708 17	92,067 08
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G1193	15,861 34	15,889 69	16,963 07
FEDERAL HOME LOAN MORTGAGE COR PASSTHRU CTF POOL NUMBER G3045	14,544 10	15,307 65	15,816 85
FEDERAL NATIONAL MORTGAGE CORP PASSTHRU CTF POOL NUMBER 97526	121,352 17	129,642 99	131,883 11
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF DTD 6/1/2003 5 5%	52,295 75	54,779 80	53,795 07
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 1H893	112,732 85	114,053 94	119,749 34
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 25536	39,368 54	40,096 01	43,615 63
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 55552	13,976 38	13,904 30	15,523 43
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 74594	64,516 32	69,749 42	71,791 19
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 88896	50,203 84	50,949 04	56,388 45
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 88966	47,114 95	47,107 60	51,755 77
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 93092	951 80	958 34	954 80
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 94929	79,657 80	79,866 28	87,554 28
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 96200	55,763 01	55,637 74	61,386 15
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 96230	25,377 83	26,119 33	27,057 59
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 96660	68,802 14	68,855 86	75,740 15
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER 98164	6,763 18	7,023 13	7,210 83
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AA838	11,326 30	11,133 16	12,786 13
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AA769	82,484 38	85,770 85	87,840 92
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AC152	47,791 84	48,904 48	51,276 35
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AC859	42,665 15	43,478 44	45,055 68
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AD235	82,739 24	85,130 93	87,375 12
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AE589	142,667 44	148,195 80	148,710 83
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AH351	147,379 64	144,130 95	154,670 51
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AH362	102,909 92	103,858 62	107,618 05
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AJ175	110,000 00	115,431 25	115,032 50
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AL020	73,973 22	79,463 42	80,036 80

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
20-0533204
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<u>Name of Security</u>	<u># of Shares</u>	<u>Book Value</u>	<u>FMV 9/30/11</u>
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AL057	59,097 64	61,082 95	61,801 36
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER MA070	98,890 13	102,165 86	105,322 93
FEDERAL NATIONAL MORTGAGE ASSN PASSTHRU CTF POOL NUMBER AH4794	152,747 74	160,576 05	165,314 30
GE CAPITAL COMMERCIAL MORTGAGE PASSTHRU CTF DTD 7/1/2004 FLTG	7,998 55	8,217 21	7,997 59
GMAC COMMERCIAL MORTGAGE SECUR INC PASSTHRU CTF DTD 7/1/2001	35,000 00	36,765 04	34,937 00
GOVERNMENT NATIONAL MORTGAGE A PASSTHRU CTF POOL NUMBER 78183	22,865 80	22,680 43	25,257 56
GOVERNMENT NATIONAL MORTGAGE A PASSTHRU CTF POOL NUMBER 78210	14,424 39	14,338 04	15,924 96
HARLEY-DAVIDSON MOTORCYCLE TRU PASSTHRU CTF DTD 1/31/2007 5 2	6,559 44	6,558 50	6,590 14
HARLEY-DAVIDSON MOTORCYCLE TRU PASSTHRU CTF DTD 7/14/2009 2 6	68,307 03	69,753 21	68,647 88
LB-UBS COMMERCIAL MORTGAGE TRU DTD 9/11/2003 4 064% 9/15/2027	2,683 12	2,699 05	2,683 74
NISSAN AUTO RECEIVABLES OWNER PASSTHRU CTF DTD 9/22/2010 1 3	30,000 00	29,994 94	30,248 40
WACHOVIA BANK COMMERCIAL MORTG TRUST PASSTHRU CTF DTD 2/1/200	984 48	1,000 02	983 28
WORLD OMNI AUTO RECEIVABLES TR PASSTHRU CTF DTD 3/10/2011 1 1	50,000 00	49,998 52	50,123 00
Subtotal		3,288,850.18	3,416,222.84
MS626			
FED HOME LN BK FLOATER	1,000,000 00	1,000,000 00	999,800 00
US MORTGAGE/ASSET BACKED SECURITIES TOTAL		\$ 4,288,850.18	\$ 4,416,022.84
<u>Municipal Bonds</u>			
M 75			
CALIFORNIA ST DTD 10/15/2009 7 3% 10/1/2039	115,000 00	\$ 115,946 45	\$ 138,560 05
ILLINOIS ST DTD 1/15/2010 4 421% 1/1/2015	55,000 00	55,000 00	57,472 25
MASSACHUSETTS ST DTD 12/1/2010 4 2% 12/1/2021	40,000 00	40,070 80	44,364 00
NEW JERSEY ST TPK AUTH TPK REV DTD 12/15/2010 7 102% 1/1/2014	60,000 00	60,000 00	81,820 80
NEW YORK N Y CITY MUN WTR FIN WTR & SWR REV DTD 11/18/2010 6	40,000 00	40,000 00	45,940 00
PUERTO RICO COMWLTH GOVT DEV B DTD 5/26/2011 3 67% 5/1/2014	65,000 00	65,000 00	66,653 60
Subtotal		376,017 25	434,810 70
MS626			
CALIFORNIA ST GEN OBLIG OID 6 95 BE	10,000 00	10,009 46	10,041 20
MUNICIPAL BONDS TOTAL		\$ 386,026.71	\$ 444,851.90

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
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<u>Name of Security</u>	<u># of Shares</u>	<u>Book Value</u>	<u>FMV 9/30/11</u>
<u>CORPORATE STOCK</u>			
<u>M 75</u>			
ALLIANCE DATA SYS CORP	680	\$ 40,681 43	\$ 63,036 00
ALLSCRIPTS HEALTHCARE SOLUTION	1,720	29,245 29	30,994 40
AMAZON COM INC	269	54,074 92	58,165 87
AMERICAN EXPRESS COMPANY	1,370	57,592 88	61,513 00
AMERIPRISE FINANCIAL INC	1,050	26,293 16	41,328 00
ANADARKO PETROLEUM CORP	490	20,842 69	30,894 50
APACHE CORP	815	62,884 91	65,395 60
APPLE INC	528	86,971 65	201,336 96
AT&T INC	2,720	102,264 10	77,574 40
AUTOLIV INC	430	13,507 37	20,855 00
B M C SOFTWARE INC	1,200	59,699 10	46,272 00
BANK OF AMERICA CORPORATION	3,950	63,596 16	24,174 00
BAXTER INTERNATIONAL INC	1,190	61,856 65	66,806 60
CAPITAL ONE FINANCIAL CORP	1,770	71,643 52	70,145 10
CARNIVAL CORP	910	28,419 12	27,573 00
CATERPILLAR INC	620	39,895 89	45,780 80
CBS CORP CLASS B	1,560	41,868 68	31,792 80
CHUBB CORP	840	43,757 12	50,391 60
CIGNA CORP	840	20,554 80	35,229 60
CITIGROUP INC	780	37,678 80	19,979 68
COMERICA INC	1,200	43,816 79	27,564 00
CONOCOPHILLIPS	1,220	52,948 00	77,250 40
COVIDIEN PLC	1,210	57,123 92	53,361 00
CUMMINS INC	520	20,727 20	42,463 20
DANAHER CORP	790	25,220 75	33,132 60
DU PONT (E I) DE NEMOURS AND COMPANY	690	19,375 20	27,579 30
E M C CORP MASS	2,550	36,894 48	53,524 50
ELECTRONIC ARTS INC	2,270	44,804 58	46,421 50
ENERGIZER HLDGS INC	490	34,471 88	32,555 60
ENSCO INTERNATIONAL PLC	1,230	70,734 02	49,728 90
EXXON MOBIL CORP	1,470	103,079 40	106,766 10
FORD MOTOR COMPANY	3,990	66,370 40	38,583 30
GENERAL ELECTRIC COMPANY	5,728	93,839 50	87,180 16
GOOGLE INC	135	59,742 84	69,530 40
HALLIBURTON CO	1,165	34,756 37	35,555 80
HESS CORPORATION	797	41,793 06	41,810 62
HONEYWELL INTL INC	1,180	41,163 99	51,813 80
INFORMATICA CORP	800	23,924 41	32,760 00
INTERNATIONAL BUSINESS MACHINE CORPORATION	717	83,546 72	125,381 79
JP MORGAN CHASE & CO	2,420	103,308 35	72,890 40
LIMITED BRANDS INC	990	18,136 80	38,124 90
LINCOLN NATL CORP IND	1,930	43,430 21	30,165 90
MCKESSON CORPORATION	1,060	57,052 56	77,062 00
MERCK & CO INC	1,853	49,160 09	60,593 10
NETAPP INC	782	27,907 10	26,533 26
NEWELL RUBBERMAID INC	1,910	33,232 79	22,671 70
NEWS CORP INC CLASS B	3,830	66,291 02	59,748 00
NEXTERA ENERGY INC	1,630	89,905 07	88,052 60
NORDSTROM INC	1,150	38,383 64	52,532 00
NORFOLK SOUTHERN CORPORATION	930	47,792 70	56,748 60
OCCIDENTAL PETROLEUM CORP	830	58,505 56	59,345 00
OMNICOM GROUP INC	1,560	78,197 67	57,470 40
ORACLE CORP	3,770	82,940 00	108,349 80
PEPSICO INC	1,710	96,512 39	105,849 00
PFIZER INC	5,190	78,941 78	91,759 20
PPL CORP	1,550	40,045 85	44,237 00
PRAXAIR INC	480	35,138 98	44,870 40
QUALCOMM INC	1,680	67,484 90	81,698 40
ST JUDE MEDICAL INC	1,350	69,884 55	48,856 50
TERADATA CORPORATION	870	42,463 31	46,571 10
TEXTRON INC	2,050	67,816 47	36,162 00
THE PROCTER & GAMBLE COMPANY	970	53,573 83	61,284 60
THERMO FISHER SCIENTIFIC INC	1,340	60,784 96	67,857 60
TYCO INTERNATIONAL LTD	1,350	39,243 01	55,012 50
UNILEVER PLC SPNSRD ADR NEW	3,040	87,744 64	94,817 60
VALE SA	1,840	35,033 60	41,952 00
VMWARE INC	320	28,084 73	25,721 60
WELLS FARGO & COMPANY	4,090	103,906 26	98,650 80
ZIMMER HOLDINGS INC	720	49,642 95	38,505 60
Subtotal		3,668,207 52	3,896,295 44

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
20-0533204
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<u>Name of Security</u>	<u># of Shares</u>	<u>Book Value</u>	<u>FMV 9/30/11</u>
MS 625			
COMMONWEALTH REIT COM (CWH)	600	14,400 00	11,382 00
MELCO CROWN ENTERTAINMENT ADR (MPEL)	20,000	241,819 50	166,200 00
MS JUMP BASED ON THE PERFORMANCE OF OSX (SPLEK)	50,000	463,406 00	370,750 00
SAFE BULKERS INC (SB)	6,000	47,399 10	37,140 00
SANDRIDGE ENERGY INC (SD)	80,000	721,857 00	444,800 00
WESCO AIRCRAFT HOLDINGS INC (WAIR)	800	12,000 00	8,744 00
Subtotal		1,500,881 60	1,039,016 00
MS 626			
ARCH CAP GRP LTD 8% SER A (ARH A)	2,000	43,902 62	50,500 00
ARCH CAP GROUP LTD SER B (ARH B)	6,520	125,644 12	165,608 00
ASHFORD HOSPITAL 8 45% SER D (ART D)	6,000	132,730 80	140,340 00
ASSOC BANC-CORP 8 00% (ASBCP)	4,000	100,000 00	98,080 00
BANK OF AMER 8 625 NON-CUM (BML Q)	10,000	236,006 00	220,900 00
BANK OF AMERICA 8 20% SER H (BAC H)	10,000	254,997 00	220,220 00
BARCLAYS BANK PLC 7 75% (BCS C)	8,942	157,836 16	197,260 52
BARCLAYS BANK PLC 8 125% (BCS D)	48,767	968,308 60	1,127,005 37
COMMONWEALTH REIT 7 2500 SER E (CWH E)	18,919	472,975 00	462,380 36
HEALTH CARE REIT 7 6250 SER F (HCN F)	9,500	203,178 42	242,896 00
MPG OFFICE TR INC PFD A 7 625% (MPG A)	24,000	237,320 17	338,160 00
Subtotal		2,932,898 89	3,263,330 25
CORPORATE STOCK TOTAL		\$ 8,101,988.01	\$ 8,198,641.69
CORPORATE BONDS			
M 75			
AMERICAN INTL GROUP DTD 9/13/2011 4 25% 9/15/2014	30,000 00	\$ 29,834 40	\$ 29,175 90
AT&T INC DTD 4/29/2011 4 45% 5/15/2021	15,000 00	14,988 75	16,093 05
BANK OF AMERICA CORP DTD 8/14/2006 5 75% 8/15/2016	140,000 00	143,961 60	129,577 00
BARCLAYS BANK PLC DTD 9/22/2009 5% 9/22/2016	100,000 00	99,871 00	100,224 00
BLACKROCK INC DTD 9/17/2007 6 25% 9/15/2017	50,000 00	49,598 00	57,761 50
BOSTON PROPERTIES LP DTD 11/18/2010 4 125% 5/15/202	45,000 00	44,276 40	43,156 80
BP CAPITAL MARKETS PLC DTD 3/11/2011 3 2% 3/1/2016	65,000 00	66,499 55	67,764 45
CISCO SYSTEMS INC DTD 2/22/2006 5 5% 2/22/2016	50,000 00	53,588 00	57,648 50
CITIGROUP INC DTD 11/21/2007 6 125% 11/21/20	115,000 00	112,353 80	122,885 55
CITIGROUP INC DTD 9/16/2004 5% 9/15/2014	25,000 00	23,540 25	24,519 00
COMCAST CORP DTD 3/2/2006 5 9% 3/15/2016	65,000 00	63,716 90	74,363 90
CRH AMERICA INC DTD 9/29/2003 5 3% 10/15/2013	50,000 00	48,153 95	52,403 50
GENERAL ELEC CAP CORP DTD 9/24/2007 5 625% 9/15/2017	95,000 00	93,169 05	104,209 30
GENERAL MILLS INC DTD 2/3/2009 5 65% 2/15/2019	25,000 00	25,307 40	29,603 00
GOLDMAN SACHS GRP INC DTD 10/3/2007 6 75% 10/1/2037	65,000 00	65,301 45	59,458 10
HSBC FINANCE CORP DTD 6/27/2005 5% 6/30/2015	125,000 00	118,559 40	128,861 25
HYDRO-QUEBEC DTD 6/30/2011 2% 6/30/2016	40,000 00	39,992 40	40,822 00
JOHNSON CONTROLS INC DTD 1/17/2006 5 5% 1/15/2016	60,000 00	63,355 60	67,366 20
JP MORGAN CHASE & CO DTD 9/15/2004 5 125% 9/15/2014	80,000 00	84,938 40	84,252 00
KRAFT FOODS INC DTD 2/8/2010 5 375% 2/10/2020	65,000 00	70,907 20	73,561 80
LLOYDS TSB BANK PLC DTD 1/21/2011 6 375% 1/21/2021	75,000 00	74,818 05	73,944 00
MET LIFE GLOB FUNDING I DTD 2/17/2009 7 717% 2/15/2019	55,000 00	56,199 30	67,416 80
MORGAN STANLEY GLOBAL DTD 3/30/2004 4 75% 4/1/2014	85,000 00	81,042 60	80,777 20
NEWS AMERICA INC DTD 3/2/2007 6 15% 3/1/2037	25,000 00	23,482 25	26,708 75
NYSE EURONEXT DTD 5/29/2008 4 8% 6/28/2013	65,000 00	69,230 50	69,047 55
ONTARIO (PROVINCE OF) DTD 10/7/2009 4% 10/7/2019	40,000 00	39,931 20	44,633 60
ORACLE CORP DTD 4/9/2008 5 75% 4/15/2018	65,000 00	69,863 95	77,442 95
PEPSICO INC DTD 1/14/2010 4 5% 1/15/2020	55,000 00	54,871 55	61,742 45
PETROBRAS INTL FIN CO DTD 1/27/2011 5 375% 1/27/2021	55,000 00	55,184 10	55,605 00
PRUDENTIAL FINANCIAL INC DTD 9/15/2009 4 75% 9/17/2015	65,000 00	66,587 35	67,854 80
RABOBANK NEDERLAND DTD 5/24/2011 5 25% 5/24/2041	50,000 00	49,213 00	54,796 50
ROGERS WIRELESS INC DTD 2/20/2004 6 375% 3/1/2014	50,000 00	52,726 00	55,500 50
ROYAL BANK OF SCOTLAND PLC DTD 3/16/2010 4 875% 3/16/2015	75,000 00	75,672 20	73,433 25
SBC COMMUNICATIONS INC 8/19/2002 5 875% 8/15/2012	45,000 00	45,540 00	46,883 25
SIMON PROPERTY GROUP LP DTD 1/25/2010 5 65% 2/1/2020	65,000 00	64,793 00	71,280 30
TD AMERITRADE HOLDING CORP DTD 11/25/2009 4 15% 2/1/2014	50,000 00	50,203 35	53,100 00
TELEFONICA EMISIONES SAU DTD 7/6/2009 4 949% 1/15/2015	70,000 00	71,598 60	69,061 30
THERMO FISHER SCIENTIFIC DTD 8/16/2011 2 25% 8/15/2016	50,000 00	50,274 75	50,696 50
TIME WARNER CABLE INC DTD 11/15/2010 4 125% 2/15/202	75,000 00	73,362 55	74,691 75
TIME WARNER INC DTD 7/14/2010 3 15% 7/15/2015	55,000 00	55,331 95	56,887 05
TYCO INTERNATIONAL FINANCE DTD 5/5/2010 3 375% 10/15/2015	80,000 00	79,740 80	83,202 40
UNITED MEXICAN STATES DTD 3/10/2006 5 625% 1/15/2017	60,000 00	59,472 60	66,840 00
VERIZON COMMUNICATIONS DTD 2/12/2008 5 5% 2/15/2018	75,000 00	78,291 75	86,967 75
ALLY AUTO RECEIVABLES TRUST PASSTHRU CTF DTD 8/18/2010 1 5	25,000 00	24,991 07	25,396 00
AMERICREDIT AUTOMOBILE RECEIVA TRUST PASSTHRU CTF DTD 6/15/20	50,000 00	49,993 56	50,049 00
AMERICREDIT AUTOMOBILE RECEIVA TRUST PASSTHRU CTF DTD 9/23/20	50,000 00	49,992 42	50,135 50
Subtotal		2,834,321 95	2,957,800 95

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
20-0533204
FISCAL YEAR END
SEPTEMBER 30, 2011

<u>Name of Security</u>	<u># of Shares</u>	<u>Book Value</u>	<u>FMV 9/30/11</u>
MS 625			
FREEPORT MCMORAN REVERSE CONVERT BY BARCLAYS	250,000 00	243,876 64	137,375 00
Subtotal		243,876 64	137,375 00
MS 626			
BBVA INTL PREF 5 919% FIXED TO 4/2017 FLOATS THEREAFTER	500,000 000	406,250 00	339,180 00
JPMORGAN CHASE 7 90% FIXED DIV 4/30/18 FLOATS THEREAFTER	1,250,000 000	1,276,369 99	1,287,512 50
PNC FINANCIAL SERVICES	350,000 000	353,933 42	335,205 50
WELLS FARGO & CO 7 98% FIXED D IV TO 3/2018 FLOATS THEREAFTER	500,000 000	517,493 61	515,000 00
XL CAPITAL LTD FIXED 6 5% TO 4/2017 FLOATS THEREAFTER	250,000 000	236,250 00	198,750 00
INTL BANK FOR RECONSTRUCTION & DEVELOPMENT WORLD BANK IBRD	850,000 000	527,950 32	466,990 00
SUNTECH POWER HOLDINGS CO	50,000 000	47,006 00	19,750 00
MGM MIRAGE	75,000 000	74,724 75	68,437 50
ISLE OF CAPRI CASINOS	500,000 000	503,364 30	454,375 00
STONE ENERGY COPORATION	500,000 000	507,780 17	470,000 00
AMERICAN AXLE & MFG INC	325,000 000	336,379 35	305,500 00
CIT GROUP INC	250,000 000	253,106 85	242,500 00
MUELLER WATER PRODUCTS	700,000 000	679,781 03	546,000 00
RRI ENERGY INC	500,000 000	509,204 20	460,000 00
SYNOVUS FINL CORP	250,000 000	226,250 00	211,250 00
CINCINNATI BELL INC	500,000 000	517,967 28	485,000 00
TEREX CORP	500,000 000	500,004 37	442,500 00
ADVANCED MICRO DEVICES, INC	250,000 000	261,562 50	250,000 00
WINDSTREAM CORP	150,000 000	152,132 81	144,000 00
PENN VIRGINIA CORPORATION	500,000 000	510,730 12	462,500 00
METROPICS WIRELESS INC	400,000 000	397,452 50	352,000 00
MS HYBRID LEVERED CMS & SPX CURVE CPN	250,000 000	250,000 00	245,000 00
MS CPI&SPX FLOATING RATE PRINCIPAL PROTECTION	500,000 000	500,000 00	462,500 00
JPM HYBRID RANGE ACCRUAL ON SPX AND 6ML	500,000 000	500,000 00	479,300 00
MS HYBRID LEVERAGED CURVE STEEPENER BASED ON CMS & SPX	350,000 000	347,286 80	350,549 50
MS FIX TO FLOATING RATE NOTE BASED ON CMS AND SPX	500,000 000	498,710 45	485,000 00
MBNA CAPITAL I SER A CO GUARNT	100,000 000	107,671 46	93,000 00
LIBERTY MEDIA CORP GROUP DEBENTURES	500,000 000	502,487 68	477,500 00
LIBERTY MEDIA CORP DEBENTURES	450,000 000	446,256 00	426,375 00
CITIZENS UTILITIES CO DEBENTURE	350,000 000	294,005 25	276,500 00
CAPITAL ONE CAP III	250,000 000	257,667 53	244,375 00
AMERICAN INTL GROUP 8 175% FIX ED TO 5/2038 FLOATS THEREAFTER	500,000 000	482,500 00	441,250 00
GENWORTH FINANCIAL 6 15% FIXED TO 11/16 FLOATS THEREAFTER	500,000 000	333,006 00	250,000 00
SYNOVUS FINANCIAL 8 2500% 5/15/13 SER TMED	31,920 000	591,374 97	350,481 60
CORTS TRUST II PROVIDENT FIN TRUST I	26,800 000	624,626 22	683,132 00
ARES CAPITAL CORP	10,000 000	250,000 00	245,699 00
QWEST CORP	10,000 000	250,000 00	248,535 00
SUNTRUST CAP IX 7 875% 3/15/68	19,000 000	477,994 58	482,410 00
Subtotal		15,509,280 51	14,298,057 60
CORPORATE BONDS TOTAL		\$ 18,587,479.10	\$ 17,393,233.55
ALTERNATIVE INVESTMENTS			
UBS MADISON DEARBORN, LLC		\$ 441,029 33	\$ 422,448 00
UBS PRIVATE EQUITY FUND VII, LLC		408,713 00	418,933 00
UBS PRIVATE EQUITY FUND VII SUPPLEMENTAL FD		388,471 03	444,732 00
ALTERNATIVE INVESTMENTS TOTAL		\$ 1,238,213 36	\$ 1,286,113 00
MUTUAL FUNDS			
M 75			
ADVANTAGE GLOBAL ALPHA FUND	15,480 856	\$ 175,000 00	\$ 171,527 88
ASG GLOBAL ALTERNATIVES FUND-Y	25,837 320	270,000 00	264,315 78
BNY MELLON EMERGING MARKETS FU	179,446 707	1,787,652 85	1,591,692 29
BNY MELLON INCOME STOCK FUND	83,129 997	501,326 70	486,310 48
BNY MELLON MID CAP STOCK FUND	64,417 240	586,144 14	646,104 92
BNY MELLON SMALL CAP STOCK FUN	24,254 890	224,275 27	226,783 23
BNY MELLON SMALL/MID CAP FUND	45,512 238	474,916 33	525,666 36
BNY MELLON US CORE EQUITY 130/ FUND	67,490 254	627,715 47	667,478 61
DREYFUS DIVERSIFIED INTERNATIO FUND	51,792 835	508,822 18	445,418 37
DREYFUS EMERGING MARKETS DEBT CURRENCY FUND	26,560 656	405,242 46	354,850 37
DREYFUS EMERGING MARKETS FUND	73,915 291	866,389 36	733,978 84
DREYFUS GLOBAL REAL ESTATE SECURITIES FUND	92,075 747	661,300 88	587,443 27
DREYFUS HIGH YIELD FUND	75,525 415	463,505 18	450,886 73
DREYFUS OPPORTUNISTIC SMALL CA	13,485 694	370,191 08	291,290 99
DREYFUS SELECT MANAGERS SMALL VALUE FUND	18,023 221	347,730 44	296,481 99
DREYFUS U S EQUITY FUND	127,033 690	1,588,107 69	1,601,894 83
HIGHBRIDGE DYNAMIC COMMODITIES STRATEGY FUND - E	11,281 589	250,000 00	208,370 95
ISHARES MSCI EAFE INDEX FD	15,940 000	843,704 20	761,613 20
ISHARES S&P GSCI COMMODITY- INDEXED TRUST	5,975 000	176,403 04	180,385 25

MR AND MRS SAMUEL OSCHIN FAMILY FOUNDATION
20-0533204
FISCAL YEAR END
SEPTEMBER 30, 2011

<u>Name of Security</u>	<u># of Shares</u>	<u>Book Value</u>	<u>FMV 9/30/11</u>
RYDEX MANAGED FUTURES STRATEGY -Y	39,832 379	1,000,000 00	986,648 03
STRATEGIC INTERNATIONAL STOCK	12,067 578	150,000 00	144,448 91
TCW EMERGING MARKETS INCOME FU	46,334 261	402,188 93	366,040 66
OPTIMA FUND LIMITED OFF-SHORE MULTI-MANAGER	41,240 000	3,000,000 00	2,845,147 60
Subtotal		15,680,616 20	14,834,779 54
MS 625			
MS MULTI CAP GROWTH TR A (CPOAX)	72,851 413	1,300,000 00	1,728,035 52
ALLIANZ NFJ SM-CAP VALUE A (PCVAX)	10,373 237	208,791 14	267,525 78
ALLIANZ RCM TECHNOLOGY A (RAGTX)	16,142 888	761,545 98	671,221 28
BLACKROCK ALL CP ENERGY RES A (BACAX)	6,930 257	109,260 84	82,470 06
DWS DREMAN INTL VALUE A (DNVAX)	20,143 456	201,699 49	151,075 92
DWS DREMAN INTL VALUE C (DNVCX)	10,262 439	100,531 63	76,660 42
EV ATLANTA CAP SMID CAP A (EAASX)	34,153 005	500,000 00	439,549 17
FIRST EAGLE GOLD A (SGGDX)	8,394 636	300,000 00	266,949 42
FIRST EAGLE OVERSEAS A (SGOVX)	4,528 986	100,000 00	95,923 92
HENDERSON EUROPEAN FOCUS A (HFEAX)	9,217 766	269,114 31	197,721 08
HENDERSON GLOBAL TECHNOLOGY A (HFGAX)	55,718 190	1,066,429 01	968,382 14
ING VALUE CHOICE A (PAVAX)	46,259 161	756,740 55	727,656 60
INVESCO VK SMALL CAP VALUE A (VSCAX)	19,302 901	366,761 06	270,240 61
JOHN HANCOCK DISCIPLND VAL A (JVLAX)	17,370 666	200,162 56	198,373 01
JP MORGAN VALUE ADVANTAGE A (JVAAX)	19,945 809	359,626 61	323,919 94
LORD ABBETT DEV GROWTH FD A (LAGWX)	48,670 424	1,048,845 14	917,924 20
LORD ABBETT FUNDAMENTAL EQ A (LDFVX)	42,590 692	560,696 74	466,793 98
MFS NEW DISCOVERY C (MNDCX)	17,170 816	400,000 00	308,902 98
MFS UTILITIES A (MMUFV)	33,677 953	573,557 84	532,111 66
NUVEEN TRADEWINDS VAL OPPORT A (NVOAX)	18,647 786	661,978 91	587,032 30
NUVEEN TRADEWINDS VAL OPPORT C (NVOCX)	14,046 940	419,286 13	430,257 77
PIMCO FUNDAMENTAL INDXPLS TR A (PIXAX)	412,384 315	2,293,262 42	1,950,577 81
PUTNAM EQUITY INCOME A (PEYAX)	91,837 049	1,287,229 21	1,218,677 64
THORNBURG INTL GROWTH C (TIGCX)	13,106 301	200,000 00	173,396 36
THORNBURG INVEST MGMT A (TIGAX)	19,047 619	300,000 00	254,666 67
VAN ECK GLOB HARD ASSETS A (GHAAX)	9,286 541	397,374 26	373,133 22
VAN ECK GLOB HARD ASSETS C (GHACX)	7,437 128	225,513 89	271,529 54
WELLS FARGO GROWTH A (SGRAX)	40,970 545	1,400,000 00	1,290,981 87
WELLS FARGO GROWTH C (WGFCX)	10,580 611	300,000 00	314,244 15
Subtotal		16,668,407 72	15,555,935 02
MS 626			
EV INCOME FUND OF BOSTON A (EVIBX)	11,683 392	68,722 13	63,674 49
JP MORGAN HIGH YIELD A (OHYAX)	23,524 500	188,575 98	175,492 77
LEGG MASON WA HIGH INC C (SHICX)	64,061 319	383,046 36	361,946 45
PIMCO HIGH YIELD A (PHDAX)	45,095 829	400,000 00	388,275 09
PIMCO TOTAL RETURN A (PTTAX)	27,149 321	300,000 00	292,941 17
Subtotal		1,340,344 47	1,282,329 97
MUTUAL FUNDS TOTAL		\$ 33,689,368.39	\$ 31,673,044.53
INTERNATIONAL FUNDS			
M.75			
BNY MELLON INTERNATIONAL FUND	85,433 09	\$ 889,001 69	\$ 756,937 20
INTERNATIONAL FUNDS TOTAL		\$ 889,001.69	\$ 756,937.20

Mr. and Mrs. Samuel Oschin Family Foundation
FYE 9-30-11
20-0533204

<u>NAME</u>	<u>OWNER %</u>	<u>BOOK VALUE FYE 9/30/11</u>	<u>ESTIMATED FMV FYE 9/30/11</u>
<u>Partnership and Member Interests:</u>			
WOGO II, LLC	38.0000	\$ 1,018,278	\$ 1,514,286
SHERWOOD VILLA APT	16.8000	179,749	1,090,000
SIERRA VILLA EAST	24.0000	279,453	580,000
COLLEGE PARK APTS	24.0000	245,245	387,600
LV-SPRING OAKS SC	38.4615	197,028	720,000
MO-SO LIMITED PARTNERSHP	69.3000	260,513	1,300,000
SCOTTSDALE FIESTA PLAZA	9 8660	(59,926)	3,000,000
OGO ASSOCIATES TRINITY, LLC	46.6670	245,713	752,000
CRESTOGO, LLC	6.3588	35,626	12,882
SWOGO ASSOCIATES, LLC	10.6800	229,087	608,000
OGO APARTMENTS PASO ROBLES, LLC	26.2500	40,585	537,000
WOGO CEDROS, LLC	28.0000	96,883	880,000
SAN JACINTO GARDEN APARTMENTS, LLC	21.0000	72,604	880,000
WOMANIZERS ANONYMOUS PRODUCTIONS	1.0000	45	100
808 NORTH AZUSA, LLC	100.0000 (a)	263,456	595,000
MADRONA VILLAGE GREEN, LLC	100.0000 (b)	524,441	256,000

Contributed by Samuel Oschin 1987 Rev Tst -
Administrative (6-2-11).

OGO ASSOCIATES OF WILSHIRE, LLC	25 0000	1,908,249	3,800,000
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Closely Held Corporation Stocks:

MOSO CORP.	30,000 shares	32,140	35,000
OGO INVESTMENTS, INC.	35 shares	133,673	134,000
	Totals	<u>\$ 5,702,842</u>	<u>\$ 17,081,868</u>

(a) 808 North Azusa, LLC is a single member LLC (disregarded entity) which owns 25.33% partnership interest in West Covina Properties. (Exhibit 2A)

(b) Madrona Village Green, LLC is a single member LLC (disregarded entity) which owns 46.667% tenancy in common interest of Village Green Apartments located in Port Orchard, WA. (Exhibit 6)

UBTI reported on Form 990-T
Total reported on Form 990-PF

Exhibit 3

SCHEDULE K-1 LINE NUMBER																	20V	
1	2 & 3	5	6a	6b	7	8	9A	10	11A	11F	13A	13H	13J	13K	18	16L	UBTI	
Ordinary Business Inc / (Loss)	Net rental real estate Inc / (loss)	Interest Income	Ord Div	Qualif. Div	Royalties	Net short-term cap gain / (loss)	Net long-term cap gain / (loss)	Net Sec 1231 gain (loss)	Other portfolio income	Other Income	Cash contrib	Investment Int Exp	Other Ded	Deductions-portfolio (2%)	Tx Ex Inc	Foreign Tax	Fed	CA
UBS MADISON DEARBORN FUND, LLC		298	12,619	12,619				14	946				(8)	(9,760)		(19)	4,862	188
UBS PRIVATE EQUITY FUND VII, LLC	24	895	4,410	4,290		236	2,703	1	52		(8)	(5,887)	(90)	(13,777)	3	(39)	(14,175)	(3,803)
UBS PRIVATE EQUITY FUND VII - SUPPLEMENTAL FUND, LLC	64	2,017	564	3,202	5	419	(5)	10	(25)	(536)	(19)	(588)	(60)	(15,493)	10		(15,356)	(817)
	88	3,210	17,593	20,111	5	655	2,698	25	973	(536)	(27)	(6,475)	(158)	(39,030)	13	(58)	(24,869)	(4,432)

UBTI reported on Form 990-T 3,835
Total reported on Form 990-PF (20,834)

No partnerships are publicly traded.
Net UBT loss from activities not terminated during year are allowed as deduction from UBT income, Exhibit 5

2010 Federal Summary

EXHIBIT 5

NAME	OWNER %	Partnership ID Number	BEG CAP PER K-1	RENTAL REAL ESTATE	ORDINARY BUSINESS INC	INTEREST	DIVIDENDS	TAX EX INT	743b DEPREC	GAIN/LOSS LTCG SEC 1231	INVT INTEREST	PORTFOLIO DEDUCT	OTHER INC/DEC	CURRENT YR UBTI
WOGO DEVELOPERS II (YALE)	38 0000	95-4085146	703,578	30,063		863			(5,660)	2,579			(33)	27,812
SHERWOOD VILLA APT	16 8000	95-3215975	244,465	43,188		351			(19,468)					24,071
SIERRA VILLA EAST	24 0000	95-3713430	263,288	93,503		288			(32,089)					61,702
COLLEGE PARK APTS	24 0000	95-3713426	258,460	55,976		281			(19,600)					36,657
LV-SPRING OAKS SC	38 4615	95-4555053	234,705	20,899		1,382			(6,325)					15,956
OGO ASSOCIATES TRINITY, LLC	46 6670	95-6236679	351,638	6,426		522								6,948
MO-SO LIMITED PARTNERSHIP	69 3000	95-4638736	246,021	107,517		1,971	91		(25,854)			(82)	(554)	83,089
SCOTTSDALE FIESTA PLAZA	9 8660	95-4739501	3,873,695	(62,434)		5,036		6	(59,150)					(116,542)
CRESTOGO, LLC	6 3588	74-3074120	41,073		3,932	143			(3,757)				(513)	(195)
SWOGO ASSOCIATES, LLC	10 6800	95-3074355	275,196	51,974		20			(13,571)					38,423
OGO APTS PASO ROBLES, LLC	26 2500	95-3199143	48,675	12,989		338			(11,147)		(4,101)			(1,921)
WOGO CEDROS, LLC	28 0000	95-3155002	161,670	77,467		67			(18,670)					58,864
SAN JACINTO GARDEN APTS, LLC	21 0000	95-3241348	110,312	51,552		1,421			(6,407)					46,566
TOTALS			5,612,624	489,120	3,932	12,883	91	6	(221,988)	0	2,579	(82)	(1,100)	281,430
Less UBTI reported on Form 990-T														(17,154)
Tax exempt interest														(6)
Total reported on Form 990-PF														264,270

2010 California Summary

NAME	OWNER %	Partnership ID Number	BEG CAP PER K-1	RENTAL REAL ESTATE	ORDINARY BUSINESS INC	INTEREST	DIVIDENDS	TAX EX INT	743b DEPREC	GAIN/LOSS LTCG SEC 1231	INVT INTEREST	PORTFOLIO DEDUCT	OTHER INCREASE	CURRENT YR UBTI
WOGO DEVELOPERS II (YALE)	38 0000	95-4085146		30,671		863			(5,660)	2,579			(33)	28,420
SHERWOOD VILLA APT	16 8000	95-3215975		43,117		351			(19,468)					24,000
SIERRA VILLA EAST	24 0000	95-3713430		77,541		288			(32,089)					45,740
COLLEGE PARK APTS	24 0000	95-3713426		56,168		281			(19,600)					36,849
LV-SPRING OAKS SC	38 4615	95-4555053		22,368		1,382			(6,325)					17,425
OGO ASSOCIATES TRINITY, LLC	46 6670	95-6236679		7,002		522								7,524
MO-SO LIMITED PARTNERSHIP	69 3000	95-4638736		116,900		1,971	91		(27,255)			(82)		91,625
SCOTTSDALE FIESTA PLAZA	9 8660	95-4739501		51,172		5,036		6	(60,913)					(4,699)
CRESTOGO, LLC	6 3588	74-3074120			3,645	143			(3,757)					31
SWOGO ASSOCIATES, LLC	10 6800	95-3074355		52,189		20			(12,804)					39,405
OGO APTS PASO ROBLES, LLC	26 2500	95-3199143		12,548		338			(10,883)		(4,101)			(2,098)
WOGO CEDROS, LLC	28 0000	95-3155002		77,691		67			(18,670)					59,088
SAN JACINTO GARDEN APTS, LLC	21 0000	95-3241348		51,720		1,421			(5,803)					47,338
TOTALS				599,087	3,645	12,883	91	6	(223,227)	0	2,579	(82)	(33)	390,648
Less UBTI reported on Form 990-T														(16,590)
Tax exempt interest														(6)
Total reported on Form 990-PF														371,052

Note:
 The property subject to a mortgage was acquired by bequest. The debt secured by the mortgage is not classified as
 acquisition indebtedness for the first 10 years after the organization receives the property per IRC Sec. 514(c)(2)(B). Reg. 1.514(c)-1(b)(3)(i)
 Therefore, UBTI included on Schedules K-1 for these entities is not reportable on 2010 Form 990-T and Form 109

Mr. and Mrs. Samuel Oschin Family Foundation
20-0533204

Madrona Village Green, LLC
EIN: 26-4610632
FYE 9/30/11

Madrona Village Green, LLC is a single member LLC (disregarded entity) which owns 46.6667% tenancy in common interest of Village Green Apartments located in Port Orchard, WA

<u>Description</u>	<u>9/30/11</u>
Cash	31,836.36
Village Green - Land - 46.6667%	90,710.00
Village Green - Bldg - 46.6667%	379,290.00
Village Green - Equipment - 46.6667%	52,460.04
Village Green - Accumulated Depreciation	(121,819.00)
Village Green - Other: Cash - 46.6667%	91,359.19
Village Green - Other: Escrow deposit - 46.6667%	7,812.91
Village Green - Other: Replacement reserve - 46.6667%	12,904.51
Village Green - Other: Assets clearing - 46.6667%	(20,113.11)
Member Capital - Mr. and Mrs. Samuel Oschin Family Foundation	<u>(524,440.90)</u>

FYE 9/30/11:

Village Green - Net rental Income	17,654.86	see Exhibit 6.1
Interest Income	18.50	
Accounting Fees	(1,937.00)	
Brokerage Fees	(49.31)	
Filing Fees	(194.00)	
Village Green - Depreciation	<u>(15,850.00)</u>	see Exhibit 6.2
Net Income	<u>(356.95)</u>	

Mr. and Mrs. Samuel Oschin Family Foundation
20-0533204

Village Green Apartments
Rental Activity: 10/1/10 - 9/30/11

<u>Description</u>	<u>Total</u> <u>10/1/10 - 9/30/11</u>	<u>46.6667%</u> <u>Madrona Village</u> <u>Green, LLC</u>
Income		
Rental income	285,410.21	133,191.53
Vacancies	(1,497.59)	(698.88)
Misc. income	(852.61)	(397.88)
Interest income	104.62	48.82
Other income	20.00	9.33
Laundry and vending revenue	655.18	305.75
Tenant charges	457.23	213.37
Total Income	<u>284,297.04</u>	<u>132,672.05</u>
Expenses		
Advertising	172.85	80.66
Audit expense	9,186.00	4,286.80
Bad debts	1,831.00	854.47
Cleaning and maintenance	2,029.21	946.97
Contracts	60,512.68	28,239.27
Grounds supplies	2,275.22	1,061.77
Health insurance & other benefits	292.44	136.47
Insurance	(2,479.61)	(1,157.15)
Interest	17,854.29	8,332.01
Legal & professional fees	827.50	386.17
License & permits	120.20	56.09
Management fee	10,617.41	4,954.79
Misc. administrative expenses	1,199.01	559.54
Misc. operating and maintenance	2,987.02	1,393.94
Mortgage insurance	(2,821.46)	(1,316.68)
Non recurring repairs and replacements	9,954.60	4,645.48
Office supplies	2,023.58	944.34
Other renting expense	3,686.00	1,720.13
Payroll	24,796.16	11,571.55
Payroll taxes	8,034.37	3,749.38
Real estate taxes	13,636.55	6,363.73
Renovations	9,422.21	4,397.03
Replacement reserve	(9,918.00)	(4,628.40)
Repairs material	2,421.62	1,130.09
Rubbish	7,813.18	3,646.15
Salary	12,166.38	5,677.65
Telephone & answering service	3,988.78	1,861.43
Utilities	53,357.70	24,900.28
Vehicle	478.34	223.23
Total Expenses	<u>246,465.23</u>	<u>115,017.19</u>
Net Income before depreciation	<u>37,831.81</u>	<u>17,654.86</u>

2010 DEPRECIATION AND AMORTIZATION REPORT

OSCHIN FAMILY FOUNDATION
20-0533204

OTHER 1

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Current Year Deduction
1	LAND - VILLAGE GREEN	072803L				90,710.			90,710.			0.
2	BUILDING - VILLAGE GREEN	072803SL		27.50	17	379,290.			379,290.	99,417.		13,792.
3	EQUIPMENT - VILLAGE GREEN	111503SL		7.00	17	187.		94.	93.	89.		4.
4	EQUIPMENT - VILLAGE GREEN	062205200DE		7.00	17	2,151.			2,151.	1,815.		192.
5	SPRINKLERS/ALARM OFFICE FURNITURE - VILLAGE GREEN	052008SL		27.50	17	49,663.			49,663.	4,291.		1,806.
6	* TOTAL OTHER DEPRECIATION	110509200DE		7.00	17	459.		230.	229.	33.		56.
						522,460.		324.	522,136.	105,645.		15,850.

Mr. and Mrs. Samuel Oschin Family Foundation
20-0533204

808 North Azusa, LLC
EIN: 26-4781593
FYE 9/30/11

808 North Azusa, LLC is a single member LLC (disregarded entity) which owns 25.33% partnership interest in West Covina Properties.

<u>Description</u>	<u>9/30/11</u>
Cash	91,325
West Covina Properties - 25.33%	172,131
Member Capital - Mr. and Mrs. Samuel Oschin Family Foundation	<u>263,456</u>

FYE 9/30/11:

West Covina partnership income	14,773
Interest income	37
Accounting fees	(1,025)
Filing fees	(20)
Legal fees	(467)
Limited liability tax	(800)
Brokerage fees	(106)
Net Income	<u>12,392</u>

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
11/2/2010	45,000 000	UNITED STATES TREAS 1 75% 4/15/13	4/26/2010	11/1/2010	46,455 47	45,123 20	1,332 27
11/2/2010	45,000 000	UNITED STATES TREAS 1 75% 4/15/13	4/23/2010	11/1/2010	46,455 47	45,105 62	1,349 85
11/2/2010	150,000 000	UNITED STATES TREAS 1 75% 4/15/13	4/16/2010	11/1/2010	154,851 56	150,914 56	3,937 00
11/5/2010	80,000 000	FED HOME LN MTG CORP 2 0% 11/05/12	10/28/2009	11/5/2010	80,000 00	80,100 00	(100 00)
11/8/2010	80,000 000	U S TREASURY NOTE 3 625% 2/15/20	5/10/2010	11/5/2010	88,193 43	80,581 57	7,611 86
11/10/2010	1,145 140	PMCF 2001-ROCK A2 6 605% 5/10/34	8/27/2010	11/10/2010	1,145 14	1,166 43	(21 29)
11/10/2010	572 570	PMCF 2001-ROCK A2 6 605% 5/10/34	7/13/2010	11/10/2010	572 57	585 77	(13 20)
11/10/2010	9,161 090	PMCF 2001-ROCK A2 6 605% 5/10/34	2/24/2010	11/10/2010	9,161 09	9,515 01	(353 92)
11/10/2010	292 290	BACM 2005-6 A2 5 165% 9/10/47	2/1/2010	11/10/2010	292 29	298 14	(5 85)
11/12/2010	30,000 000	U S TREASURY NOTE 0 375% 8/31/12	9/24/2010	11/8/2010	29,987 01	29,964 84	22 17
11/15/2010	45,000 000	U S TREASURY NOTE 2 625% 8/15/20	8/24/2010	11/8/2010	44,846 89	45,545 10	(698 21)
11/15/2010	30,000 000	U S TREASURY NOTE 3 5% 5/15/20	8/12/2010	11/8/2010	32,286 21	32,076 68	209 53
11/15/2010	1,547 400	FHLMC GOLD A92821 5 0% 7/01/40	7/22/2010	11/15/2010	1,547 40	1,643 63	(96 23)
11/15/2010	1,409 070	FHLMC GOLD A92888 5 0% 7/01/40	7/22/2010	11/15/2010	1,409 07	1,496 26	(87 19)
11/15/2010	1,456 360	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	11/15/2010	1,456 36	1,568 32	(111 96)
11/15/2010	349 130	FHLMC GOLD A93010 4 5% 7/01/40	7/19/2010	11/15/2010	349 13	362 06	(12 93)
11/15/2010	6,264 750	FHLMC GOLD G05938 5 0% 1/01/36	7/19/2010	11/15/2010	6,264 75	6,647 49	(382 74)
11/15/2010	170 380	FHLMC GOLD G12633 5 0% 4/01/22	7/9/2010	11/15/2010	170 38	182 09	(11 71)
11/15/2010	481 070	JPMCC 2001-CIB2 A3 6 429% 4/15/35	6/29/2010	11/15/2010	481 07	496 07	(15 00)
11/15/2010	1,242 200	FHLMC GOLD G04219 5 5% 4/01/38	6/10/2010	11/15/2010	1,242 20	1,328 57	(86 37)
11/15/2010	1,601 190	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	11/15/2010	1,601 19	1,719 78	(118 59)
11/15/2010	2,896 480	FHLMC GOLD G12633 5 0% 4/01/22	4/14/2010	11/15/2010	2,896 48	3,070 27	(173 79)
11/15/2010	912 060	FHLMC GOLD POOL A90393 5 0% 12/01/39	3/8/2010	11/15/2010	912 06	949 68	(37 62)
11/15/2010	5,961 690	FUNBC 2001-C2 A2 6 663% 1/12/2043	2/24/2010	11/15/2010	5,961 69	6,178 27	(216 58)
11/15/2010	4,769 360	FUNBC 2001-C2 A2 6 663% 1/12/2043	2/8/2010	11/15/2010	4,769 36	4,947 84	(178 48)
11/15/2010	1,043 110	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	11/15/2010	1,043 11	1,097 87	(54 76)
11/15/2010	1,971 220	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	11/15/2010	1,971 22	2,099 50	(128 28)
11/15/2010	2,926 000	FHLMC GOLD G05580 6 5% 4/01/39	9/1/2009	11/15/2010	2,926 00	3,119 85	(193 85)
11/15/2010	15,000 000	U S TREASURY NOTE 4 0% 11/15/12	8/12/2009	11/9/2010	16,071 63	15,996 73	74 90
11/15/2010	280 480	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	11/15/2010	280 48	293 06	(12 58)
11/15/2010	2,206 470	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	11/15/2010	2,206 47	2,294 56	(88 09)
11/15/2010	380 690	FHLMC GOLD G04425 6 0% 5/01/38	2/8/2009	11/15/2010	380 69	394 13	(13 44)
11/15/2010	1,556 610	FHLMC GOLD G04719 5 5% 1/01/38	9/30/2008	11/15/2010	1,556 61	1,560 99	(4 38)
11/15/2010	1,947 580	FHLMC GOLD C91186 5 0% 6/01/28	8/20/2008	11/15/2010	1,947 58	1,932 72	14 86
11/15/2010	617 400	FHLMC GOLD C91194 5 0% 7/01/28	8/20/2008	11/15/2010	617 40	612 73	4 67
11/15/2010	1,234 330	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	11/15/2010	1,234 33	1,248 55	(14 22)
11/15/2010	2,243 550	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	11/15/2010	2,243 55	2,234 09	9 46
11/15/2010	413 500	GNMA POOL # 781830 5 0% 11/15/34	8/30/2007	11/15/2010	413 50	409 22	4 28
11/15/2010	683 880	FHLMC POOL # 1N142 5 73993% 4/01/37	5/14/2007	11/15/2010	683 88	687 41	(3 53)
11/15/2010	702 410	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	11/15/2010	702 41	696 87	5 54
11/15/2010	1,487 750	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	11/15/2010	1,487 75	1,476 43	11 32
11/15/2010	2,502 410	HDMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	11/15/2010	2,502 41	2,502 05	0 36
11/15/2010	1,816 480	HART 2006-B A4 5 15% 5/15/13	10/27/2006	11/15/2010	1,816 48	1,816 10	0 38
11/15/2010	1,038 030	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	11/15/2010	1,038 03	1,039 89	(1 86)
11/16/2010	5,000 000	U S TREASURY NOTE 0 75% 9/15/13	9/24/2010	11/10/2010	5,020 69	5,009 18	11 51
11/16/2010	17,828 980	FNMA POOL # 889291 5 0% 4/01/23	8/2/2010	11/1/2010	18,996 22	19,038 00	(41 78)
11/16/2010	326 130	WBCMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	11/15/2010	326 13	331 28	(5 15)
11/16/2010	10,000 000	U S TREASURY NOTE 5 125% 5/15/16	3/26/2010	11/12/2010	11,918 71	11,193 79	724 92
11/16/2010	30,188 070	FNMA POOL # 987214 5 0% 7/01/23	2/11/2010	11/12/2010	32,164 45	31,886 14	278 31
11/16/2010	14,080 410	FNMA POOL # 889291 5 0% 4/01/23	5/20/2009	11/11/2010	15,002 24	14,606 22	396 02
11/16/2010	60,978 280	FNMA POOL # 930851 4 0% 4/01/24	4/9/2009	11/9/2010	63,788 53	62,102 57	1,685 96
11/17/2010	3,574 220	FHLMC GOLD G12633 5 0% 4/01/22	7/8/2010	11/11/2010	3,800 96	3,818 94	(18 98)
11/17/2010	9,981 851	BNY MELLON MID CAP STK FD CL M	5/3/2010	11/16/2010	109,500 91	110,000 00	(499 09)
11/17/2010	60,761 610	FHLMC GOLD G12633 5 0% 4/01/22	4/14/2010	11/11/2010	64,616 17	64,407 29	208 88
11/17/2010	619 221	BNY MELLON MID CAP STK FD CL M	12/9/2009	11/16/2010	6,792 85	5,659 68	1,133 17
11/17/2010	30,419 894	BNY MELLON MID CAP STK FD CL M	9/25/2009	11/16/2010	333,706 24	272,866 45	60,839 79
11/17/2010	1,190 000	CISCO SYSTEMS INC	7/21/2009	11/12/2010	24,298 08	25,644 50	(1,346 42)
11/17/2010	560 000	CISCO SYSTEMS INC	7/21/2009	11/12/2010	11,510 72	12,068 00	(557 28)
11/17/2010	340 000	CISCO SYSTEMS INC	7/18/2008	11/12/2010	6,888 65	7,360 08	(371 43)
11/18/2010	123 370	CSFB 2005-C4 A2 5 017% 8/15/38	4/12/2010	11/18/2010	123 37	123 56	(0 19)
11/18/2010	10,473 050	LBUBS 2000-C5 A2 6 51% 12/15/26	2/10/2010	11/15/2010	10,473 05	10,729 15	(256 10)
11/18/2010	61 680	CSFB 2005-C4 A2 5 017% 8/15/38	1/29/2010	11/18/2010	61 69	62 12	(0 43)
11/18/2010	472 700	HAT 2007-1 A4 5 33% 11/17/13	2/28/2008	11/17/2010	472 70	486 44	(13 74)
11/18/2010	1,890 810	HAT 2007-1 A4 5 33% 11/17/13	1/23/2007	11/17/2010	1,890 81	1,890 27	0 54
11/19/2010	360 000	ORACLE CORP	9/30/2010	11/16/2010	10,004 23	9,739 87	264 36
11/19/2010	210 000	NEWELL RUBBERMAID INC	9/20/2010	11/16/2010	3,597 26	3,655 24	(57 98)
11/19/2010	130 000	COMERICA INC	9/9/2010	11/16/2010	4,777 64	4,866 50	(88 86)
11/19/2010	80 000	NEXTERA ENERGY INC	8/24/2010	11/16/2010	4,200 15	4,377 19	(177 04)
11/19/2010	160 000	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	8/17/2010	11/16/2010	2,820 75	2,764 75	56 00
11/19/2010	100 000	INFORMATICA CORP	8/16/2010	11/16/2010	3,884 32	3,148 89	735 43
11/19/2010	350 000	MOTOROLA INC	8/12/2010	11/16/2010	2,733 45	2,817 78	(84 33)
11/19/2010	69 000	INTERNATIONAL BUSINESS MACHINES CORP	8/11/2010	11/16/2010	9,813 01	8,976 35	836 66
11/19/2010	330 000	WELLS FARGO & COMPANY	8/10/2010	11/16/2010	8,939 65	9,226 41	(286 76)
11/19/2010	120 000	NORDSTROM INC	8/9/2010	11/16/2010	4,837 14	4 197 86	639 28
11/19/2010	110 000	CARNIVAL CORP	7/1/2010	11/16/2010	4,553 94	3,435 28	1,118 66
11/19/2010	140 000	AMERICAN EXPRESS CO	6/21/2010	11/16/2010	5,832 32	5,947 54	(115 22)
11/19/2010	260 000	AMYLIN PHARMACEUTICALS INC	6/21/2010	11/16/2010	3,437 14	5,118 05	(1,680 91)
11/19/2010	50 000	ANADARKO PETROLEUM CORP	6/18/2010	11/16/2010	3,125 95	2,126 80	999 15
11/19/2010	70 000	CATERPILLAR INC	6/16/2010	11/16/2010	5,621 62	4,504 37	1,117 25
11/19/2010	150 000	OCCIDENTAL PETROLEUM CORP	6/11/2010	11/16/2010	12,751 48	12,666 60	84 88
11/19/2010	56 000	APPLE INC	4/23/2010	11/16/2010	16,962 12	15,154 31	1,807 81
11/19/2010	147 660	LBUBS 2003-C7 A2 4 064% 9/15/27	1/29/2010	11/15/2010	147 66	148 54	(0 88)
11/19/2010	390 000	MICROSOFT CORPORATION	1/21/2010	11/16/2010	10,069 63	11,769 85	(1,700 22)
11/19/2010	170 000	CAPITAL ONE FINANCIAL CORP	1/19/2010	11/16/2010	6,619 70	7,266 11	(646 41)
11/19/2010	1,602 360	WBCMT 2007-C32 A1 5 686% 6/15/49	1/3/2010	11/15/2010	1,602 36	1,649 74	(47 38)
11/19/2010	160 000	QUALCOMM INC	1/6/2010	11/16/2010	7,431 87	7,689 04	(257 17)
11/19/2010	330 000	PUBLIC SVC ENTERPRISE GROUP INC	1/5/2010	11/16/2010	10,332 16	11,097 97	(765 81)
11/19/2010	250 000	UNILEVER PLC ADR	12/14/2009	11/16/2010	7,292 40	7,726 88	(434 48)
11/19/2010	25 000	GOOGLE INC - CL A	11/17/2009	11/16/2010	14,666 06	14,370 57	295 49
11/19/2010	320 000	LIMITED BRANDS INC	11/17/2009	11/16/2010	9,936 82	5,862 40	4,074 42
11/19/2010	90 000	MECKESON CORPORATION	11/17/2009	11/16/2010	5,738 30	5,762 70	(24 40)
11/19/2010	130 000	NORFOLK SOUTHERN CORP	11/17/2009	11/16/2010	7,870 08	6,680 70	1,189 38
11/19/2010	60 000	WHIRLPOOL CORP	11/17/2009	11/16/2010	4,449 52	4,547 40	(97 88)

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
11/19/2010	710 000	BANK OF AMERICA CORP	8/28/2009	11/16/2010	8,399 16	12,687 70	(4,288 54)
11/19/2010	340 000	JPMORGAN CHASE & CO	8/28/2009	11/16/2010	13,327 81	14,514 40	(1 186 59)
11/19/2010	140 000	TARGET CORP	8/28/2009	11/16/2010	7,511 57	6,628 23	883 34
11/19/2010	110 000	AMERIPRISE FINANCIAL INC	7/21/2009	11/16/2010	5,686 91	2,754 52	2,932 39
11/19/2010	114 000	APACHE CORP	7/21/2009	11/16/2010	11,981 20	8,796 17	3,185 03
11/19/2010	70 000	AUTOLIV INC	7/21/2009	11/16/2010	5,028 01	2,268 00	2,760 01
11/19/2010	110 000	CIGNA CORP	7/21/2009	11/16/2010	3,942 33	2,691 70	1,250 63
11/19/2010	210 000	CISCO SYSTEMS INC	7/21/2009	11/16/2010	4,076 03	4,525 50	(449 47)
11/19/2010	160 000	CONOCOPHILLIPS	7/21/2009	11/16/2010	9,715 04	6,944 00	2,771 04
11/19/2010	80 000	CUMMINS INC	7/21/2009	11/16/2010	7,267 86	3,188 80	4,079 06
11/19/2010	90 000	DANAHER CORP	7/21/2009	11/16/2010	3,842 95	2,873 25	969 70
11/19/2010	90 000	DU PONT (E I) DE NEMOURS	7/21/2009	11/16/2010	4,102 14	2,527 20	1,574 94
11/19/2010	260 000	EXXON MOBIL CORP	7/21/2009	11/16/2010	17,900 72	18,231 73	(331 01)
11/19/2010	41 000	FRANKLIN RES INC	7/21/2009	11/16/2010	4,714 93	3,094 21	1,620 72
11/19/2010	120 000	HOME DEPOT INC	7/21/2009	11/16/2010	3,845 95	2,923 09	922 86
11/19/2010	180 000	MERCK & CO INC	7/21/2009	11/16/2010	6,141 52	4,775 40	1,366 12
11/19/2010	220 000	MORGAN STANLEY	7/21/2009	11/16/2010	5,695 72	6,052 00	(356 28)
11/19/2010	160 000	PEPSICO INC	7/21/2009	11/16/2010	10,238 24	8,998 26	1,239 98
11/19/2010	60 000	PRAXAIR INC	7/21/2009	11/16/2010	5,426 91	4,392 37	1,034 54
11/19/2010	140 000	PROCTER & GAMBLE CO	7/21/2009	11/16/2010	8,867 46	7,732 30	1,135 16
11/19/2010	170 000	SCHWAB CHARLES CORP NEW	7/21/2009	11/16/2010	2,568 78	2,884 90	(316 12)
11/19/2010	100 000	TIME WARNER INC	7/21/2009	11/16/2010	3,053 96	2 514 03	539 93
11/19/2010	250 000	VALE SA-SP ADR	7/21/2009	11/16/2010	7,834 95	4,760 00	3,074 95
11/19/2010	160 000	E M C CORP MASS	7/16/2009	11/16/2010	3,355 15	2,200 00	1,155 15
11/19/2010	1 000	GOOGLE INC - CL A	6/5/2009	11/16/2010	586 84	442 54	144 10
11/19/2010	180 000	HESS CORP	1/23/2008	11/16/2010	12,166 00	9,927 52	2,238 48
11/19/2010	60 000	RAYTHEON CO	10/7/2008	11/16/2010	2,753 96	3,119 87	(365 91)
11/19/2010	100 000	ALLIANCE DATA SYS CORP	7/23/2008	11/16/2010	6,128 91	6,308 68	(179 77)
11/19/2010	120 000	TYCO INTERNATIONAL LTD	2/5/2008	11/16/2010	4,483 13	4,846 38	(363 25)
11/19/2010	50 000	CVS CAREMARK CORP	4/24/2007	11/16/2010	1,479 48	1,819 25	(339 77)
11/19/2010	140 000	HOSPIRA INC	3/8/2007	11/16/2010	8,052 83	5,613 05	2,439 88
11/19/2010	180 000	THERMO FISHER SCIENTIFIC INC	3/7/2007	11/16/2010	9,055 65	8,168 04	887 61
11/19/2010	400 000	AT & T INC	2/6/2007	11/16/2010	11,263 85	15,038 84	(3,774 99)
11/19/2010	110 000	CHUBB CORP	2/6/2007	11/16/2010	6,305 10	5,836 02	469 08
11/19/2010	160 000	HALLIBURTON CO	2/6/2007	11/16/2010	5,577 51	4,773 41	804 10
11/19/2010	130 000	OMNICOM GROUP INC	2/6/2007	11/16/2010	5,829 11	6,810 90	(981 79)
11/19/2010	20 000	TEXTRON INC	3/20/2006	11/16/2010	417 19	933 93	(516 74)
11/19/2010	90 000	TEXTRON INC	3/17/2006	11/16/2010	1,877 38	4,190 18	(2,312 80)
11/19/2010	160 000	TEXTRON INC	3/17/2006	11/16/2010	3,337 56	7,472 86	(4,135 30)
11/19/2010	650 000	PFIZER INC	5/31/2005	11/16/2010	10,763 82	18,271 50	(7,507 68)
11/19/2010	280 000	PFIZER INC	4/28/2005	11/16/2010	4,636 72	7,467 23	(2,830 51)
11/19/2010	160 000	HONEYWELL INTL INC	12/20/2004	11/16/2010	7,753 49	5,699 20	2,054 29
11/19/2010	680 000	NEWS CORP INC	12/20/2004	11/16/2010	10,635 02	12,826 80	(2 291 78)
11/19/2010	120 000	MEDTRONIC INC	5/3/2004	11/16/2010	4,108 74	6,149 45	(2,040 71)
11/19/2010	600 000	GENERAL ELECTRIC COMPANY	7/28/2003	11/16/2010	9,497 84	17,103 00	(7,605 16)
11/22/2010	210 000	HUMAN GENOME SCIENCES INC	2/12/2010	11/17/2010	5,032 18	6,091 22	(1,059 04)
11/24/2010	60,000 000	U S TREASURY NOTE 3 625% 2/15/20	5/10/2010	11/19/2010	64,452 88	60,436 17	4,016 71
11/24/2010	40,000 000	U S TREASURY NOTE 3 625% 2/15/20	3/26/2010	11/19/2010	42,968 59	39,248 60	3,719 99
11/26/2010	4,055 370	FNMA REMIC 2003-84 BC 5 5% 3/25/30	5/20/2010	11/25/2010	4,055 37	4,248 00	(182 63)
11/26/2010	3,352 050	FNMA POOL # AD5672 4 5% 5/01/40	5/5/2010	11/25/2010	3,352 05	3,387 93	(35 88)
11/26/2010	459 470	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	11/25/2010	459 47	490 20	(30 73)
11/26/2010	573 850	FNMA POOL # 932670 4 5% 3/01/40	3/8/2010	11/25/2010	573 86	580 94	(7 08)
11/26/2010	966 410	FNMA POOL 888990 6 5% 10/01/37	3/8/2010	11/25/2010	966 41	1,038 59	(72 18)
11/26/2010	2,627 060	FNMA POOL # 987214 5 0% 7/01/23	2/11/2010	11/25/2010	2,627 06	2,774 83	(147 77)
11/26/2010	1,731 500	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	11/25/2010	1,731 50	1,764 51	(33 01)
11/26/2010	420 000	LIMITED BRANDS INC	11/17/2009	11/22/2010	13,815 67	7,694 40	6,121 27
11/26/2010	75 000	WHIRLPOOL CORP	11/17/2009	11/22/2010	5,719 29	5,684 25	35 04
11/26/2010	545 000	WHIRLPOOL CORP	11/17/2009	11/22/2010	41,271 50	41,305 55	(34 05)
11/26/2010	3,554 070	FNMA POOL # AA7694 4 5% 7/01/24	11/10/2009	11/25/2010	3,554 07	3,695 68	(141 61)
11/26/2010	200 700	FNMA POOL # 981644 4 5% 6/01/23	10/14/2009	11/25/2010	200 70	208 41	(7 71)
11/26/2010	214 580	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	11/25/2010	214 58	217 80	(3 22)
11/26/2010	1,607 250	FNMA POOL # 745948 6 5% 10/01/36	9/10/2009	11/25/2010	1,607 25	1,716 12	(108 87)
11/26/2010	4,050 730	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	11/25/2010	4,050 73	4,078 58	(27 85)
11/26/2010	519 010	FNMA POOL # 889572 5 5% 6/01/38	8/19/2009	11/25/2010	519 01	538 86	(19 85)
11/26/2010	984 570	FNMA POOL # AA8389 4 5% 6/01/39	6/11/2009	11/25/2010	984 57	966 54	18 03
11/26/2010	4,255 840	FNMA POOL # 889291 5 0% 4/01/23	5/20/2009	11/25/2010	4,255 84	4,414 77	(158 93)
11/26/2010	5,476 980	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	11/25/2010	5,476 98	5,637 01	(160 03)
11/26/2010	3,251 200	FNMA POOL # 930851 4 0% 4/01/24	4/9/2009	11/25/2010	3,251 20	3,311 14	(59 94)
11/26/2010	938 420	FNMA POOL # 889668 6 0% 6/01/38	6/13/2008	11/25/2010	938 42	938 27	0 15
11/26/2010	1,141 290	FNMA POOL # 888967 6 0% 12/01/37	6/9/2008	11/25/2010	1,141 29	1,158 23	(16 94)
11/26/2010	2,496 640	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	11/25/2010	2,496 64	2,491 03	5 61
11/26/2010	1,979 620	FNMA POOL # 966608 5 5% 2/01/38	2/15/2008	11/25/2010	1,979 62	1,981 17	(1 55)
11/26/2010	554 030	FNMA POOL # 888214 5 0% 3/01/21	1/15/2008	11/25/2010	554 03	562 77	(8 74)
11/26/2010	315 570	FNMA POOL # 745418 5 5% 4/01/36	11/6/2007	11/25/2010	315 57	315 57	-
11/26/2010	1,320 580	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	11/25/2010	1,320 58	1,324 04	(3 46)
11/26/2010	1,514 740	FNMA POOL # 745418 5 5% 4/01/36	9/19/2007	11/25/2010	1,514 74	1,519 60	(4 86)
11/26/2010	5 760	FNMA POOL # 944112 5 798% 8/1/37	8/2/2007	11/25/2010	5 76	5 76	-
11/26/2010	63 110	FNMA POOL # 745418 5 5% 4/01/36	6/29/2007	11/25/2010	63 11	63 16	(0 05)
11/26/2010	810 860	FNMA POOL # 888279 4 5% 1/01/36	6/6/2007	11/25/2010	810 86	783 25	27 61
11/26/2010	2,673 300	FNMA POOL # 918044 5 867% 5/1/37	5/23/2007	11/25/2010	2,673 30	2,695 02	(21 72)
11/26/2010	868 300	FNMA POOL # 936591 5 59977% 4/01/37	5/3/2007	11/25/2010	868 30	875 63	(7 33)
11/26/2010	374 680	FNMA POOL # 255364 6 0% 9/01/34	1/3/2007	11/25/2010	374 68	378 95	(4 27)
11/26/2010	1,124 030	FNMA POOL # 255364 6 0% 9/01/34	10/30/2006	11/25/2010	1,124 03	1,133 16	(9 13)
11/26/2010	2,297 360	FNMA POOL # 745418 5 5% 4/01/36	10/3/2006	11/25/2010	2,297 36	2,302 19	(4 83)
11/26/2010	535 210	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	11/25/2010	535 21	532 45	2 76
12/6/2010	45,000 000	DEERE JOHN CAP CORP NT 7 0% 3/15/12	10/24/2006	12/1/2010	48,584 25	48,182 40	401 85
12/9/2010	25,000 000	U S TREASURY NOTE 0 375% 8/31/12	9/24/2010	12/8/2010	24,911 05	24,970 70	(59 65)
12/9/2010	70,000 000	FED AGRI MTGE CORP 2 1% 8/10/12	7/29/2009	12/8/2010	71,369 90	70,000 00	1,369 90
12/10/2010	1,460 900	PMCF 2001-ROCK A2 6 605% 5/10/34	8/27/2010	12/10/2010	1,460 90	1,488 06	(27 16)
12/10/2010	730 450	PMCF 2001-ROCK A2 6 605% 5/10/34	7/13/2010	12/10/2010	730 45	747 28	(16 83)
12/10/2010	11,687 240	PMCF 2001-ROCK A2 6 605% 5/10/34	2/24/2010	12/10/2010	11,687 24	12,138 75	(451 51)
12/10/2010	327 490	BACM 2005-6 A2 5 165% 9/10/47	2/1/2010	12/10/2010	327 49	334 04	(6 55)
12/10/2010	65,000 000	FED NATL MTGE AS 2 625% 12/10/14	12/1/2009	12/10/2010	65,000 00	65,000 00	-

Mr and Mrs Samuel Oschin Family Foundation
20-0533204

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
12/15/2010	1,830 020	FHLMC GOLD A92821 5 0% 7/01/40	7/22/2010	12/15/2010	1,830 02	1,943 82	(113 80)
12/15/2010	2,784 630	FHLMC GOLD A92988 5 0% 7/01/40	7/22/2010	12/15/2010	2,784 63	2,956 83	(172 30)
12/15/2010	1,714 470	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	12/15/2010	1,714 47	1,846 27	(131 80)
12/15/2010	291 120	WBCMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	12/15/2010	291 12	295 71	(4 59)
12/15/2010	796 640	FHLMC GOLD A93010 4 5% 7/01/40	7/19/2010	12/15/2010	796 64	826 14	(29 50)
12/15/2010	5,199 480	FHLMC GOLD G05938 5 0% 1/01/38	7/19/2010	12/15/2010	5,199 48	5,517 14	(317 66)
12/15/2010	7,670 720	JPMCC 2001-C1B2 A3 6 429% 4/15/35	6/29/2010	12/15/2010	7,670 72	7,909 83	(239 11)
12/15/2010	1,247 420	FHLMC GOLD G04219 5 5% 4/01/38	6/10/2010	12/15/2010	1,247 42	1,334 15	(86 73)
12/15/2010	546 030	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	12/15/2010	546 03	586 47	(40 44)
12/15/2010	910 400	FHLMC GOLD POOL A90393 5 0% 12/01/39	3/8/2010	12/15/2010	910 40	947 95	(37 55)
12/15/2010	2,221 310	FUNBC 2001-C2 A2 6 663% 1/12/2043	2/24/2010	12/15/2010	2,221 31	2,302 01	(80 70)
12/15/2010	1,777 040	FUNBC 2001-C2 A2 6 663% 1/12/2043	2/9/2010	12/15/2010	1,777 04	1,843 54	(66 50)
12/15/2010	517 100	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	12/15/2010	517 10	544 25	(27 15)
12/15/2010	2,532 100	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	12/15/2010	2,532 10	2,696 88	(164 78)
12/15/2010	2,285 250	FHLMC GOLD G05580 6 5% 4/01/39	9/1/2009	12/15/2010	2,285 25	2,436 65	(151 40)
12/15/2010	284 110	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	12/15/2010	284 11	296 85	(12 74)
12/15/2010	2,235 010	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	12/15/2010	2,235 01	2,324 24	(89 23)
12/15/2010	173 610	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	12/15/2010	173 61	179 74	(6 13)
12/15/2010	1,224 340	FHLMC GOLD G04719 5 5% 1/01/38	9/30/2008	12/15/2010	1,224 34	1,227 78	(3 44)
12/15/2010	1,894 100	FHLMC GOLD C91186 5 0% 6/01/28	8/20/2008	12/15/2010	1,894 10	1,880 08	14 02
12/15/2010	1,783 750	FHLMC GOLD C91194 5 0% 7/01/28	8/20/2008	12/15/2010	1,783 75	1,770 69	13 06
12/15/2010	2,530 310	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	12/15/2010	2,530 31	2,559 47	(29 16)
12/15/2010	2,188 520	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	12/15/2010	2,188 52	2,179 29	9 23
12/15/2010	280 780	GNMA POOL # 781830 5 0% 11/15/34	8/30/2007	12/15/2010	280 78	277 95	2 83
12/15/2010	1,295 390	FHLMC POOL # 1N142 5 73304% 4/01/37	5/14/2007	12/15/2010	1,295 39	1,302 07	(6 68)
12/15/2010	568 750	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	12/15/2010	568 75	564 39	4 36
12/15/2010	1,237 710	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	12/15/2010	1,237 71	1,228 54	9 17
12/15/2010	2,464 560	DOMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	12/15/2010	2,464 56	2,464 21	0 35
12/15/2010	21,952 930	HART 2006-B A4 5 15% 5/15/13	10/27/2006	12/15/2010	21,952 93	21,948 37	4 56
12/15/2010	1,000 940	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	12/15/2010	1,000 94	1,002 73	(1 79)
12/17/2010	712 740	LBUBS 2000-C5 A2 6 51% 12/15/26	2/10/2010	12/15/2010	712 74	730 17	(17 43)
12/17/2010	158 690	LBUBS 2003-C7 A2 4 064% 9/15/27	1/29/2010	12/15/2010	158 69	159 83	(0 94)
12/17/2010	429 410	HAT 2007-1 A4 5 33% 11/17/13	2/28/2008	12/17/2010	429 41	441 89	(12 48)
12/17/2010	1,717 640	HAT 2007-1 A4 5 33% 11/17/13	1/23/2007	12/17/2010	1,717 64	1,717 15	0 49
12/21/2010	1,823 650	WBCMT 2007-C32 A1 5 686% 6/15/49	1/13/2010	12/15/2010	1,823 65	1,877 58	(53 93)
12/21/2010	70,152 380	FNMA POOL # 944112 5 798% 8/1/37	8/2/2007	12/15/2010	75,369 96	70,108 53	5,261 43
12/21/2010	28,504 480	FNMA POOL # 918044 5 856% 5/1/37	5/23/2007	12/15/2010	30,357 27	28,736 08	1,621 19
12/21/2010	13,231 600	FHLMC POOL # 1N142 5 755% 4/01/37	5/14/2007	12/15/2010	13,818 82	13,299 82	519 00
12/21/2010	23,383 520	FNMA POOL # 936591 5 541% 4/1/37	5/3/2007	12/15/2010	24,421 28	23,580 81	840 47
12/27/2010	2,608 930	FNMA POOL # AD5672 4 5% 5/01/40	5/5/2010	12/25/2010	2,608 93	2,636 85	(27 92)
12/27/2010	498 720	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	12/25/2010	498 72	532 07	(33 35)
12/27/2010	387 110	FNMA POOL # 932670 4 5% 3/01/40	3/8/2010	12/25/2010	387 11	391 89	(4 78)
12/27/2010	984 390	FNMA POOL 888890 6 5% 10/01/37	3/8/2010	12/25/2010	984 39	1,057 91	(73 52)
12/27/2010	1,589 270	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	12/25/2010	1,589 27	1,619 57	(30 30)
12/27/2010	4,240 960	FNMA POOL # AA7694 4 5% 7/01/24	11/10/2009	12/25/2010	4,240 96	4,409 93	(168 97)
12/27/2010	519 050	FNMA POOL # 981644 4 5% 6/01/23	10/14/2009	12/25/2010	519 05	539 00	(19 95)
12/27/2010	263 380	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	12/25/2010	263 38	267 33	(3 95)
12/27/2010	1,489 510	FNMA POOL # 745948 6 5% 10/01/36	9/10/2009	12/25/2010	1,489 51	1,590 40	(100 89)
12/27/2010	3,718 460	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	12/25/2010	3,718 46	3,744 02	(25 56)
12/27/2010	521 330	FNMA POOL # 889572 5 5% 6/01/38	8/19/2009	12/25/2010	521 33	541 37	(20 04)
12/27/2010	638 680	FNMA POOL # AA8389 4 5% 6/01/39	6/11/2009	12/25/2010	638 68	627 18	11 50
12/27/2010	2,597 740	FNMA POOL # 889291 5 0% 4/01/23	5/20/2009	12/25/2010	2,597 74	2,694 75	(97 01)
12/27/2010	2,591 080	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	12/25/2010	2,591 08	2,666 79	(75 71)
12/27/2010	1,764 190	FNMA POOL # 889668 6 0% 6/01/38	8/13/2008	12/25/2010	1,764 19	1,763 91	0 28
12/27/2010	985 670	FNMA POOL # 888967 6 0% 12/01/37	6/9/2008	12/25/2010	985 67	1,000 30	(14 63)
12/27/2010	1,681 950	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	12/25/2010	1,681 95	1,678 17	3 78
12/27/2010	1,357 340	FNMA POOL # 966608 5 5% 2/01/38	2/15/2008	12/25/2010	1,357 34	1,358 40	(1 06)
12/27/2010	546 870	FNMA POOL # 888214 5 0% 3/01/21	1/15/2008	12/25/2010	546 87	555 50	(8 63)
12/27/2010	330 060	FNMA POOL # 745418 5 5% 4/01/36	11/6/2007	12/25/2010	330 06	330 06	-
12/27/2010	1,971 460	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	12/25/2010	1,971 46	1,976 62	(5 16)
12/27/2010	1,584 290	FNMA POOL # 745418 5 5% 4/01/36	9/19/2007	12/25/2010	1,584 29	1,589 37	(5 08)
12/27/2010	2,039 580	FNMA POOL # 944112 5 798% 8/1/37	8/2/2007	12/25/2010	2,039 58	2,038 30	1 28
12/27/2010	66 010	FNMA POOL # 745418 5 5% 4/01/36	6/29/2007	12/25/2010	66 01	66 06	(0 05)
12/27/2010	1,027 300	FNMA POOL # 888279 4 5% 1/01/36	8/6/2007	12/25/2010	1,027 30	992 91	34 39
12/27/2010	8 430	FNMA POOL # 918044 5 856% 5/01/37	5/23/2007	12/25/2010	8 43	8 50	(0 07)
12/27/2010	485 120	FNMA POOL # 936591 5 541% 4/1/37	5/3/2007	12/25/2010	485 12	489 21	(4 09)
12/27/2010	272 440	FNMA POOL # 255364 6 0% 9/01/34	1/3/2007	12/25/2010	272 44	275 55	(3 11)
12/27/2010	817 330	FNMA POOL # 255364 6 0% 9/01/34	10/30/2006	12/25/2010	817 33	823 97	(6 64)
12/27/2010	2,402 830	FNMA POOL # 745418 5 5% 4/01/36	10/3/2006	12/25/2010	2,402 83	2,407 88	(5 05)
12/27/2010	479 240	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	12/25/2010	479 24	476 77	2 47
12/28/2010	10,000 000	U S TREASURY NOTE 0 375% 8/31/12	9/24/2010	12/22/2010	9,967 94	9,988 28	(20 34)
12/28/2010	3,037 090	FNMA REMIC 2003-64 BC 5 5% 3/25/30	5/20/2010	12/25/2010	3,037 09	3,181 35	(144 26)
1/6/2011	10 000	HOSPIRA INC	3/9/2007	1/3/2011	551 09	400 80	150 29
1/6/2011	240 000	HOSPIRA INC	3/8/2007	1/3/2011	13,226 08	9,622 37	3,603 71
1/7/2011	24 000	HOSPIRA INC	3/9/2007	1/4/2011	1,331 93	961 82	370 11
1/7/2011	156 000	HOSPIRA INC	3/9/2007	1/4/2011	8,620 18	6,252 48	2,367 70
1/7/2011	159 000	HOSPIRA INC	3/7/2007	1/4/2011	8,785 96	6,342 33	2,443 63
1/10/2011	943 520	PMCF 2001-ROCK A2 6 605% 5/10/34	8/27/2010	1/10/2011	943 52	961 06	(17 54)
1/10/2011	471 760	PMCF 2001-ROCK A2 6 605% 5/10/34	7/13/2010	1/10/2011	471 76	482 63	(10 87)
1/10/2011	7,548 150	PMCF 2001-ROCK A2 6 605% 5/10/34	2/24/2010	1/10/2011	7,548 15	7,839 76	(291 61)
1/10/2011	82 000	FRANKLIN RES INC	7/21/2009	1/5/2011	9,056 19	6,188 42	2,867 77
1/10/2011	198 000	FRANKLIN RES INC	7/21/2009	1/5/2011	21,865 58	14,942 76	6,922 80
1/10/2011	63 000	HOSPIRA INC	5/31/2007	1/5/2011	3,444 33	2,492 39	951 94
1/10/2011	51 000	HOSPIRA INC	3/7/2007	1/5/2011	2,794 65	2,034 33	760 32
1/10/2011	250 000	HOSPIRA INC	3/7/2007	1/5/2011	13,667 97	9,972 23	3,695 74
1/11/2011	266 370	BACM 2005-6 A2 5 165% 9/10/47	2/1/2010	1/10/2011	266 37	271 70	(5 33)
1/11/2011	480 000	LIMITED BRANDS INC	11/17/2009	1/6/2011	13,899 60	8,793 60	5,106 00
1/11/2011	490 000	LIMITED BRANDS INC	11/17/2009	1/6/2011	14,245 04	8,976 80	5,268 24
1/11/2011	820 000	TARGET CORP	8/28/2009	1/6/2011	44,967 71	38,822 48	6,145 23
1/11/2011	156 000	FRANKLIN RES INC	7/21/2009	1/6/2011	17,154 23	11,773 09	5,381 14
1/11/2011	45 000	HOSPIRA INC	5/31/2007	1/6/2011	2,461 98	1,780 28	681 70
1/11/2011	311 000	HOSPIRA INC	5/31/2007	1/6/2011	17,012 00	12,303 68	4,708 32
1/12/2011	71 000	HOSPIRA INC	5/31/2007	1/7/2011	3,901 33	2,808 88	1,092 45

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
1/13/2011	10,000 000	U S TREASURY NOTE 5 125% 5/15/16	3/26/2010	1/11/2011	11,541 76	11,193 79	347 97
1/14/2011	4,307 490	FUNBC 2001-C2 A2 6 663% 1/12/2043	2/24/2010	1/14/2011	4,307 49	4,483 97	(156 48)
1/14/2011	3,446 030	FUNBC 2001-C2 A2 6 663% 1/12/2043	2/9/2010	1/14/2011	3,446 03	3,574 98	(128 95)
1/18/2011	2,232 050	FHLMC GOLD A92821 5 0% 7/01/40	7/22/2010	1/15/2011	2,232 05	2,370 86	(138 81)
1/18/2011	3,159 280	FHLMC GOLD A92988 5 0% 7/01/40	7/22/2010	1/15/2011	3,159 28	3,354 76	(195 48)
1/18/2011	1,599 360	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	1/15/2011	1,599 36	1,722 31	(122 95)
1/18/2011	412 900	FHLMC GOLD A93010 4 5% 7/01/40	7/19/2010	1/15/2011	412 90	428 19	(15 29)
1/18/2011	4,995 570	FHLMC GOLD G05938 5 0% 1/01/38	7/19/2010	1/15/2011	4,995 57	5,300 77	(305 20)
1/18/2011	1,085 940	FHLMC GOLD G04219 5 5% 4/01/38	6/10/2010	1/15/2011	1,085 94	1,161 45	(75 51)
1/18/2011	1,289 980	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	1/15/2011	1,289 98	1,385 52	(95 54)
1/18/2011	40,000 000	WASHINGTON ST 3 547% 8/01/17	5/25/2010	1/12/2011	40,353 20	40,000 00	353 20
1/18/2011	900 160	FHLMC GOLD POOL A90393 5 0% 12/01/39	3/8/2010	1/15/2011	900 16	937 29	(37 13)
1/18/2011	147 340	LBUS 2003-C7 A2 4 064% 9/15/27	1/29/2010	1/15/2011	147 34	148 21	(0 87)
1/18/2011	575 510	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	1/15/2011	575 51	605 72	(30 21)
1/18/2011	1,972 310	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	1/15/2011	1,972 31	2,100 66	(128 35)
1/18/2011	1,882 440	FHLMC GOLD G05580 6 5% 4/01/39	9/1/2009	1/15/2011	1,882 44	2,007 15	(124 71)
1/18/2011	279 190	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	1/15/2011	279 19	291 71	(12 52)
1/18/2011	2,196 260	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	1/15/2011	2,196 26	2,283 94	(87 68)
1/18/2011	697 610	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	1/15/2011	697 61	722 25	(24 64)
1/18/2011	1,397 760	FHLMC GOLD G04719 5 5% 1/01/38	9/30/2008	1/15/2011	1,397 76	1,401 69	(3 93)
1/18/2011	1,307 380	FHLMC GOLD C91188 5 0% 6/01/28	8/20/2008	1/15/2011	1,307 38	1,297 95	9 43
1/18/2011	1,747 190	FHLMC GOLD C91194 5 0% 7/01/28	8/20/2008	1/15/2011	1,747 19	1,734 72	12 47
1/18/2011	884 830	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	1/15/2011	884 83	895 03	(10 20)
1/18/2011	2,471 850	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	1/15/2011	2,471 85	2,461 43	10 42
1/18/2011	646 490	GNMA POOL # 781830 5 0% 1/15/34	8/30/2007	1/15/2011	646 49	640 12	6 37
1/18/2011	1,042 440	FHLMC POOL # 1N142 5 755% 4/01/37	5/14/2007	1/15/2011	1,042 44	856 41	186 03
1/18/2011	696 790	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	1/15/2011	696 79	691 56	5 23
1/18/2011	1,414 610	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	1/15/2011	1,414 61	1,404 36	10 25
1/18/2011	997 750	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	1/15/2011	997 75	999 53	(1 78)
1/19/2011	158 830	WBCMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	1/15/2011	158 83	161 34	(2 51)
1/19/2011	9,634 760	JPMCC 2001-CIB2 A3 6 429% 4/15/35	6/29/2010	1/15/2011	9,634 76	9,935 09	(300 33)
1/19/2011	20,000 000	U S TREASURY NOTE 3 625% 2/15/20	3/26/2010	1/18/2011	20,635 08	19,576 84	1,058 44
1/19/2011	30,000 000	U S TREASURY NOTE 3 625% 2/15/20	3/26/2010	1/18/2011	30,952 61	29,436 45	1,516 16
1/19/2011	8,045 760	HDMOT 2009-2 A3 2 62% 3/15/14	1/20/2010	1/15/2011	8,045 76	8,216 10	(170 34)
1/19/2011	1,620 060	WBCMT 2007-C32 A1 5 686% 6/15/49	1/13/2010	1/15/2011	1,620 06	1,667 97	(47 91)
1/19/2011	433 690	HAT 2007-1 A4 5 33% 11/17/13	2/28/2008	1/17/2011	433 69	446 29	(12 60)
1/19/2011	1,734 750	HAT 2007-1 A4 5 33% 11/17/13	1/23/2007	1/17/2011	1,734 75	1,734 25	0 50
1/19/2011	2,260 020	HDMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	1/15/2011	2,260 02	2,259 70	0 32
1/20/2011	10,000 000	GOLDMAN SACHS GROUP 3 625% 8/01/12	4/19/2010	1/14/2011	10,356 80	10,251 40	105 40
1/20/2011	296 950	LBUS 2000-C5 A2 6 51% 12/15/26	2/10/2010	1/15/2011	296 95	304 21	(7 26)
1/21/2011	10,000 000	NYSE EURONEXT 4 8% 6/28/13	8/2/2010	1/18/2011	10,779 70	10,893 00	(113 30)
1/21/2011	10,000 000	GOLDMAN SACHS GROUP 3 625% 8/01/12	4/19/2010	1/18/2011	10,353 10	10,251 40	101 70
1/25/2011	3,612 380	FNMA REMIC 2003-64 BC 5 5% 3/25/30	5/20/2010	1/25/2011	3,612 38	3,783 97	(171 59)
1/25/2011	2,261 120	FNMA POOL # AD5672 4 5% 5/01/40	5/5/2010	1/25/2011	2,261 12	2,285 32	(24 20)
1/25/2011	455 970	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	1/25/2011	455 97	486 46	(30 49)
1/25/2011	739 610	FNMA POOL # 932670 4 5% 3/01/40	3/8/2010	1/25/2011	739 61	748 74	(9 13)
1/25/2011	1,071 860	FNMA POOL 888890 6 5% 10/01/37	3/8/2010	1/25/2011	1,071 86	1,151 91	(80 05)
1/25/2011	1,495 920	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	1/25/2011	1,495 92	1,524 44	(28 52)
1/25/2011	2,594 210	FNMA POOL # AA7694 4 5% 7/01/24	11/10/2009	1/25/2011	2,594 21	2,697 57	(103 36)
1/25/2011	223 980	FNMA POOL # 981644 4 5% 6/01/23	10/14/2009	1/25/2011	223 98	232 59	(8 61)
1/25/2011	503 000	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	1/25/2011	503 00	510 55	(7 55)
1/25/2011	1,651 110	FNMA POOL # 745948 6 5% 10/01/36	9/10/2009	1/25/2011	1,651 11	1,762 95	(111 84)
1/25/2011	4,742 430	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	1/25/2011	4,742 43	4,775 03	(32 60)
1/25/2011	497 660	FNMA POOL # 889572 5 5% 6/01/38	8/19/2009	1/25/2011	497 66	516 79	(19 13)
1/25/2011	1,570 550	FNMA POOL # AA8389 4 5% 6/01/39	6/11/2009	1/25/2011	1,570 55	1,542 75	27 80
1/25/2011	3,201 230	FNMA POOL # 889291 5 0% 4/01/23	5/20/2009	1/25/2011	3,201 23	3,320 78	(119 55)
1/25/2011	1,329 840	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	1/25/2011	1,329 84	1,368 70	(38 86)
1/25/2011	1,679 950	FNMA POOL # 889668 6 0% 6/01/38	6/13/2008	1/25/2011	1,679 95	1,679 69	0 26
1/25/2011	865 830	FNMA POOL # 888967 6 0% 12/01/37	6/9/2008	1/25/2011	865 83	878 68	(12 85)
1/25/2011	1,466 020	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	1/25/2011	1,466 02	1,462 73	3 29
1/25/2011	943 750	FNMA POOL # 968608 5 5% 2/01/38	2/15/2008	1/25/2011	943 75	944 49	(0 74)
1/25/2011	666 970	FNMA POOL # 888214 5 0% 3/01/21	1/15/2008	1/25/2011	666 97	677 50	(10 53)
1/25/2011	321 410	FNMA POOL # 745418 5 5% 4/01/36	1/16/2007	1/25/2011	321 41	321 41	-
1/25/2011	108 280	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	1/25/2011	108 28	108 56	(0 28)
1/25/2011	1,542 750	FNMA POOL # 745418 5 5% 4/01/36	9/19/2007	1/25/2011	1,542 75	1,547 70	(4 95)
1/25/2011	20,000 000	INTUIT INC 5 4% 3/15/12	8/13/2007	1/20/2011	20,906 20	19,907 71	998 49
1/25/2011	64 280	FNMA POOL # 745418 5 5% 4/01/36	6/29/2007	1/25/2011	64 28	64 33	(0 05)
1/25/2011	774 100	FNMA POOL # 888279 4 5% 1/01/36	6/6/2007	1/25/2011	774 10	748 63	25 47
1/25/2011	15,000 000	INTUIT INC 5 4% 3/15/12	3/14/2007	1/20/2011	15,679 65	15,047 70	631 95
1/25/2011	15,000 000	INTUIT INC 5 4% 3/15/12	3/7/2007	1/20/2011	15,679 65	14,999 25	680 40
1/25/2011	266 120	FNMA POOL # 255364 6 0% 9/01/34	1/3/2007	1/25/2011	266 12	269 16	(3 04)
1/25/2011	798 370	FNMA POOL # 255364 6 0% 9/01/34	10/30/2006	1/25/2011	798 37	804 86	(6 49)
1/25/2011	2,339 840	FNMA POOL # 745418 5 5% 4/01/36	10/3/2006	1/25/2011	2,339 84	2,344 76	(4 92)
1/25/2011	499 030	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	1/25/2011	499 03	496 46	2 57
1/26/2011	40,000 000	U S TREASURY NOTE 3 5% 5/15/20	8/12/2010	1/25/2011	40,943 59	42,768 91	(1,825 32)
1/26/2011	50,000 000	U S TREASURY NOTE 3 625% 2/15/20	4/6/2010	1/25/2011	51,915 81	48,765 55	3,150 26
1/26/2011	20,000 000	U S TREASURY NOTE 3 625% 2/15/20	3/26/2010	1/25/2011	20,766 33	19,576 64	1,189 69
1/27/2011	5,000 000	GOLDMAN SACHS GROUP 3 625% 8/01/12	4/19/2010	1/24/2011	5,175 70	5,125 70	50 00
2/1/2011	140 000	TARGET CORP 8/28/2009	8/28/2009	1/27/2011	7,893 27	6,628 23	1,065 04
2/1/2011	460 000	TARGET CORP 8/28/2009	8/28/2009	1/27/2011	25,253 23	21,778 46	3,474 77
2/2/2011	15,000 000	GOLDMAN SACHS GROUP 3 625% 8/01/12	4/19/2010	1/28/2011	15,544 50	15,377 10	167 40
2/2/2011	380 000	RAYTHEON CO 10/7/2008	10/7/2008	1/28/2011	18,820 58	19,759 20	(938 62)
2/2/2011	380 000	RAYTHEON CO 10/7/2008	10/7/2008	1/28/2011	18,824 46	19,759 21	(934 75)
2/3/2011	470 000	TARGET CORP 8/28/2009	8/28/2009	1/31/2011	25,611 93	22,251 91	3,360 02
2/3/2011	270 000	AUTOLIV INC 7/21/2009	7/21/2009	1/31/2011	20,854 70	8,748 00	12,106 70
2/3/2011	70 000	AUTOLIV INC 6/10/2009	6/10/2009	1/31/2011	5,406 77	2,198 88	3,207 89
2/8/2011	0 857	MOTOROLA INC 8/12/2010	8/12/2010	2/7/2011	33 13	27 86	5 27
2/10/2011	642 150	PMCF 2001-ROCK A2 6 605% 5/10/34	8/27/2010	2/10/2011	642 15	654 09	(11 94)
2/10/2011	321 080	PMCF 2001-ROCK A2 6 605% 5/10/34	7/13/2010	2/10/2011	321 08	328 48	(7 40)
2/10/2011	5,137 220	PMCF 2001-ROCK A2 6 605% 5/10/34	2/24/2010	2/10/2011	5,137 22	5,335 68	(198 46)
2/11/2011	1,597 590	GECMC 2004-C3 A3 4 865% 7/10/39	2/2/2010	2/10/2011	1,597 59	1,641 90	(44 31)
2/11/2011	1,369 360	GECMC 2004-C3 A3 4 865% 7/10/39	2/1/2010	2/10/2011	1,369 36	1,406 16	(36 80)
2/15/2011	0 500	MOTOROLA MOBILITY HOLDINGS-W 8/12/2010	8/12/2010	2/14/2011	14 65	13 62	1 03

Mr and Mrs Samuel Oschin Family Foundation
20-0533204

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
2/15/2011	1,052 400	FHLMC GOLD A92821 5 0% 7/01/40	7/22/2010	2/15/2011	1,052 40	1,117 85	(65 45)
2/15/2011	2,866 800	FHLMC GOLD A92988 5 0% 7/01/40	7/22/2010	2/15/2011	2,866 80	3,044 18	(177 38)
2/15/2011	1,379 220	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	2/15/2011	1,379 22	1,485 25	(106 03)
2/15/2011	773 330	WBCMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	2/15/2011	773 33	785 53	(12 20)
2/15/2011	360 540	FHLMC GOLD A93010 4 5% 7/01/40	7/19/2010	2/15/2011	360 54	373 89	(13 35)
2/15/2011	3,986 510	FHLMC GOLD G05938 5 0% 1/01/36	7/19/2010	2/15/2011	3,986 51	4,230 06	(243 55)
2/15/2011	8,821 090	JPMCC 2001-CIB2 A3 6 428% 4/15/35	6/29/2010	2/15/2011	8,821 09	9,096 06	(274 87)
2/15/2011	891 650	FHLMC GOLD G04219 5 5% 4/01/38	8/10/2010	2/15/2011	891 65	953 85	(62 00)
2/15/2011	844 390	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	2/15/2011	844 39	906 93	(62 54)
2/15/2011	1,357 310	FHLMC GOLD POOL A90393 5 0% 12/01/39	3/8/2010	2/15/2011	1,357 31	1,413 30	(55 99)
2/15/2011	10,708 960	HDMOT 2009-2 A3 2 62% 3/15/14	1/20/2010	2/15/2011	10,708 96	10,935 69	(226 73)
2/15/2011	1,064 860	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	2/15/2011	1,064 86	1,120 77	(55 91)
2/15/2011	1,475 410	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	2/15/2011	1,475 41	1,571 43	(96 02)
2/15/2011	2,162 550	FHLMC GOLD G05580 6 5% 4/01/39	9/1/2009	2/15/2011	2,162 55	2,305 82	(143 27)
2/15/2011	254 280	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	2/15/2011	254 28	265 68	(11 40)
2/15/2011	10 000	CISCO SYSTEMS INC	7/21/2009	2/10/2011	191 00	215 50	(24 50)
2/15/2011	31 000	CISCO SYSTEMS INC	7/21/2009	2/10/2011	592 10	668 05	(75 95)
2/15/2011	61 000	CISCO SYSTEMS INC	7/21/2009	2/10/2011	1,166 30	1,314 55	(148 25)
2/15/2011	127 000	CISCO SYSTEMS INC	7/21/2009	2/10/2011	2,420 57	2,736 85	(316 28)
2/15/2011	262 000	CISCO SYSTEMS INC	7/21/2009	2/10/2011	5,006 80	5,646 10	(639 30)
2/15/2011	488 000	CISCO SYSTEMS INC	7/21/2009	2/10/2011	9,322 08	10,516 40	(1,194 32)
2/15/2011	2,111 000	CISCO SYSTEMS INC	7/21/2009	2/10/2011	40,091 98	45,492 05	(5,400 07)
2/15/2011	2,000 300	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	2/15/2011	2,000 30	2,080 15	(79 85)
2/15/2011	156 560	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	2/15/2011	156 56	162 09	(5 53)
2/15/2011	1,145 020	FHLMC GOLD G04719 5 5% 1/01/38	9/30/2008	2/15/2011	1,145 02	1,148 24	(3 22)
2/15/2011	725 760	FHLMC GOLD C91188 5 0% 6/01/28	8/20/2008	2/15/2011	725 76	720 67	5 09
2/15/2011	1,685 390	FHLMC GOLD C91194 5 0% 7/01/28	8/20/2008	2/15/2011	1,685 39	1,673 69	11 70
2/15/2011	58 050	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	2/15/2011	58 05	58 72	(0 67)
2/15/2011	2,318 500	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	2/15/2011	2,318 50	2,308 73	9 77
2/15/2011	437 330	GNMA POOL # 781830 5 0% 11/15/34	8/30/2007	2/15/2011	437 33	433 12	4 21
2/15/2011	551 220	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	2/15/2011	551 22	547 17	4 05
2/15/2011	1 263 600	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	2/15/2011	1,263 60	1,254 64	8 96
2/15/2011	2,192 780	HDMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	2/15/2011	2,192 78	2,192 47	0 31
2/15/2011	666 300	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	2/15/2011	666 30	667 49	(1 19)
2/17/2011	147 960	LBUS 2003-C7 A2 4 064% 9/15/27	1/29/2010	2/15/2011	147 96	148 84	(0 88)
2/17/2011	430 980	HAT 2007-1 A4 5 33% 11/17/13	2/28/2008	2/17/2011	430 98	443 51	(12 53)
2/17/2011	1,723 940	HAT 2007-1 A4 5 33% 11/17/13	1/23/2007	2/17/2011	1,723 94	1,723 44	0 50
2/18/2011	5,000 000	U S TREASURY NOTE 5 125% 5/15/16	3/26/2010	2/15/2011	5,661 31	5,596 90	64 41
2/18/2011	1,628 420	WBCMT 2007-C32 A1 5 686% 6/15/49	1/13/2010	2/15/2011	1,628 42	1,676 57	(48 15)
2/22/2011	45,000 000	U S TREASURY NOTE 5 125% 5/15/16	3/26/2010	2/16/2011	50,941 23	50,372 05	569 18
2/25/2011	4,848 860	FNMA REMIC 2003-64 BC 5 5% 3/25/30	5/20/2010	2/25/2011	4,848 86	5,079 18	(230 32)
2/25/2011	882 270	FNMA POOL # AD5672 4 5% 5/01/40	5/5/2010	2/25/2011	882 27	891 71	(9 44)
2/25/2011	378 750	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	2/25/2011	378 75	404 08	(25 33)
2/25/2011	323 690	FNMA POOL # 932670 4 5% 3/01/40	3/8/2010	2/25/2011	323 69	327 69	(4 00)
2/25/2011	1,066 360	FNMA POOL 888890 6 5% 10/01/37	3/8/2010	2/25/2011	1,066 36	1,146 00	(79 64)
2/25/2011	901 980	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	2/25/2011	901 98	919 17	(17 19)
2/25/2011	3,825 090	FNMA POOL # AA7694 4 5% 7/01/24	11/10/2009	2/25/2011	3,825 09	3,977 50	(152 41)
2/25/2011	308 480	FNMA POOL # 981644 4 5% 6/01/23	10/14/2009	2/25/2011	308 48	320 34	(11 86)
2/25/2011	554 350	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	2/25/2011	554 35	562 67	(8 32)
2/25/2011	1,497 990	FNMA POOL # 745948 6 5% 10/01/36	9/10/2009	2/25/2011	1,497 99	1,599 48	(101 47)
2/25/2011	1,581 080	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	2/25/2011	1,581 08	1,591 95	(10 87)
2/25/2011	440 460	FNMA POOL # 889572 5 5% 6/01/38	8/19/2009	2/25/2011	440 46	457 39	(16 93)
2/25/2011	571 530	FNMA POOL # AA8389 4 5% 6/01/39	6/11/2009	2/25/2011	571 53	561 56	9 97
2/25/2011	2,304 560	FNMA POOL # 889291 5 0% 4/01/23	5/20/2009	2/25/2011	2,304 56	2,390 62	(86 06)
2/25/2011	1,721 630	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	2/25/2011	1,721 63	1,771 93	(50 30)
2/25/2011	932 810	FNMA POOL # 889668 6 0% 6/01/38	6/13/2008	2/25/2011	932 81	932 66	0 15
2/25/2011	849 920	FNMA POOL # 888967 6 0% 12/01/37	6/9/2008	2/25/2011	849 92	862 54	(12 62)
2/25/2011	1,704 360	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	2/25/2011	1,704 36	1,700 53	3 83
2/25/2011	2,461 770	FNMA POOL # 966608 5 5% 2/01/38	2/15/2008	2/25/2011	2,461 77	2,463 69	(1 92)
2/25/2011	453 640	FNMA POOL # 888214 5 0% 3/01/21	1/15/2008	2/25/2011	453 64	460 80	(7 16)
2/25/2011	285 440	FNMA POOL # 745418 5 5% 4/01/36	11/6/2007	2/25/2011	285 44	285 44	-
2/25/2011	3,475 440	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	2/25/2011	3,475 44	3,484 54	(9 10)
2/25/2011	1,370 110	FNMA POOL # 745418 5 5% 4/01/36	9/19/2007	2/25/2011	1,370 11	1,374 50	(4 39)
2/25/2011	57 090	FNMA POOL # 745418 5 5% 4/01/36	6/29/2007	2/25/2011	57 09	57 13	(0 04)
2/25/2011	428 180	FNMA POOL # 888279 4 5% 1/01/36	6/6/2007	2/25/2011	428 18	414 31	13 87
2/25/2011	2,078 010	FNMA POOL # 745418 5 5% 4/01/36	10/3/2006	2/25/2011	2,078 01	2,082 38	(4 37)
2/25/2011	445 320	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	2/25/2011	445 32	443 02	2 30
3/2/2011	35,000 000	U S TREASURY NOTE 3 5% 5/15/20	8/12/2010	3/1/2011	35,518 02	37,422 80	(1,904 78)
3/2/2011	30,000 000	U S TREASURY NOTE 3 5% 5/15/20	6/14/2010	3/1/2011	30,444 02	30,597 78	(153 76)
3/2/2011	5,000 000	U S TREASURY NOTE 4 0% 11/15/12	8/12/2009	3/1/2011	5,293 34	5,332 24	(38 90)
3/7/2011	935 000	MICROSOFT CORPORATION	1/21/2010	3/2/2011	24,360 49	28,217 46	(3,856 97)
3/7/2011	505 000	MICROSOFT CORPORATION	1/21/2010	3/2/2011	13,213 02	15,240 44	(2,027 42)
3/7/2011	780 000	MICROSOFT CORPORATION	7/21/2009	3/2/2011	20,408 23	19,311 94	1,096 29
3/8/2011	60 000	AMYLIN PHARMACEUTICALS INC	6/21/2010	3/3/2011	684 29	1,181 09	(496 80)
3/8/2011	146 000	AMYLIN PHARMACEUTICALS INC	6/21/2010	3/3/2011	1,665 10	2,842 44	(1,177 34)
3/8/2011	234 000	AMYLIN PHARMACEUTICALS INC	6/21/2010	3/3/2011	2,668 72	4,561 55	(1,892 83)
3/8/2011	360 000	AMYLIN PHARMACEUTICALS INC	6/18/2010	3/3/2011	4,105 72	6,906 82	(2,801 10)
3/8/2011	700 000	AMYLIN PHARMACEUTICALS INC	6/18/2010	3/3/2011	7,983 34	13,661 76	(5,678 42)
3/8/2011	440 000	AMYLIN PHARMACEUTICALS INC	5/6/2010	3/3/2011	5,003 05	8,089 31	(3,086 26)
3/8/2011	350 000	AMYLIN PHARMACEUTICALS INC	5/6/2010	3/3/2011	3,991 67	6,434 68	(2,443 01)
3/9/2011	109 000	AMYLIN PHARMACEUTICALS INC	5/6/2010	3/4/2011	1,221 66	2,003 94	(782 28)
3/9/2011	580 000	AMYLIN PHARMACEUTICALS INC	5/6/2010	3/4/2011	6,435 15	10,663 19	(4,228 04)
3/10/2011	344 050	PMCF 2001-ROCK A2 6 605% 5/10/34	8/27/2010	3/10/2011	344 05	350 45	(6 40)
3/10/2011	101,980 350	FHLMC GOLD A92988 5 0% 7/01/40	7/22/2010	3/4/2011	106,553 53	108,290 37	(1,736 84)
3/10/2011	17,804 940	FHLMC GOLD A93010 4 5% 7/01/40	7/19/2010	2/16/2011	17,830 13	18,464 28	(534 15)
3/10/2011	172 020	PMCF 2001-ROCK A2 6 605% 5/10/34	7/13/2010	3/10/2011	172 02	175 99	(3 97)
3/10/2011	191 000	AMYLIN PHARMACEUTICALS INC	5/6/2010	3/7/2011	2,112 46	3,511 50	(1,399 04)
3/10/2011	250 000	AMYLIN PHARMACEUTICALS INC	5/6/2010	3/7/2011	2,770 45	4,596 20	(1,825 75)
3/10/2011	45,000 000	U S TREASURY NOTE 5 125% 5/15/16	3/26/2010	3/4/2011	51,407 05	50,372 06	1,034 99
3/10/2011	25,960 460	FNMA POOL # 932670 4 5% 3/01/40	3/8/2010	2/16/2011	26,147 05	26,280 92	(133 87)
3/10/2011	2,752 370	PMCF 2001-ROCK A2 6 605% 5/10/34	2/24/2010	3/10/2011	2,752 37	2,858 70	(106 33)
3/10/2011	262 640	GECMC 2004-C3 A3 4 865% 7/10/39	2/2/2010	3/10/2011	262 64	269 92	(7 28)
3/10/2011	225 120	GECMC 2004-C3 A3 4 865% 7/10/39	2/1/2010	3/10/2011	225 12	231 17	(6 05)

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
3/10/2011	18,717 110	FNMA POOL # 888279 4 5% 1/01/36	6/6/2007	2/16/2011	20,043 67	19,082 90	960 77
3/15/2011	856 740	FHLMC GOLD A92821 5 0% 7/01/40	7/22/2010	3/15/2011	856 74	910 02	(53 28)
3/15/2011	1,185 060	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	3/15/2011	1,185 06	1,276 16	(91 10)
3/15/2011	50 520	FHLMC GOLD A93010 4 5% 7/01/40	7/19/2010	3/15/2011	50 52	52 39	(1 87)
3/15/2011	4,275 820	FHLMC GOLD G05938 5 0% 1/01/36	7/19/2010	3/15/2011	4,275 82	4,537 05	(261 23)
3/15/2011	661 060	FHLMC GOLD G04219 5 5% 4/01/38	6/10/2010	3/15/2011	661 06	707 02	(45 96)
3/15/2011	446 440	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	3/15/2011	446 44	479 50	(33 06)
3/15/2011	76 590	FHLMC GOLD POOL A90393 5 0% 12/01/39	3/8/2010	3/15/2011	76 59	79 75	(3 16)
3/15/2011	11,004 340	HDMOT 2009-2 A3 2 62% 3/15/14	1/20/2010	3/15/2011	11,004 34	11,237 32	(232 98)
3/15/2011	694 100	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	3/15/2011	694 10	730 54	(36 44)
3/15/2011	1,858 870	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	3/15/2011	1,858 87	1,979 84	(120 97)
3/15/2011	2,776 290	FHLMC GOLD G05580 6 5% 4/01/39	9/12/2009	3/15/2011	2,776 29	2,960 22	(183 93)
3/15/2011	238 010	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	3/15/2011	238 01	248 68	(10 67)
3/15/2011	1,872 380	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	3/15/2011	1,872 38	1,947 13	(74 75)
3/15/2011	314 720	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	3/15/2011	314 72	325 83	(11 11)
3/15/2011	647 290	FHLMC GOLD C91186 5 0% 6/01/28	8/20/2008	3/15/2011	647 29	642 85	4 44
3/15/2011	738 380	FHLMC GOLD C91194 5 0% 7/01/28	8/20/2008	3/15/2011	738 38	733 36	5 02
3/15/2011	68 900	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	3/15/2011	68 90	69 69	(0 79)
3/15/2011	1,362 200	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	3/15/2011	1,362 20	1,356 46	5 74
3/15/2011	454 920	GNMA POOL # 781830 5 0% 11/15/34	8/30/2007	3/15/2011	454 92	450 63	4 29
3/15/2011	595 020	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	3/15/2011	595 02	590 74	4 28
3/15/2011	742 410	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	3/15/2011	742 41	737 28	5 15
3/15/2011	2,245 540	HDMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	3/15/2011	2,245 54	2,245 22	0 32
3/15/2011	833 190	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	3/15/2011	833 19	834 68	(1 49)
3/15/2011	1,296 720	FHLMC GOLD G04719 5 5% 1/01/38	2/9/1990	3/15/2011	1,296 72	1,300 37	(3 65)
3/16/2011	370 870	WBCMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	3/15/2011	370 87	376 72	(5 85)
3/16/2011	17,057 490	JPMCC 2001-CIB2 A3 6 429% 4/15/35	6/29/2010	3/15/2011	17,057 49	17,589 21	(531 72)
3/17/2011	175 200	LBUS 2003-C7 A2 4 064% 9/15/27	1/29/2010	3/15/2011	175 20	176 24	(1 04)
3/17/2011	441 250	HAT 2007-1 A4 5 33% 11/17/13	2/28/2008	3/17/2011	441 25	454 07	(12 82)
3/17/2011	1,764 990	HAT 2007-1 A4 5 33% 11/17/13	1/23/2007	3/17/2011	1,764 99	1,764 48	0 51
3/18/2011	36,797 750	WBCMT 2007-C32 A1 5 686% 6/15/49	1/13/2010	3/17/2011	36,797 75	37 885 87	(1,088 12)
3/25/2011	2,420 480	FNMA REMIC 2003-64 BC 5 5% 3/25/30	5/20/2010	3/25/2011	2,420 48	2,535 45	(114 97)
3/25/2011	649 070	FNMA POOL # AD5672 4 5% 5/01/40	5/5/2010	3/25/2011	649 07	656 02	(6 95)
3/25/2011	401 970	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	3/25/2011	401 97	428 85	(26 88)
3/25/2011	430 940	FNMA POOL # 932670 4 5% 3/01/40	3/8/2010	3/25/2011	430 94	436 26	(5 32)
3/25/2011	869 170	FNMA POOL 888890 6 5% 10/01/37	3/8/2010	3/25/2011	869 17	934 09	(64 92)
3/25/2011	659 340	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	3/25/2011	659 34	671 91	(12 57)
3/25/2011	1,736 860	FNMA POOL # AA7694 4 5% 7/01/24	11/10/2009	3/25/2011	1,736 86	1,806 06	(69 20)
3/25/2011	207 170	FNMA POOL # 981644 4 5% 8/01/23	10/14/2009	3/25/2011	207 17	215 13	(7 96)
3/25/2011	435 150	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	3/25/2011	435 15	441 68	(6 53)
3/25/2011	1,338 440	FNMA POOL # 745948 6 5% 10/01/36	9/10/2009	3/25/2011	1,338 44	1,429 10	(90 66)
3/25/2011	1,429 880	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	3/25/2011	1,429 88	1,439 71	(9 83)
3/25/2011	351 820	FNMA POOL # 889572 5 5% 6/01/38	8/19/2009	3/25/2011	351 82	365 34	(13 52)
3/25/2011	175 100	FNMA POOL # AA8389 4 5% 6/01/39	6/11/2009	3/25/2011	175 10	172 10	3 00
3/25/2011	1,990 210	FNMA POOL # 889291 5 0% 4/01/23	5/20/2009	3/25/2011	1,990 21	2,064 53	(74 32)
3/25/2011	2,884 400	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	3/25/2011	2,884 40	2,968 68	(84 28)
3/25/2011	1,218 530	FNMA POOL # 889668 6 0% 6/01/38	6/13/2008	3/25/2011	1,218 53	1,218 34	0 19
3/25/2011	774 710	FNMA POOL # 888967 6 0% 12/01/37	6/8/2008	3/25/2011	774 71	786 21	(11 50)
3/25/2011	1,433 170	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	3/25/2011	1,433 17	1,429 95	3 22
3/25/2011	715 330	FNMA POOL # 966608 5 5% 2/01/38	2/15/2008	3/25/2011	715 33	715 89	(0 56)
3/25/2011	375 730	FNMA POOL # 888214 5 0% 3/01/21	1/15/2008	3/25/2011	375 73	381 66	(5 93)
3/25/2011	216 700	FNMA POOL # 745418 5 5% 4/01/36	1/16/2007	3/25/2011	216 70	216 70	-
3/25/2011	107 620	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	3/25/2011	107 62	107 90	(0 28)
3/25/2011	1,040 140	FNMA POOL # 745418 5 5% 4/01/36	9/19/2007	3/25/2011	1,040 14	1,043 48	(3 34)
3/25/2011	43 340	FNMA POOL # 745418 5 5% 4/01/36	6/29/2007	3/25/2011	43 34	43 37	(0 03)
3/25/2011	437 520	FNMA POOL # 888279 4 5% 1/01/36	6/6/2007	3/25/2011	437 52	423 57	13 95
3/25/2011	163 640	FNMA POOL # 255364 6 0% 9/01/34	1/3/2007	3/25/2011	163 64	165 51	(1 87)
3/25/2011	490 910	FNMA POOL # 255364 6 0% 9/01/34	10/30/2006	3/25/2011	490 91	494 90	(3 99)
3/25/2011	1,577 540	FNMA POOL # 745418 5 5% 4/01/36	10/3/2006	3/25/2011	1,577 54	1,580 85	(3 31)
3/25/2011	339 050	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	3/25/2011	339 05	337 30	1 75
3/25/2011	1,140 000	MEDTRONIC INC	12/20/2004	3/22/2011	42,914 58	55,130 40	(12,215 82)
3/25/2011	70 000	MEDTRONIC INC	5/3/2004	3/22/2011	2,635 11	3,559 85	(924 74)
3/25/2011	70 000	MEDTRONIC INC	5/3/2004	3/22/2011	2,635 11	3,587 18	(952 07)
3/28/2011	630 000	EXXON MOBIL CORP	7/21/2009	3/23/2011	51,932 61	44,176 89	7,755 72
3/28/2011	410 000	HESS CORP	7/21/2009	3/23/2011	33,026 92	21,499 57	11,527 35
3/28/2011	200 000	HESS CORP	1/23/2009	3/23/2011	16,110 69	11,030 58	5,080 11
3/29/2011	35,000 000	AT&T INC 5 8% 2/15/19	11/17/2009	3/24/2011	39,089 05	37,694 65	1,394 40
4/1/2011	15,000 000	U S TREASURY NOTE 6 25% 8/15/23	7/22/2009	3/31/2011	18,711 85	18,200 45	511 40
4/7/2011	282 000	PUBLIC SVC ENTERPRISE GROUP INC	1/5/2010	4/4/2011	8,719 69	9,483 72	(764 03)
4/7/2011	300 000	PUBLIC SVC ENTERPRISE GROUP INC	1/5/2010	4/4/2011	9,248 67	10,068 06	(819 39)
4/7/2011	688 000	PUBLIC SVC ENTERPRISE GROUP INC	1/5/2010	4/4/2011	21,210 29	23,137 57	(1,927 28)
4/7/2011	265 000	PUBLIC SVC ENTERPRISE GROUP INC	1/4/2010	4/4/2011	8,181 32	8,882 58	(701 26)
4/7/2011	278 000	PUBLIC SVC ENTERPRISE GROUP INC	1/4/2010	4/4/2011	8,570 44	9,318 34	(747 90)
4/8/2011	499 000	PUBLIC SVC ENTERPRISE GROUP INC	5/20/2010	4/5/2011	15,415 66	15,381 12	34 54
4/8/2011	828 000	PUBLIC SVC ENTERPRISE GROUP INC	5/20/2010	4/5/2011	25,553 99	25,522 19	31 80
4/8/2011	90 000	PUBLIC SVC ENTERPRISE GROUP INC	1/4/2010	4/5/2011	2,777 61	3,013 88	(236 27)
4/8/2011	117 000	PUBLIC SVC ENTERPRISE GROUP INC	1/4/2010	4/5/2011	3,610 89	3,921 75	(310 86)
4/11/2011	533 000	PUBLIC SVC ENTERPRISE GROUP INC	5/20/2010	4/6/2011	16,565 43	16,429 14	136 29
4/12/2011	14,909 940	GECCM 2004-C3 A3 4 865% 7/10/39	2/22/2010	4/10/2011	14,809 94	15,323 46	(513 52)
4/12/2011	12,779 950	GECCM 2004-C3 A3 4 865% 7/10/39	2/1/2010	4/10/2011	12,779 95	13,123 41	(343 46)
4/13/2011	10,000 000	U S TREASURY NOTE 2 375% 7/31/17	8/4/2010	4/8/2011	9,749 57	10,057 07	(307 50)
4/15/2011	670 960	FHLMC GOLD A92821 5 0% 7/01/40	7/22/2010	4/15/2011	670 96	712 69	(41 73)
4/15/2011	862 590	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	4/15/2011	862 59	928 90	(66 31)
4/15/2011	2,309 800	FHLMC GOLD G05938 5 0% 1/01/36	7/19/2010	4/15/2011	2,309 80	2,450 91	(141 11)
4/15/2011	9,132 930	JPMCC 2001-CIB2 A3 6 429% 4/15/35	6/29/2010	4/15/2011	9,132 93	9,417 62	(284 69)
4/15/2011	613 490	FHLMC GOLD G04219 5 5% 4/01/38	6/10/2010	4/15/2011	613 49	656 15	(42 66)
4/15/2011	221 550	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	4/15/2011	221 55	237 96	(16 41)
4/15/2011	69 200	FHLMC GOLD A90393 5 0% 12/01/39	3/8/2010	4/15/2011	69 20	72 05	(2 85)
4/15/2011	1,028 020	LBUS 2003-C7 A2 4 064% 9/15/27	1/29/2010	4/15/2011	1,028 02	1,034 12	(6 10)
4/15/2011	13,589 130	HDMOT 2009-2 A3 2 62% 3/15/14	1/20/2010	4/15/2011	13,589 13	13,876 84	(287 71)
4/15/2011	200 700	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	4/15/2011	200 70	211 24	(10 54)
4/15/2011	1,443 080	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	4/15/2011	1,443 08	1,536 99	(93 91)
4/15/2011	2,603 450	FHLMC GOLD G05580 6 5% 4/01/39	9/1/2009	4/15/2011	2,603 45	2,775 93	(172 48)

Mr and Mrs Samuel Oschin Family Foundation
20-0533204

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
4/15/2011	248 910	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	4/15/2011	248 91	260 07	(11 16)
4/15/2011	1,958 130	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	4/15/2011	1,958 13	2,038 30	(78 17)
4/15/2011	247 960	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	4/15/2011	247 96	256 72	(8 76)
4/15/2011	1,015 350	FHLMC GOLD G04719 5 5% 1/01/38	9/30/2008	4/15/2011	1,015 35	1,018 21	(2 86)
4/15/2011	362 350	FHLMC GOLD C91186 5 0% 6/01/28	8/20/2008	4/15/2011	362 35	359 92	2 43
4/15/2011	658 210	FHLMC GOLD C91184 5 0% 7/01/28	8/20/2008	4/15/2011	658 21	653 84	4 37
4/15/2011	1,932 940	FHLMC GOLD A698290 6 0% 12/01/37	12/7/2007	4/15/2011	1,932 94	1,955 22	(22 28)
4/15/2011	1,440 020	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	4/15/2011	1,440 02	1,433 95	6 07
4/15/2011	414 100	GNMA POOL # 781830 5 0% 11/15/34	8/30/2007	4/15/2011	414 10	410 28	3 82
4/15/2011	330 750	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	4/15/2011	330 75	328 43	2 32
4/15/2011	781 660	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	4/15/2011	781 66	776 36	5 30
4/15/2011	2,568 810	HDMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	4/15/2011	2,568 81	2,568 44	0 37
4/15/2011	660 100	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	4/15/2011	660 10	661 28	(1 18)
4/18/2011	30,000 000	U S TREASURY NOTE 1 75% 7/31/15	9/8/2010	4/13/2011	29,831 15	30,440 73	(609 58)
4/18/2011	2,307 090	WBCMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	4/15/2011	2,307 09	2,343 50	(36 41)
4/18/2011	5,000 000	U S TREASURY NOTE 4 5% 11/15/15	7/15/2010	4/13/2011	5,550 18	5,680 29	(130 11)
4/19/2011	6,436 800	HAT 2007-1 A4 5 33% 11/17/13	2/28/2008	4/18/2011	6,436 80	6,623 88	(187 08)
4/19/2011	25,747 190	HAT 2007-1 A4 5 33% 11/17/13	1/23/2007	4/18/2011	25,747 18	25,739 79	7 39
4/25/2011	2,319 910	FNMA REMIC 2003-64 BC 5 5% 3/25/30	5/20/2010	4/25/2011	2,319 91	2,430 11	(110 20)
4/25/2011	362 700	FNMA POOL # AD5672 4 5% 5/01/40	5/5/2010	4/25/2011	362 70	366 58	(3 88)
4/25/2011	367 260	FNMA POOL # AD0207 6 0% 10/01/38	4/28/2010	4/25/2011	367 26	391 82	(24 56)
4/25/2011	1,048 910	FNMA POOL 888890 6 5% 10/01/37	3/8/2010	4/25/2011	1,048 91	1,127 25	(78 34)
4/25/2011	657 590	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	4/25/2011	657 59	670 13	(12 54)
4/25/2011	1,529 260	FNMA POOL # AA7694 4 5% 7/01/24	11/10/2009	4/25/2011	1,529 26	1,590 19	(60 93)
4/25/2011	140 400	FNMA POOL # 981644 4 5% 6/01/23	10/14/2009	4/25/2011	140 40	145 80	(5 40)
4/25/2011	208 840	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	4/25/2011	208 84	211 97	(3 13)
4/25/2011	987 720	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	4/25/2011	987 72	994 51	(6 79)
4/25/2011	600 240	FNMA POOL # AA8389 4 5% 6/01/39	8/11/2009	4/25/2011	600 24	590 07	10 17
4/25/2011	1,432 560	FNMA POOL # 889291 5 0% 4/01/23	5/20/2009	4/25/2011	1,432 56	1,486 06	(53 50)
4/25/2011	1,575 510	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	4/25/2011	1,575 51	1,621 54	(46 03)
4/25/2011	1,019 480	FNMA POOL # 889668 6 0% 6/01/38	6/13/2008	4/25/2011	1,019 48	1,019 32	0 16
4/25/2011	755 190	FNMA POOL # 888967 6 0% 12/01/37	6/9/2008	4/25/2011	755 19	766 40	(11 21)
4/25/2011	795 060	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	4/25/2011	795 06	793 27	1 79
4/25/2011	711 880	FNMA POOL # 966608 5 5% 2/01/38	2/15/2008	4/25/2011	711 88	712 44	(0 56)
4/25/2011	462 330	FNMA POOL # 888214 5 0% 3/01/21	1/15/2008	4/25/2011	462 33	469 63	(7 30)
4/25/2011	253 450	FNMA POOL # 745418 5 5% 4/01/36	11/8/2007	4/25/2011	253 45	253 45	-
4/25/2011	2,304 040	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	4/25/2011	2,304 04	2,310 07	(6 03)
4/25/2011	1,216 580	FNMA POOL # 745418 5 5% 4/01/36	9/19/2007	4/25/2011	1,216 58	1,220 48	(3 90)
4/25/2011	50 690	FNMA POOL # 745418 5 5% 4/01/36	6/29/2007	4/25/2011	50 69	50 73	(0 04)
4/25/2011	261 460	FNMA POOL # 255364 6 0% 9/01/34	1/3/2007	4/25/2011	261 46	264 44	(2 98)
4/25/2011	784 390	FNMA POOL # 255364 6 0% 9/01/34	10/30/2006	4/25/2011	784 39	790 76	(6 37)
4/25/2011	1,845 150	FNMA POOL # 745418 5 5% 4/01/36	10/3/2006	4/25/2011	1,845 15	1,849 03	(3 88)
4/25/2011	450 610	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	4/25/2011	450 61	448 29	2 32
4/25/2011	1,548 450	FNMA POOL # 745948 6 5% 10/01/36	1/11/1999	4/25/2011	1,548 45	1,653 33	(104 88)
4/25/2011	344 260	FNMA POOL # 889572 5 5% 6/01/38	1/11/1999	4/25/2011	344 26	357 49	(13 23)
4/29/2011	182 000	MOTOROLA INC	8/12/2010	4/26/2011	7,915 27	5,917 56	1,997 71
4/29/2011	171 000	MOTOROLA MOBILITY HOLDINGS-W	8/12/2010	4/26/2011	3,990 67	4,659 32	(668 65)
4/29/2011	15,000 000	AT&T INC 5 8% 2/15/19	11/17/2009	4/26/2011	16,798 05	16,154 85	643 20
4/29/2011	25,000 000	AT&T INC 5 8% 2/15/19	10/27/2009	4/26/2011	27,996 75	26,794 25	1,202 50
5/2/2011	17 143	MOTOROLA INC	8/12/2010	4/27/2011	741 44	542 10	199 34
5/2/2011	51 429	MOTOROLA INC	8/12/2010	4/27/2011	2,224 32	1,617 77	606 55
5/2/2011	80 000	MOTOROLA INC	8/12/2010	4/27/2011	3,460 03	2,575 40	884 63
5/2/2011	85 714	MOTOROLA INC	8/12/2010	4/27/2011	3,707 16	2,740 08	967 08
5/2/2011	265 714	MOTOROLA INC	8/12/2010	4/27/2011	11,492 23	8,639 45	2,852 78
5/2/2011	61 000	MOTOROLA MOBILITY HOLDINGS-W	8/12/2010	4/27/2011	1,395 33	1,662 10	(266 77)
5/2/2011	15 000	MOTOROLA MOBILITY HOLDINGS-W	8/12/2010	4/27/2011	347 00	397 50	(50 50)
5/2/2011	45 000	MOTOROLA MOBILITY HOLDINGS-W	8/12/2010	4/27/2011	1,041 00	1,186 27	(145 27)
5/2/2011	70 000	MOTOROLA MOBILITY HOLDINGS-W	8/12/2010	4/27/2011	1,619 33	1,888 47	(269 14)
5/2/2011	75 000	MOTOROLA MOBILITY HOLDINGS-W	8/12/2010	4/27/2011	1,734 99	2,009 22	(274 23)
5/2/2011	160 000	MOTOROLA MOBILITY HOLDINGS-W	8/12/2010	4/27/2011	3,701 32	4,359 60	(658 28)
5/5/2011	2,677 000	MICROSOFT CORPORATION	7/21/2009	5/2/2011	88,362 58	66,279 57	2,083 01
5/5/2011	21 000	GOOGLE INC - CL A	8/5/2009	5/2/2011	11,333 92	9,293 33	2,040 59
5/5/2011	46 000	GOOGLE INC - CL A	6/5/2009	5/2/2011	24,818 20	20,356 82	4,461 38
5/10/2011	162 490	BACM 2005-6 A2 5 165% 9/10/47	2/1/2010	5/10/2011	162 49	165 74	(3 25)
5/10/2011	1,560 000	HOME DEPOT INC	7/21/2009	5/5/2011	57,946 34	38,000 20	19,946 14
5/11/2011	3,700 260	GECCM 2004-C3 A3 4 865% 7/10/39	2/2/2010	5/10/2011	3,700 26	3,802 88	(102 62)
5/11/2011	3,171 650	GECCM 2004-C3 A3 4 865% 7/10/39	2/1/2010	5/10/2011	3,171 65	3,256 89	(85 24)
5/12/2011	11,408 500	FNMA POOL # 889572 5 5% 6/01/38	8/19/2009	4/20/2011	12,232 05	11,847 03	385 02
5/12/2011	6,764 360	FNMA POOL # 745418 5 5% 4/01/36	11/6/2007	4/20/2011	7,269 57	6,764 45	505 12
5/12/2011	44,844 120	FNMA POOL # 745418 5 5% 4/01/36	9/19/2007	4/20/2011	48,193 42	44,987 94	3,205 48
5/12/2011	2,081 350	FNMA POOL # 745418 5 5% 4/01/36	6/29/2007	4/20/2011	2,236 80	2,082 93	153 87
5/12/2011	461 000	CVS CAREMARK CORP	4/24/2007	5/9/2011	17,268 45	16,773 53	494 92
5/12/2011	68,036 150	FNMA POOL # 745418 5 5% 4/01/36	10/3/2006	4/20/2011	73,117 60	68,179 09	4,938 51
5/12/2011	10 000	PFIZER INC	4/28/2005	5/9/2011	205 53	266 69	(61 16)
5/12/2011	780 000	PFIZER INC	12/20/2004	5/9/2011	16,031 10	19,078 80	(3,047 70)
5/12/2011	420 000	PFIZER INC	12/11/1997	5/9/2011	8,632 14	10,499 65	(1,867 51)
5/13/2011	940 000	PFIZER INC	7/21/2009	5/10/2011	19,453 02	14,795 60	4,657 42
5/13/2011	229 000	CVS CAREMARK CORP	4/24/2007	5/10/2011	8,536 57	8,332 19	204 38
5/13/2011	110 000	PFIZER INC	12/20/2004	5/10/2011	2,276 42	2,690 60	(414 18)
5/16/2011	516 640	FHLMC GOLD A92821 5 0% 7/01/40	7/22/2010	5/15/2011	516 64	548 77	(32 13)
5/16/2011	736 510	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	5/15/2011	736 51	793 13	(56 62)
5/16/2011	167 530	WBCMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	5/15/2011	167 53	170 17	(2 64)
5/16/2011	2,814 510	FHLMC GOLD G05938 5 0% 1/01/36	7/19/2010	5/15/2011	2,814 51	2,886 46	(171 95)
5/16/2011	9,411 380	JPMCC 2001-CIB2 A3 6 429% 4/15/35	6/29/2010	5/15/2011	9,411 38	9,704 75	(293 37)
5/16/2011	547 340	FHLMC GOLD G04219 5 5% 4/01/38	6/10/2010	5/15/2011	547 34	585 40	(38 06)
5/16/2011	379 750	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	5/15/2011	379 75	407 88	(28 13)
5/16/2011	75 240	FHLMC GOLD A90393 5 0% 12/01/39	3/8/2010	5/15/2011	75 24	78 34	(3 10)
5/16/2011	12,497 000	HDMOT 2009-2 A3 2 62% 3/15/14	1/20/2010	5/15/2011	12,497 00	12,761 59	(264 59)
5/16/2011	410 400	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	5/15/2011	410 40	431 95	(21 55)
5/16/2011	2,392 160	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	5/15/2011	2,392 16	2,547 84	(155 68)
5/16/2011	926 450	FHLMC GOLD G05580 6 5% 4/01/39	8/1/2009	5/15/2011	926 45	987 83	(61 38)
5/16/2011	182 980	FHLMC GOLD G05509 6 0% 6/01/39	8/8/2009	5/15/2011	182 98	191 19	(8 21)
5/16/2011	1,439 420	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	5/15/2011	1,439 42	1,496 88	(57 46)

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
5/16/2011	244 560	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	5/15/2011	244 56	253 20	(8 64)
5/16/2011	780 690	FHLMC GOLD G04719 5 5% 1/01/38	9/30/2008	5/15/2011	780 69	782 89	(2 20)
5/16/2011	658 100	FHLMC GOLD C91186 5 0% 6/01/28	8/20/2008	5/15/2011	658 10	653 79	4 31
5/16/2011	941 730	FHLMC GOLD C91194 5 0% 7/01/28	8/20/2008	5/15/2011	941 73	935 62	6 11
5/16/2011	65 510	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	5/15/2011	65 51	66 26	(0 75)
5/16/2011	1,967 930	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	5/15/2011	1,967 93	1,959 63	8 30
5/16/2011	310 000	GNMA POOL # 781830 5 0% 11/15/34	8/30/2007	5/15/2011	310 00	307 20	2 80
5/16/2011	453 200	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	5/15/2011	453 20	450 09	3 11
5/16/2011	883 950	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	5/15/2011	883 95	878 09	5 86
5/16/2011	2,218 660	HDMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	5/15/2011	2,218 66	2,218 34	0 32
5/16/2011	438 020	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	5/15/2011	438 02	438 80	(0 78)
5/17/2011	159 990	LBUBS 2003-C7 A2 4 064% 9/15/27	1/29/2010	5/15/2011	159 99	160 94	(0 95)
5/17/2011	44,653 950	FNMA POOL # 889291 5 0% 4/01/23	5/20/2009	4/18/2011	47,514 59	46,321 48	1,193 11
5/17/2011	11,865 770	FNMA POOL # 888214 5 0% 3/01/21	1/15/2008	4/18/2011	12,696 37	12,053 02	643 35
5/25/2011	3,016 960	FNMA REMIC 2003-64 BC 5 5% 3/25/30	5/20/2010	5/25/2011	3,016 96	3,160 27	(143 31)
5/25/2011	252 290	FNMA POOL # AD5672 4 5% 5/01/40	5/5/2010	5/25/2011	252 29	254 99	(2 70)
5/25/2011	368 750	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	5/25/2011	368 75	393 41	(24 66)
5/25/2011	803 460	FNMA POOL 888890 6 5% 10/01/37	3/8/2010	5/25/2011	803 46	863 47	(60 01)
5/25/2011	635 440	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	5/25/2011	635 44	647 55	(12 11)
5/25/2011	831 910	FNMA POOL # AA7694 4 5% 7/01/24	1/10/2009	5/25/2011	831 91	865 06	(33 15)
5/25/2011	42 970	FNMA POOL # 981644 4 5% 6/01/23	10/14/2009	5/25/2011	42 97	44 62	(1 65)
5/25/2011	704 790	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	5/25/2011	704 79	715 36	(10 57)
5/25/2011	1,356 570	FNMA POOL # 745948 6 5% 10/01/36	9/10/2009	5/25/2011	1,356 57	1,448 46	(91 89)
5/25/2011	700 970	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	5/25/2011	700 97	705 79	(4 82)
5/25/2011	811 390	FNMA POOL # 889572 5 5% 6/01/38	8/19/2009	5/25/2011	811 39	842 58	(31 19)
5/25/2011	1,019 650	FNMA POOL # AA8389 4 5% 6/01/39	6/11/2009	5/25/2011	1,019 65	1,002 62	17 03
5/25/2011	1,256 630	FNMA POOL # 889291 5 0% 4/01/23	5/20/2009	5/25/2011	1,256 63	1,303 56	(46 93)
5/25/2011	2,002 660	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	5/25/2011	2,002 66	2,061 18	(58 52)
5/25/2011	1,533 820	FNMA POOL # 889668 6 0% 6/01/38	6/13/2008	5/25/2011	1,533 82	1,533 58	0 24
5/25/2011	717 720	FNMA POOL # 888967 6 0% 12/01/37	6/9/2008	5/25/2011	717 72	728 37	(10 65)
5/25/2011	729 290	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	5/25/2011	729 29	727 65	1 64
5/25/2011	788 370	FNMA POOL # 966608 5 5% 2/01/38	2/15/2008	5/25/2011	788 37	788 99	(0 62)
5/25/2011	430 080	FNMA POOL # 888214 5 0% 3/01/21	1/15/2008	5/25/2011	430 08	436 87	(6 79)
5/25/2011	2,581 160	FNMA POOL # 745418 5 5% 4/01/36	11/6/2007	5/25/2011	2,581 16	2,581 20	(0 04)
5/25/2011	831 320	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	5/25/2011	831 32	833 50	(2 18)
5/25/2011	221 810	FNMA POOL # 255364 6 0% 9/01/34	1/3/2007	5/25/2011	221 81	224 34	(2 53)
5/25/2011	665 430	FNMA POOL # 255364 6 0% 8/01/34	10/30/2006	5/25/2011	665 43	670 84	(5 41)
5/25/2011	365 750	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	5/25/2011	365 75	363 86	1 89
6/13/2011	73,527 130	FNMA POOL # AD5672 4 5% 5/01/40	5/5/2010	5/19/2011	75,905 27	74,314 10	1,591 17
6/13/2011	5,045 580	GECMC 2004-C3 A3 4 865% 7/10/39	2/2/2010	6/10/2011	5,045 58	5,185 52	(139 94)
6/13/2011	2,192 870	BACM 2005-6 A2 5 165% 9/10/47	2/1/2010	6/10/2011	2,192 87	2,236 72	(43 85)
6/13/2011	4,324 790	GECMC 2004-C3 A3 4 865% 7/10/39	2/1/2010	6/10/2011	4,324 79	4,441 02	(116 23)
6/14/2011	8,055 070	BSCMS 2004-PWR5 A3 4 565% 7/11/42	2/1/2010	6/11/2011	8,055 07	8,219 95	(164 88)
6/15/2011	529 750	FHLMC GOLD A92821 5 0% 7/01/40	7/22/2010	6/15/2011	529 75	562 69	(32 94)
6/15/2011	889 290	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	6/15/2011	889 29	957 65	(68 36)
6/15/2011	159 940	WBCMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	6/15/2011	159 94	162 46	(2 52)
6/15/2011	2,477 600	FHLMC GOLD G05938 5 0% 1/01/36	7/19/2010	6/15/2011	2,477 60	2,628 97	(151 37)
6/15/2011	465 810	FHLMC GOLD G04219 5 5% 4/01/38	6/10/2010	6/15/2011	465 81	498 20	(32 39)
6/15/2011	556 250	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	6/15/2011	556 25	597 45	(41 20)
6/15/2011	68 000	FHLMC GOLD A90393 5 0% 12/01/39	3/8/2010	6/15/2011	68 00	70 81	(2 81)
6/15/2011	11,884 470	HDMOT 2009-2 A3 2 62% 3/15/14	1/20/2010	6/15/2011	11,884 47	12,136 09	(251 62)
6/15/2011	338 010	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	6/15/2011	338 01	355 76	(17 75)
6/15/2011	670 730	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	6/15/2011	670 73	714 38	(43 65)
6/15/2011	1,445 090	FHLMC GOLD G05580 6 5% 4/01/39	9/1/2009	6/15/2011	1,445 09	1,540 83	(95 74)
6/15/2011	219 330	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	6/15/2011	219 33	229 17	(9 84)
6/15/2011	1,725 360	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	6/15/2011	1,725 36	1,794 24	(68 88)
6/15/2011	259 500	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	6/15/2011	259 50	268 66	(9 16)
6/15/2011	628 220	FHLMC GOLD G04719 5 5% 1/01/38	9/30/2008	6/15/2011	628 22	629 99	(1 77)
6/15/2011	206 890	FHLMC GOLD C91186 5 0% 6/01/28	8/20/2008	6/15/2011	206 89	205 56	1 33
6/15/2011	267 030	FHLMC GOLD C91194 5 0% 7/01/28	8/20/2008	6/15/2011	267 03	265 34	1 69
6/15/2011	65 690	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	6/15/2011	65 69	66 45	(0 76)
6/15/2011	1,128 630	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	6/15/2011	1,128 63	1,123 87	4 76
6/15/2011	268 110	GNMA POOL # 781830 5 0% 11/15/34	8/30/2007	6/15/2011	268 11	265 74	2 37
6/15/2011	357 400	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	6/15/2011	357 40	354 99	2 41
6/15/2011	412 050	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	6/15/2011	412 05	409 38	2 67
6/15/2011	2,277 370	HDMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	6/15/2011	2,277 37	2,277 04	0 33
6/15/2011	370 660	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	6/15/2011	370 66	371 32	(0 66)
6/17/2011	718 840	LBUBS 2003-C7 A2 4 064% 9/15/27	1/29/2010	6/15/2011	718 84	723 11	(4 27)
6/27/2011	2,332 150	FNMA REMIC 2003-64 BC 5 5% 3/25/30	5/20/2010	6/25/2011	2,332 15	2,442 93	(110 78)
6/27/2011	430 720	FNMA POOL # AD5672 4 5% 5/01/40	5/5/2010	6/25/2011	430 72	435 33	(4 61)
6/27/2011	320 090	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	6/25/2011	320 09	341 50	(21 41)
6/27/2011	1,061 160	FNMA POOL 888890 6 5% 10/01/37	3/8/2010	6/25/2011	1,061 16	1,140 42	(79 26)
6/27/2011	538 680	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	6/25/2011	538 68	548 95	(10 27)
6/27/2011	1,195 700	FNMA POOL # AA7694 4 5% 7/01/24	1/10/2009	6/25/2011	1,195 70	1,243 34	(47 64)
6/27/2011	90 550	FNMA POOL # 981644 4 5% 6/01/23	10/14/2009	6/25/2011	90 55	94 03	(3 48)
6/27/2011	419 820	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	6/25/2011	419 82	426 12	(6 30)
6/27/2011	1,593 300	FNMA POOL # 745948 6 5% 10/01/36	9/10/2009	6/25/2011	1,593 30	1,701 22	(107 92)
6/27/2011	882 640	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	6/25/2011	882 64	888 71	(6 07)
6/27/2011	963 670	FNMA POOL # AA8389 4 5% 6/01/39	6/11/2009	6/25/2011	963 67	947 85	15 82
6/27/2011	1,651 550	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	6/25/2011	1,651 55	1,699 81	(48 26)
6/27/2011	1,559 000	FNMA POOL # 889668 6 0% 6/01/38	6/13/2008	6/25/2011	1,559 00	1,558 76	0 24
6/27/2011	587 360	FNMA POOL # 888967 6 0% 12/01/37	6/9/2008	6/25/2011	587 36	596 08	(8 72)
6/27/2011	558 180	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	6/25/2011	558 18	556 93	1 25
6/27/2011	443 250	FNMA POOL # 966608 5 5% 2/01/38	2/15/2008	6/25/2011	443 25	443 60	(0 35)
6/27/2011	4,230 820	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	6/25/2011	4,230 82	4,241 89	(11 07)
6/27/2011	248 690	FNMA POOL # 255364 6 0% 9/01/34	1/3/2007	6/25/2011	248 69	251 53	(2 84)
6/27/2011	746 060	FNMA POOL # 255364 6 0% 9/01/34	10/30/2006	6/25/2011	746 06	752 12	(6 06)
6/27/2011	347 230	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	6/25/2011	347 23	345 44	1 79
6/28/2011	15,000 000	FED NATL MTGE ASSN 3 0% 9/16/14	8/13/2009	6/23/2011	15,973 80	14,959 50	1,014 30
6/30/2011	15,000 000	U S TREASURY NOTE 5 125% 5/15/16	3/26/2010	6/29/2011	17,508 35	16,790 68	717 67
6/30/2011	55,000 000	GMACC 2001-C1 D 7 034% 4/15/34	3/11/2010	6/29/2011	54,793 75	57,292 38	(2,498 63)
7/5/2011	30,000 000	U S TREASURY NOTE 0 375% 9/30/12	9/28/2010	6/29/2011	30,028 02	29,969 53	58 49
7/11/2011	5,813 480	BSCMS 2004-PWR5 A3 4 565% 7/11/42	2/1/2010	7/11/2011	5,813 48	5,832 47	(118 99)

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
7/12/2011	2,387 890	GECMC 2004-C3 A3 4 82225% 7/10/39	2/2/2010	7/10/2011	2,387 89	2,454 12	(66 23)
7/12/2011	2,046 770	GECMC 2004-C3 A3 4 82225% 7/10/39	2/1/2010	7/10/2011	2,046 77	2,101 78	(55 01)
7/15/2011	795 730	FHLMC GOLD A92821 5 0% 7/01/40	7/22/2010	7/15/2011	795 73	845 21	(49 48)
7/15/2011	622 280	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	7/15/2011	622 28	670 12	(47 84)
7/15/2011	170 120	WBCMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	7/15/2011	170 12	172 80	(2 68)
7/15/2011	2,251 200	FHLMC GOLD G05938 5 0% 1/01/36	7/19/2010	7/15/2011	2,251 20	2,388 73	(137 53)
7/15/2011	414 590	FHLMC GOLD G04219 5 5% 4/01/38	6/10/2010	7/15/2011	414 59	443 42	(28 83)
7/15/2011	385 680	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	7/15/2011	385 68	414 24	(28 56)
7/15/2011	70 700	FHLMC GOLD A90393 5 0% 12/01/39	3/8/2010	7/15/2011	70 70	73 62	(2 92)
7/15/2011	11,617 820	HDMOT 2009-2 A3 2 62% 3/15/14	1/20/2010	7/15/2011	11,617 82	11,863 79	(245 97)
7/15/2011	280 710	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	7/15/2011	280 71	295 45	(14 74)
7/15/2011	1,136 750	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	7/15/2011	1,136 75	1,210 73	(73 98)
7/15/2011	1,773 690	FHLMC GOLD G05580 6 5% 4/01/39	9/1/2009	7/15/2011	1,773 69	1,891 20	(117 51)
7/15/2011	200 450	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	7/15/2011	200 45	209 44	(8 99)
7/15/2011	1,576 880	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	7/15/2011	1,576 88	1,639 83	(62 95)
7/15/2011	192 250	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	7/15/2011	192 25	199 04	(6 79)
7/15/2011	686 590	FHLMC GOLD G04719 5 5% 1/01/38	9/30/2008	7/15/2011	686 59	688 52	(1 93)
7/15/2011	501 490	FHLMC GOLD C91186 5 0% 6/01/28	8/20/2008	7/15/2011	501 49	496 35	3 14
7/15/2011	462 340	FHLMC GOLD C91194 5 0% 7/01/28	8/20/2008	7/15/2011	462 34	459 48	2 86
7/15/2011	819 380	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	7/15/2011	819 38	828 82	(9 44)
7/15/2011	1,141 090	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	7/15/2011	1,141 09	1,136 28	4 81
7/15/2011	317 090	GNMA POOL # 781830 5 0% 11/15/34	8/30/2007	7/15/2011	317 09	314 37	2 72
7/15/2011	517 050	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	7/15/2011	517 05	513 66	3 39
7/15/2011	755 980	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	7/15/2011	755 98	751 19	4 79
7/15/2011	2,184 180	HDMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	7/15/2011	2,184 18	2,183 87	0 31
7/15/2011	431 420	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	7/15/2011	431 42	432 19	(0 77)
7/20/2011	733 350	LBUBS 2003-C7 A2 4 064% 9/15/27	1/29/2010	7/15/2011	733 35	737 70	(4 35)
7/25/2011	2,265 330	FNMA REMIC 2003-64 5 50348% 3/25/30	5/20/2010	7/25/2011	2,265 33	2,372 93	(107 60)
7/25/2011	335 290	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	7/25/2011	335 29	357 71	(22 42)
7/25/2011	800 150	FNMA POOL 888890 6 5% 10/01/37	3/8/2010	7/25/2011	800 15	859 91	(59 76)
7/25/2011	720 000	HUMAN GENOME SCIENCES INC	2/12/2010	7/20/2011	16,702 96	20,884 17	(4,181 21)
7/25/2011	777 430	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	7/25/2011	777 43	792 25	(14 82)
7/25/2011	90 000	HUMAN GENOME SCIENCES INC	12/3/2009	7/20/2011	2,087 87	2,597 14	(509 27)
7/25/2011	590 930	FNMA POOL # AA7694 4 5% 7/01/24	11/10/2009	7/25/2011	590 93	614 47	(23 54)
7/25/2011	41 730	FNMA POOL # 981644 4 5% 6/01/23	10/14/2009	7/25/2011	41 73	43 33	(1 60)
7/25/2011	208 660	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	7/25/2011	208 66	211 79	(3 13)
7/25/2011	1,341 190	FNMA POOL # 745948 6 5% 10/01/36	9/10/2009	7/25/2011	1,341 19	1,432 03	(90 84)
7/25/2011	1,559 400	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	7/25/2011	1,559 40	1,570 12	(10 72)
7/25/2011	1,918 970	FNMA POOL # AA8389 4 5% 6/01/39	6/11/2009	7/25/2011	1,918 97	1,887 98	30 99
7/25/2011	853 400	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	7/25/2011	853 40	878 34	(24 94)
7/25/2011	1,186 800	FNMA POOL # 889668 6 0% 6/01/38	6/13/2008	7/25/2011	1,186 80	1,186 61	0 19
7/25/2011	777 730	FNMA POOL # 888967 6 0% 12/01/37	6/9/2008	7/25/2011	777 73	789 27	(11 54)
7/25/2011	510 430	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	7/25/2011	510 43	509 28	1 15
7/25/2011	2,606 850	FNMA POOL # 966608 5 5% 2/01/38	2/15/2008	7/25/2011	2,606 85	2,608 89	(2 04)
7/25/2011	101 860	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	7/25/2011	101 86	102 13	(0 27)
7/25/2011	307 310	FNMA POOL # 255364 6 0% 9/01/34	1/3/2007	7/25/2011	307 31	310 82	(3 51)
7/25/2011	921 940	FNMA POOL # 255364 6 0% 9/01/34	10/30/2006	7/25/2011	921 94	929 43	(7 49)
7/25/2011	316 480	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	7/25/2011	316 48	314 85	1 63
7/26/2011	595 000	HUMAN GENOME SCIENCES INC	12/3/2009	7/21/2011	13,824 02	17,169 98	(3,345 96)
7/27/2011	32 000	HUMAN GENOME SCIENCES INC	12/3/2009	7/22/2011	737 95	923 43	(185 48)
7/27/2011	63 000	HUMAN GENOME SCIENCES INC	12/3/2009	7/22/2011	1,385 78	1,817 99	(432 21)
7/27/2011	241 000	HUMAN GENOME SCIENCES INC	12/3/2009	7/22/2011	5,301 18	6,830 90	(1,529 72)
7/27/2011	599 000	HUMAN GENOME SCIENCES INC	12/3/2009	7/22/2011	13,162 84	16,978 06	(3,815 22)
7/27/2011	210 000	HUMAN GENOME SCIENCES INC	12/2/2009	7/22/2011	4,614 68	5,617 50	(1,002 82)
8/4/2011	19,042 450	JPMCC 2001-CIB2 A3 6 429% 4/15/35	6/29/2010	8/15/2011	19,042 45	19,636 04	(593 59)
8/4/2011	2 432 330	JPMCC 2001-CIB2 A3 6 429% 4/15/35	6/29/2010	7/15/2011	2,432 33	2,508 15	(75 82)
8/8/2011	58,784 550	U S TSY INFL IDX BD 0 625% 4/15/13	1/8/2009	8/5/2011	60,295 50	56,156 38	4,139 12
8/9/2011	4 950	U S TSY INFL IDX NT 0 5% 4/15/15	5/24/2010	8/5/2011	5 21	4 98	0 23
8/9/2011	57,329 250	U S TSY INFL IDX NT 0 5% 4/15/15	5/24/2010	8/5/2011	60,339 04	57,622 53	2,716 51
8/11/2011	1,422 830	GECMC 2004-C3 A3 4 86511% 7/10/39	2/2/2010	8/10/2011	1,422 83	1,462 29	(39 46)
8/11/2011	28,568 820	BSCMS 2004-PWR5 A3 4 565% 7/11/42	2/1/2010	8/11/2011	28,568 82	29,153 39	(584 77)
8/11/2011	1,219 570	GECMC 2004-C3 A3 4 86511% 7/10/39	2/1/2010	8/10/2011	1,219 57	1,252 35	(32 78)
8/15/2011	580 000	NEWELL RUBBERMAID INC	9/20/2010	8/10/2011	6,747 12	10,095 42	(3,348 30)
8/15/2011	1,357 740	FHLMC GOLD A82821 5 0% 7/01/40	7/22/2010	8/15/2011	1,357 74	1,442 17	(84 43)
8/15/2011	608 490	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	8/15/2011	608 49	655 27	(46 78)
8/15/2011	158 090	WBCMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	8/15/2011	158 09	160 59	(2 50)
8/15/2011	3,516 760	FHLMC GOLD G05938 5 0% 1/01/36	7/19/2010	8/15/2011	3,516 76	3,731 61	(214 85)
8/15/2011	2,044 160	JPMCC 2001-CIB2 A3 6 429% 4/15/35	6/29/2010	8/15/2011	2,044 15	2,107 88	(63 73)
8/15/2011	532 880	FHLMC GOLD G04219 5 5% 4/01/38	6/10/2010	8/15/2011	532 88	569 93	(37 05)
8/15/2011	232 020	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	8/15/2011	232 02	249 20	(17 18)
8/15/2011	70 680	FHLMC GOLD A90393 5 0% 12/01/39	3/8/2010	8/15/2011	70 68	73 60	(2 92)
8/15/2011	376 120	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	8/15/2011	376 12	395 87	(19 75)
8/15/2011	501 830	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	8/15/2011	501 83	534 49	(32 66)
8/15/2011	1,764 950	FHLMC GOLD G05580 6 5% 4/01/39	9/1/2009	8/15/2011	1,764 95	1,881 88	(116 93)
8/15/2011	168 700	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	8/15/2011	168 70	176 27	(7 57)
8/15/2011	1,327 070	FHLMC GOLD G05509 6 0% 6/01/39	8/8/2009	8/15/2011	1,327 07	1,380 05	(52 98)
8/15/2011	40 480	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	8/15/2011	40 48	41 91	(1 43)
8/15/2011	670 830	FHLMC GOLD G04719 5 5% 1/01/38	9/30/2008	8/15/2011	670 83	672 72	(1 89)
8/15/2011	389 240	FHLMC GOLD C91186 5 0% 6/01/28	8/20/2008	8/15/2011	389 24	386 87	2 37
8/15/2011	493 650	FHLMC GOLD C91194 5 0% 7/01/28	8/20/2008	8/15/2011	493 65	490 68	2 97
8/15/2011	58 730	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	8/15/2011	58 73	59 41	(0 68)
8/15/2011	1,389 740	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	8/15/2011	1,389 74	1,383 88	5 86
8/15/2011	302 580	GNMA POOL # 781830 5 0% 11/15/34	8/30/2007	8/15/2011	302 58	300 05	2 53
8/15/2011	339 520	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	8/15/2011	339 52	337 35	2 17
8/15/2011	721 850	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	8/15/2011	721 85	717 40	4 45
8/15/2011	429 780	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	8/15/2011	429 78	430 55	(0 77)
8/16/2011	10,978 100	HDMOT 2009-2 A3 2 62% 3/15/14	1/20/2010	8/15/2011	10,978 10	11,210 53	(232 43)
8/16/2011	1,962 890	HDMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	8/15/2011	1,962 89	1,962 61	0 28
8/17/2011	138 990	LBUBS 2003-C7 A2 4 064% 9/15/27	1/29/2010	8/15/2011	138 99	139 82	(0 83)
8/17/2011	5,130 000	BANK OF AMERICA CORP	8/28/2009	8/12/2011	37,668 35	91 673 10	(54,004 75)
8/17/2011	840 000	MORGAN STANLEY	7/21/2009	8/12/2011	15,133 15	23,107 64	(7,974 49)
8/17/2011	1,310 000	MORGAN STANLEY	7/21/2009	8/12/2011	23,600 50	36,036 93	(12,436 43)
8/17/2011	1,910 000	SCHWAB CHARLES CORP NEW	7/21/2009	8/12/2011	22,933 31	32,412 70	(9,479 39)

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
8/22/2011	720 000	OCCIDENTAL PETROLEUM CORP	6/11/2010	8/17/2011	63,201 76	60,799 68	2,402 08
8/25/2011	85,000 000	U S TREASURY NOTE 0 375% 9/30/12	9/28/2010	8/24/2011	85,228 82	84,913 87	315 15
8/25/2011	95,000 000	U S TREASURY NOTE 0 375% 8/31/12	9/24/2010	8/24/2011	95,244 60	94,888 68	355 92
8/25/2011	2,718 150	FNMA REMIC 2003-64 5 5% 3/25/30	5/20/2010	8/25/2011	2,718 15	2,847 26	(129 11)
8/25/2011	269 080	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	8/25/2011	269 08	287 07	(17 99)
8/25/2011	804 700	FNMA POOL 888890 6 5% 10/01/37	3/8/2010	8/25/2011	804 70	864 80	(60 10)
8/25/2011	898 900	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	8/25/2011	898 90	916 03	(17 13)
8/25/2011	2,826 210	FNMA POOL # AA7694 4 5% 7/01/24	11/10/2009	8/25/2011	2,826 21	2,938 82	(112 61)
8/25/2011	44 950	FNMA POOL # 981644 4 5% 6/01/23	10/14/2009	8/25/2011	44 95	46 68	(1 73)
8/25/2011	433 140	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	8/25/2011	433 14	439 84	(6 50)
8/25/2011	1,150 110	FNMA POOL # 745948 6 5% 10/01/36	9/10/2009	8/25/2011	1,150 11	1,228 01	(77 90)
8/25/2011	1,227 600	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	8/25/2011	1,227 60	1,236 04	(8 44)
8/25/2011	599 000	TIME WARNER INC	7/21/2009	8/22/2011	16,669 25	15,059 05	1,610 20
8/25/2011	2,589 430	FNMA POOL # AAB389 4 5% 6/01/39	6/11/2009	8/25/2011	2,589 43	2,548 46	40 97
8/25/2011	1,950 470	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	8/25/2011	1,950 47	2,007 46	(56 99)
8/25/2011	75,000 000	U S TREASURY NOTE 4 25% 8/15/13	12/11/2008	8/24/2011	80,926 51	84,984 63	(4,058 12)
8/25/2011	1,275 290	FNMA POOL # 889668 6 0% 6/01/38	6/13/2008	8/25/2011	1,275 29	1,275 09	0 20
8/25/2011	596 730	FNMA POOL # 888967 6 0% 12/01/37	6/9/2008	8/25/2011	596 73	605 59	(8 86)
8/25/2011	511 830	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	8/25/2011	511 83	510 68	1 15
8/25/2011	568 440	FNMA POOL # 966608 5 5% 2/01/38	2/15/2008	8/25/2011	568 44	568 88	(0 44)
8/25/2011	102 160	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	8/25/2011	102 16	102 43	(0 27)
8/25/2011	129 890	FNMA POOL # 255384 6 0% 9/01/34	1/3/2007	8/25/2011	129 89	131 37	(1 48)
8/25/2011	389 670	FNMA POOL # 255364 6 0% 9/01/34	10/30/2006	8/25/2011	389 67	392 84	(3 17)
8/25/2011	302 090	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	8/25/2011	302 09	300 53	1 56
8/26/2011	652 112	DREYFUS HIGH YIELD-I	9/30/2010	8/25/2011	4,036 57	4,251 77	(215 20)
8/26/2011	25,000 000	U S TREASURY NOTE 0 75% 9/15/13	9/24/2010	8/25/2011	25,273 35	25,045 90	227 45
8/26/2011	723 513	DREYFUS HIGH YIELD-I	8/31/2010	8/25/2011	4,478 55	4,608 78	(130 23)
8/26/2011	90,000 000	U S TREASURY NOTE 2 375% 7/31/17	8/4/2010	8/25/2011	95,635 19	90,513 64	5,121 55
8/26/2011	741 688	DREYFUS HIGH YIELD-I	7/30/2010	8/25/2011	4,591 05	4,761 64	(170 59)
8/26/2011	20,880 800	US TREAS INFL INDX 1 375% 1/15/20	6/23/2010	8/25/2011	23,446 77	21,321 48	2,125 29
8/26/2011	693 988	DREYFUS HIGH YIELD-I	4/30/2010	8/25/2011	4,295 79	4,608 08	(312 29)
8/26/2011	722 521	DREYFUS HIGH YIELD-I	3/31/2010	8/25/2011	4,472 41	4,718 06	(245 65)
8/26/2011	706 450	DREYFUS HIGH YIELD-I	2/26/2010	8/25/2011	4,372 93	4,507 15	(134 22)
8/26/2011	788 048	DREYFUS HIGH YIELD-I	1/29/2010	8/25/2011	4,878 02	5,082 91	(204 89)
8/26/2011	727 263	DREYFUS HIGH YIELD-I	12/31/2009	8/25/2011	4,501 76	4,719 94	(218 18)
8/26/2011	10,000 000	FEDERAL NATL MTG AS 4 375% 7/17/13	11/24/2009	8/25/2011	10,738 30	10,890 15	(151 85)
8/26/2011	39,000 057	DREYFUS DIVERSIFIED INTL-I	11/17/2009	8/25/2011	361,920 52	388,830 57	(26,910 05)
8/26/2011	20,961 580	U S TREASURY INFL IN 1 375% 7/15/18	11/17/2009	8/25/2011	23,480 99	21,430 21	2,050 78
8/26/2011	8,166 686	DREYFUS HIGH YIELD-I	11/12/2009	8/25/2011	50,551 76	51,776 79	(1,225 03)
8/26/2011	5,000 000	FEDERAL NATL MTG AS 4 375% 7/17/13	9/30/2009	8/25/2011	5,369 15	5,412 25	(43 10)
8/26/2011	40,000 000	U S TREASURY NOTE 6 25% 8/15/23	7/22/2009	8/25/2011	55,302 97	48,534 53	6,768 44
8/26/2011	694 000	TIME WARNER INC	7/21/2009	8/23/2011	19,419 97	17,447 38	1,972 59
8/26/2011	35,000 000	U S TREASURY NOTE 4 25% 8/15/13	1/22/2009	8/25/2011	37,778 01	39,518 67	(1,740 66)
8/26/2011	100,000 000	U S TREASURY NOTE 4 25% 8/15/13	12/11/2008	8/25/2011	107,937 16	113,312 83	(5,375 67)
8/26/2011	10,447 520	U S TREASURY INFL IN 1 375% 7/15/18	8/21/2008	8/25/2011	11,703 22	10,243 99	1,459 23
8/26/2011	5,636 750	U S INFL IX BD 2 375% 1/15/17	3/17/2008	8/25/2011	6,540 37	6,282 13	258 24
8/26/2011	5,558 550	U S INFL IX BD 2 375% 1/15/17	5/1/2007	8/25/2011	6,449 64	5,645 83	803 81
8/30/2011	490 000	ORACLE CORP	9/30/2010	8/25/2011	12,692 22	13,257 05	(564 83)
8/30/2011	180 000	NEWELL RUBBERMAID INC	9/20/2010	8/25/2011	2,377 77	3,133 06	(755 29)
8/30/2011	11 000	COMERICA INC	9/9/2010	8/25/2011	256 98	405 20	(148 22)
8/30/2011	149 000	COMERICA INC	9/9/2010	8/25/2011	3,480 97	5,577 75	(2,096 78)
8/30/2011	20,000 000	KRAFT FOODS INC 5 375% 2/10/20	9/8/2010	8/25/2011	22,645 80	22,081 60	564 20
8/30/2011	220 000	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	8/17/2010	8/25/2011	3,710 44	3,801 53	(91 09)
8/30/2011	100 000	INFORMATICA CORP	8/16/2010	8/25/2011	3,996 42	3,148 89	847 53
8/30/2011	96 000	INTERNATIONAL BUSINESS MACHINES CORP	8/11/2010	8/25/2011	15,958 73	12,488 83	3,469 90
8/30/2011	160 000	NORDSTROM INC	8/9/2010	8/25/2011	6,438 75	5,597 15	841 60
8/30/2011	120 000	CARNIVAL CORP	7/1/2010	8/25/2011	3,648 24	3,747 58	(99 34)
8/30/2011	190 000	AMERICAN EXPRESS CO	6/21/2010	8/25/2011	9,152 14	8,071 66	1,080 48
8/30/2011	60 000	ANADARKO PETROLEUM CORP	6/18/2010	8/25/2011	4,087 12	2,552 17	1,534 95
8/30/2011	90 000	CATERPILLAR INC	6/16/2010	8/25/2011	7,516 65	5,791 34	1,725 31
8/30/2011	80 000	OCCIDENTAL PETROLEUM CORP	6/11/2010	8/25/2011	6,546 27	6,755 52	(209 25)
8/30/2011	40 000	APPLE INC	4/23/2010	8/25/2011	14,963 71	10,824 51	4,139 20
8/30/2011	31,892 350	FNMA POOL 888890 6 5% 10/01/37	3/8/2010	8/25/2011	35,571 49	34,381 78	1,189 71
8/30/2011	250 000	CAPITAL ONE FINANCIAL CORP	1/19/2010	8/25/2011	10,885 54	10,685 45	200 09
8/30/2011	220 000	QUALCOMM INC	1/6/2010	8/25/2011	10,366 86	10,572 43	(205 57)
8/30/2011	15,000 000	COMCAST CORP 5 9% 3/15/16	11/17/2009	8/25/2011	17,336 25	16,332 90	1,003 35
8/30/2011	890 000	LIMITED BRANDS INC	11/17/2009	8/25/2011	31,726 56	16,304 80	15,421 76
8/30/2011	150 000	MCKESSON CORPORATION	11/17/2009	8/25/2011	11,191 28	9,604 50	1,586 78
8/30/2011	130 000	NORFOLK SOUTHERN CORP	11/17/2009	8/25/2011	8,377 38	6,680 70	1,696 68
8/30/2011	7,500 000	ISHARES S&P GSCI COMMODITY-IND	11/12/2009	8/25/2011	249,985 19	237,492 75	12,492 44
8/30/2011	35,000 000	ONTARIO (PROVINCE OF) 4 0% 10/07/19	9/28/2009	8/25/2011	38,948 00	34,839 80	4,008 20
8/30/2011	104,559 460	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	8/25/2011	110,081 56	105,278 31	4,803 25
8/30/2011	360 000	BANK OF AMERICA CORP	8/28/2009	8/25/2011	2,739 54	6,433 20	(3,693 66)
8/30/2011	330 000	JP MORGAN CHASE & CO	8/28/2009	8/25/2011	11,814 66	14,087 50	(2,272 84)
8/30/2011	10,000 000	ORACLE CORP 5 75% 4/15/18	7/22/2009	8/25/2011	11,967 20	10,748 30	1,218 90
8/30/2011	15,000 000	ORACLE CORP 5 75% 4/15/18	7/22/2009	8/25/2011	17,950 80	16,122 45	1,828 35
8/30/2011	10,000 000	VERIZON COMMUNICATIONS 5 5% 2/15/18	7/22/2009	8/25/2011	11,550 40	10,438 90	1,111 50
8/30/2011	109 000	APACHE CORP	7/21/2009	8/25/2011	10,862 19	8,410 37	2,451 82
8/30/2011	110 000	CIGNA CORP	7/21/2009	8/25/2011	4,875 40	2,691 70	2,183 70
8/30/2011	160 000	CONOCOPHILLIPS	7/21/2009	8/25/2011	10,418 99	6,944 00	3,474 99
8/30/2011	410 000	CUMMINS INC	7/21/2009	8/25/2011	34,965 56	16,342 60	18,622 96
8/30/2011	100 000	DANAHER CORP	7/21/2009	8/25/2011	4,206 91	3,192 50	1,014 41
8/30/2011	90 000	DU PONT (E I) DE NEMOURS	7/21/2009	8/25/2011	4,097 62	2,527 20	1,570 42
8/30/2011	160 000	EXXON MOBIL CORP	7/21/2009	8/25/2011	11,542 86	11,219 53	323 33
8/30/2011	90 000	HESS CORP	7/21/2009	8/25/2011	4,944 50	4,719 42	225 08
8/30/2011	250 000	MERCK & CO INC	7/21/2009	8/25/2011	7,955 52	6,632 50	1,323 02
8/30/2011	480 000	PFIZER INC	7/21/2009	8/25/2011	8,786 85	7,712 60	1,074 25
8/30/2011	60 000	PRAXAIR INC	7/21/2009	8/25/2011	5,571 49	4,392 37	1,179 12
8/30/2011	120 000	PROCTER & GAMBLE CO	7/21/2009	8/25/2011	7,514 61	6,627 69	886 92
8/30/2011	150 000	TYCO INTERNATIONAL LTD	7/21/2009	8/25/2011	6,007 38	4,360 34	1,647 04
8/30/2011	250 000	VALE SA-SP ADR	7/21/2009	8/25/2011	6,579 87	4,760 00	1,819 87
8/30/2011	40 000	AUTOLIV INC	8/10/2009	8/25/2011	2,067 18	1,256 50	810 68
8/30/2011	13 000	GOOGLE INC - CL A	6/5/2009	8/25/2011	6,759 48	5,753 01	1,006 47

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
8/30/2011	18,849 550	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	8/25/2011	19,956 96	19,400 30	556 66
8/30/2011	40 000	ALLIANCE DATA SYS CORP	7/23/2008	8/25/2011	3,532 73	2,523 47	1,009 26
8/30/2011	29 000	APPLE INC	7/8/2008	8/25/2011	10,848 69	5,131 86	5,716 83
8/30/2011	50 000	ALLIANCE DATA SYS CORP	5/29/2008	8/25/2011	4,415 91	3,036 71	1,379 20
8/30/2011	40 000	TYCO INTERNATIONAL LTD	2/5/2008	8/25/2011	1,601 97	1,615 46	(13 49)
8/30/2011	14,564 650	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	8/25/2011	15,675 20	14,503 25	1,171 95
8/30/2011	34,354 530	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	8/25/2011	37,446 44	34,145 42	3,301 02
8/30/2011	190 000	THERMO FISHER SCIENTIFIC INC	3/7/2007	8/25/2011	10,023 44	8,621 82	1,401 62
8/30/2011	370 000	AT&T INC	2/6/2007	8/25/2011	10,742 00	13,910 93	(3,168 93)
8/30/2011	110 000	CHUBB CORP	2/6/2007	8/25/2011	6,457 17	5,836 01	621 16
8/30/2011	170 000	HALLIBURTON CO	2/6/2007	8/25/2011	6,850 86	5,071 75	1,779 11
8/30/2011	170 000	OMNICOM GROUP INC	2/6/2007	8/25/2011	6,572 99	8,906 58	(2,333 57)
8/30/2011	280 000	TEXTRON INC	3/17/2006	8/25/2011	4,239 87	13,036 10	(8,796 23)
8/30/2011	160 000	HONEYWELL INTL INC	12/20/2004	8/25/2011	7,153 48	5,699 20	1,454 28
8/30/2011	2,260 000	NEWS CORP INC	12/20/2004	8/25/2011	37,810 43	42,962 60	(5,152 17)
8/30/2011	50,000 000	PITNEY BOWES INC 4 875% 8/15/14	10/29/2004	8/25/2011	53,293 50	50,797 50	2,496 00
8/30/2011	25,000 000	SOUTHERN CAL EDISON 4 65% 4/01/15	3/23/2004	8/25/2011	27,744 75	24,914 50	2,830 25
8/30/2011	40 000	GENERAL ELECTRIC COMPANY	7/28/2003	8/25/2011	615 33	1,140 20	(524 87)
8/30/2011	570 000	GENERAL ELECTRIC COMPANY	7/28/2003	8/25/2011	8,768 43	16,247 85	(7,479 42)
9/2/2011	470 000	ORACLE CORP	9/30/2010	8/30/2011	13,061 99	12,715 94	346 05
9/2/2011	480 000	NEWELL RUBBERMAID INC	9/20/2010	8/30/2011	6,494 27	8,354 83	(1,860 56)
9/2/2011	220 000	WELLS FARGO & COMPANY	9/13/2010	8/30/2011	5,564 13	5,798 85	(234 72)
9/2/2011	2 000	COMERICA INC	9/9/2010	8/30/2011	50 36	73 62	(23 26)
9/2/2011	298 000	COMERICA INC	9/9/2010	8/30/2011	7,504 09	10,977 19	(3,473 10)
9/2/2011	440 000	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	8/17/2010	8/30/2011	7,628 39	7,603 07	25 32
9/2/2011	200 000	INFORMATICA CORP	8/16/2010	8/30/2011	8,516 63	6,297 78	2,218 85
9/2/2011	180 000	INTERNATIONAL BUSINESS MACHINES CORP	8/11/2010	8/30/2011	30,932 77	23,416 56	7,516 21
9/2/2011	740 000	WELLS FARGO & COMPANY	8/10/2010	8/30/2011	18,715 71	20,689 51	(1,973 80)
9/2/2011	290 000	NORDSTROM INC	8/9/2010	8/30/2011	12,914 03	10,144 84	2,769 19
9/2/2011	230 000	CARNIVAL CORP	7/1/2010	8/30/2011	7,522 92	7,182 85	340 07
9/2/2011	350 000	AMERICAN EXPRESS CO	6/21/2010	8/30/2011	16,940 37	14,888 84	2,051 53
9/2/2011	120 000	ANADARKO PETROLEUM CORP	6/18/2010	8/30/2011	8,570 47	5,104 33	3,466 14
9/2/2011	150 000	CATERPILLAR INC	6/16/2010	8/30/2011	13 192 54	9,652 23	3,540 31
9/2/2011	200 000	OCCIDENTAL PETROLEUM CORP	6/11/2010	8/30/2011	16,878 07	16,888 80	(10 73)
9/2/2011	70 000	CAPITAL ONE FINANCIAL CORP	1/19/2010	8/30/2011	3,159 88	2,960 93	198 95
9/2/2011	370 000	CAPITAL ONE FINANCIAL CORP	1/19/2010	8/30/2011	16,702 21	15,814 46	887 75
9/2/2011	420 000	QUALCOMM INC	1/6/2010	8/30/2011	21,209 51	20,183 73	1,025 78
9/2/2011	140 000	MCKESSON CORPORATION	1/5/2010	8/30/2011	10,837 47	8,890 50	1,946 97
9/2/2011	170 000	UNILEVER PLC ADR	12/14/2009	8/30/2011	5,594 93	5,254 28	340 65
9/2/2011	250 000	LIMITED BRANDS INC	11/17/2009	8/30/2011	9,350 32	4,580 00	4,770 32
9/2/2011	130 000	MCKESSON CORPORATION	11/17/2009	8/30/2011	10,063 36	8,323 90	1,739 46
9/2/2011	230 000	NORFOLK SOUTHERN CORP	11/17/2009	8/30/2011	15,198 56	11,819 70	3,378 86
9/2/2011	990 000	BANK OF AMERICA CORP	8/28/2009	8/30/2011	8,189 12	17,691 30	(9,502 18)
9/2/2011	600 000	JP MORGAN CHASE & CO	8/28/2009	8/30/2011	22,452 76	25,613 64	(3,160 88)
9/2/2011	40 000	AMERIPRISE FINANCIAL INC	7/21/2009	8/30/2011	1,807 64	1,001 64	806 00
9/2/2011	205 000	APACHE CORP	7/21/2009	8/30/2011	21,057 60	15,817 68	5,239 92
9/2/2011	210 000	CIGNA CORP	7/21/2009	8/30/2011	9,607 73	5,138 70	4,469 03
9/2/2011	310 000	CONOCOPHILLIPS	7/21/2009	8/30/2011	20,705 12	13,454 00	7,251 12
9/2/2011	130 000	CUMMINS INC	7/21/2009	8/30/2011	11,666 23	5,181 80	6,484 43
9/2/2011	200 000	DANAHER CORP	7/21/2009	8/30/2011	8,812 22	6,385 00	2,427 22
9/2/2011	170 000	DU PONT (E I) DE NEMOURS	7/21/2009	8/30/2011	8,044 59	4,773 60	3,270 99
9/2/2011	360 000	EXXON MOBIL CORP	7/21/2009	8/30/2011	26,507 01	25,243 94	1,263 07
9/2/2011	200 000	HESS CORP	7/21/2009	8/30/2011	11,448 18	10,487 59	960 59
9/2/2011	460 000	MERCK & CO INC	7/21/2009	8/30/2011	14,808 03	12,203 80	2,604 23
9/2/2011	480 000	ORACLE CORP	7/21/2009	8/30/2011	13,339 90	10,560 00	2,779 90
9/2/2011	1,310 000	PFIZER INC	7/21/2009	8/30/2011	24,538 45	20,619 40	3,919 05
9/2/2011	120 000	PRAXAIR INC	7/21/2009	8/30/2011	11,619 61	8,784 75	2,834 86
9/2/2011	240 000	PROCTER & GAMBLE CO	7/21/2009	8/30/2011	15,134 58	13,255 38	1,879 20
9/2/2011	340 000	TYCO INTERNATIONAL LTD	7/21/2009	8/30/2011	14,045 81	9,883 43	4,162 38
9/2/2011	460 000	VALE SA-SP ADR	7/21/2009	8/30/2011	12,627 67	8,758 40	3,869 27
9/2/2011	110 000	AUTOLIV INC	6/10/2009	8/30/2011	5,945 60	3,455 38	2,490 22
9/2/2011	34 000	GOOGLE INC - CL A	8/5/2009	8/30/2011	18,302 42	15,046 34	3,256 08
9/2/2011	5,000 000	DIAGEO FINANCE BV 5 5% 4/01/13	4/30/2009	8/30/2011	5,367 05	5,173 75	193 30
9/2/2011	132 000	APPLE INC	7/8/2008	8/30/2011	51,242 99	23,358 81	27,884 18
9/2/2011	160 000	ALLIANCE DATA SYS CORP	5/29/2008	8/30/2011	14,688 03	9,717 47	4,970 56
9/2/2011	80 000	CHUBB CORP	11/21/2007	8/30/2011	4,910 46	4,168 73	741 73
9/2/2011	330 000	THERMO FISHER SCIENTIFIC INC	3/7/2007	8/30/2011	17,978 71	14,974 74	3,003 97
9/2/2011	690 000	AT&T INC	2/6/2007	8/30/2011	20,205 71	25,942 00	(5,736 29)
9/2/2011	130 000	CHUBB CORP	2/6/2007	8/30/2011	7,979 50	6,897 11	1,082 39
9/2/2011	290 000	HALLIBURTON CO	2/6/2007	8/30/2011	12,316 64	8,651 80	3,664 84
9/2/2011	390 000	OMNICOM GROUP INC	2/6/2007	8/30/2011	15,522 48	20,432 71	(4,910 23)
9/2/2011	40,000 000	DIAGEO FINANCE BV 5 5% 4/01/13	3/27/2006	8/30/2011	42,936 40	39,947 20	2,989 20
9/2/2011	340 000	TEXTRON INC	3/21/2006	8/30/2011	5,545 97	15,824 79	(10,278 82)
9/2/2011	170 000	TEXTRON INC	3/17/2006	8/30/2011	2,772 98	7,914 77	(5,141 79)
9/2/2011	290 000	HONEYWELL INTL INC	12/20/2004	8/30/2011	13,566 51	10,329 80	3,236 71
9/2/2011	220 000	NEWS CORP INC	12/20/2004	8/30/2011	3,768 97	4,182 20	(413 23)
9/2/2011	740 000	NEWS CORP INC	1/21/2004	8/30/2011	12,677 43	13,977 08	(1,299 65)
9/2/2011	1,440 000	GENERAL ELECTRIC COMPANY	7/28/2003	8/30/2011	22,912 83	41,047 20	(18,134 37)
9/13/2011	1,366 350	GECMC 2004-C3 A3 4 865% 7/10/39	2/2/2010	9/10/2011	1,366 35	1,404 24	(37 89)
9/13/2011	22,562 830	BSCMC 2004-PWR5 A3 4 565% 7/11/42	2/1/2010	9/13/2011	22,562 83	23,024 66	(461 83)
9/13/2011	1,171 160	GECMC 2004-C3 A3 4 865% 7/10/39	2/1/2010	9/10/2011	1,171 16	1,202 63	(31 47)
9/26/2011	29,383 740	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	9/15/2011	31,146 76	29,585 76	1,561 00
9/26/2011	82,822 930	FNMA POOL # AA8389 4 5% 6/01/39	6/11/2009	9/15/2011	88,051 13	81,563 65	6,487 48
9/15/2011	1,145 890	FHLMC GOLD A92821 5 0% 7/01/40	7/22/2010	9/15/2011	1,145 89	1,217 15	(71 26)
9/15/2011	759 870	FHLMC GOLD G04216 5 5% 12/01/37	7/21/2010	9/15/2011	759 87	818 28	(58 41)
9/15/2011	158 630	WBGMT 2003-C3 A1 4 037% 2/15/35	7/20/2010	9/15/2011	158 63	161 13	(2 50)
9/15/2011	2,988 340	FHLMC GOLD G05938 5 0% 1/01/36	7/19/2010	9/15/2011	2,988 34	3,170 91	(182 57)
9/15/2011	521 440	FHLMC GOLD G04219 5 5% 4/01/38	6/10/2010	9/15/2011	521 44	557 70	(36 26)
9/15/2011	516 310	FHLMC GOLD G05337 5 5% 12/01/38	6/10/2010	9/15/2011	516 31	554 55	(38 24)
9/15/2011	1,698 670	FHLMC GOLD A90393 5 0% 12/01/39	3/8/2010	9/15/2011	1,698 67	1,768 74	(70 07)
9/15/2011	11,367 390	HDMOT 2009-2 A3 2 62% 3/15/14	1/20/2010	9/15/2011	11,367 39	11,608 06	(240 67)
9/15/2011	488 940	FHLMC GOLD G30459 5 0% 5/01/29	10/16/2009	9/15/2011	488 94	514 61	(26 67)
9/15/2011	691 510	FHLMC GOLD G05669 6 5% 4/01/39	9/10/2009	9/15/2011	691 51	736 51	(45 00)

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REALIZED CAPITAL GAIN TRANSACTIONS

DATE	SHARES/PAR	DESCRIPTION	ACQUIRED	SOLD/RCD (TRADE DATE)	PROCEEDS	COST	GAIN/(LOSS)
9/15/2011	1,506 620	FHLMC GOLD G05580 6 5% 4/01/39	9/1/2009	9/15/2011	1,506 62	1,606 43	(99 81)
9/15/2011	182 590	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	9/15/2011	182 59	190 78	(8 19)
9/15/2011	1,436 370	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	9/15/2011	1,436 37	1,493 71	(57 34)
9/15/2011	403 400	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	9/15/2011	403 40	417 65	(14 25)
9/15/2011	912 350	FHLMC GOLD G04719 5 5% 1/01/38	9/30/2008	9/15/2011	912 35	914 92	(2 57)
9/15/2011	627 950	FHLMC GOLD C91186 5 0% 6/01/28	8/20/2008	9/15/2011	627 95	624 26	3 69
9/15/2011	492 790	FHLMC GOLD C91194 5 0% 7/01/28	8/20/2008	9/15/2011	492 79	489 92	2 87
9/15/2011	1,672 210	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	9/15/2011	1,672 21	1,691 48	(19 27)
9/15/2011	540 820	FHLMC GOLD A69852 5 5% 12/01/37	12/7/2007	9/15/2011	540 82	538 54	2 28
9/15/2011	316 010	GNMA POOL # 781830 5 0% 11/15/34	8/30/2007	9/15/2011	316 01	313 44	2 57
9/15/2011	497 410	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	9/15/2011	497 41	494 33	3 08
9/15/2011	233 550	GNMA POOL # 782105 5 0% 3/15/36	5/10/2007	9/15/2011	233 55	232 15	1 40
9/15/2011	2,053 830	HDMOT 2007-1 A4 5 21% 6/17/13	1/23/2007	9/15/2011	2,053 83	2,053 54	0 29
9/15/2011	512 370	FHLMC GOLD G11938 4 5% 3/01/21	3/14/2006	9/15/2011	512 37	513 29	(0 92)
9/19/2011	139 940	LBUS 2003-C7 A2 4 064% 9/15/27	1/29/2010	9/15/2011	139 94	140 77	(0 83)
9/19/2011	5,000 000	U S TREASURY NOTE 4 25% 8/15/13	12/11/2009	9/16/2011	5,385 34	5,471 70	(86 36)
9/19/2011	30,000 000	U S TREASURY NOTE 4 25% 8/15/13	12/11/2009	9/16/2011	32,322 56	32,830 18	(507 62)
9/19/2011	5,000 000	U S TREASURY NOTE 4 25% 8/15/13	4/23/2009	9/16/2011	5,385 33	5,540 25	(154 92)
9/19/2011	35,000 000	U S TREASURY NOTE 4 25% 8/15/13	1/22/2009	9/16/2011	37,697 34	39,518 67	(1,821 33)
9/19/2011	15,000 000	U S TREASURY NOTE 4 25% 8/15/13	8/1/2008	9/16/2011	16,161 28	15,706 10	455 18
9/19/2011	15,000 000	U S TREASURY NOTE 4 25% 8/15/13	6/5/2008	9/16/2011	16,161 27	15,664 45	496 82
9/23/2011	32,505 350	GNMA POOL # 782011 5 0% 12/15/35	5/10/2007	9/25/2011	35,430 83	32,305 51	3,125 32
9/26/2011	3,201 330	FNMA REMIC 2003-64 5 5% 3/25/30	5/20/2010	9/25/2011	3,201 33	3,353 39	(152 06)
9/26/2011	399 120	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	9/25/2011	399 12	425 81	(26 69)
9/26/2011	825 520	FNMA POOL # AC8596 4 0% 1/01/25	2/11/2010	9/25/2011	825 52	841 26	(15 74)
9/26/2011	2,392 780	FNMA POOL # AA7694 4 5% 7/01/24	11/10/2009	9/25/2011	2,392 78	2,488 12	(95 34)
9/26/2011	60 580	FNMA POOL # 981644 4 5% 6/01/23	10/14/2009	9/25/2011	60 58	62 91	(2 33)
9/26/2011	213 780	FNMA POOL # AC1520 4 0% 9/01/24	10/14/2009	9/25/2011	213 78	216 99	(3 21)
9/26/2011	1,282 600	FNMA POOL # 745948 6 5% 10/01/36	9/10/2009	9/25/2011	1,282 60	1,369 48	(86 88)
9/26/2011	645 040	FNMA POOL # 930924 4 5% 4/1/2039	9/1/2009	9/25/2011	645 04	649 47	(4 43)
9/26/2011	2,587 550	FNMA POOL # AA8389 4 5% 6/01/39	6/11/2009	9/25/2011	2,587 55	2,547 64	39 91
9/26/2011	326 110	FNMA POOL # 962301 4 5% 3/01/23	5/20/2009	9/25/2011	326 11	335 64	(9 53)
9/26/2011	540 550	FNMA POOL # 889668 6 0% 6/01/38	6/13/2008	9/25/2011	540 55	540 47	0 08
9/26/2011	656 570	FNMA POOL # 888967 6 0% 12/01/37	6/9/2008	9/25/2011	656 57	666 32	(9 75)
9/26/2011	767 740	FNMA POOL # 962003 5 5% 3/01/38	2/25/2008	9/25/2011	767 74	766 02	1 72
9/26/2011	835 330	FNMA POOL # 966608 5 5% 2/01/38	2/15/2008	9/25/2011	835 33	835 98	(0 65)
9/26/2011	1,716 180	FNMA POOL # 949294 6 0% 10/01/37	9/25/2007	9/25/2011	1,716 18	1,720 67	(4 49)
9/26/2011	160 250	FNMA POOL # 255364 6 0% 9/01/34	1/3/2007	9/25/2011	160 25	162 08	(1 83)
9/26/2011	480 760	FNMA POOL # 255364 6 0% 9/01/34	10/30/2006	9/25/2011	480 76	484 67	(3 91)
9/26/2011	360 730	FNMA POOL # 555528 6 0% 4/01/33	5/24/2006	9/25/2011	360 73	358 87	1 86
9/28/2011	13,653 600	FNMA POOL # AD0207 6 0% 10/01/38	4/26/2010	9/21/2011	15,014 69	14,566 69	448 00
9/28/2011	61,124 390	FHLMC GOLD G05580 6 5% 4/01/39	9/1/2009	9/21/2011	67,991 33	65,173 87	2,817 46
9/28/2011	6,283 770	FHLMC GOLD G05509 6 0% 6/01/39	8/6/2009	9/21/2011	6,900 36	6,565 55	334 81
9/28/2011	49,432 520	FHLMC GOLD G05509 6 0% 6/01/39	6/8/2009	9/21/2011	54,283 09	51,405 95	2,877 14
9/28/2011	8,870 520	FHLMC GOLD G04425 6 0% 5/01/38	2/9/2009	9/21/2011	9,740 94	9,183 77	557 17
9/28/2011	36,129 250	FHLMC GOLD A69290 6 0% 12/01/37	12/7/2007	9/21/2011	39,674 43	36,545 60	3,128 83
TOTAL LT GAIN/LOSS					10,255,696 36	9,984,190 92	271,505 46
TOTAL GAIN/LOSS					18,292,084 67	18 110,455 85	181,628 82

OSCHIN FAMILY FOUNDATION
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Fiscal year ending : September, 2011



Security Name	Quantity	Date Acquired	Date Sold	Total Cost	Adjusted Cost	Proceeds	G/(L) Amount	Holding Period
Short-Term Gain/Loss								
AEROFLEX HOLDING	200 000	11/19/10	12/8/10	2,700 00	2,700 00	3,293 94	593 94	Short
AMER INTL GP INC NEW	1,200 000	5/25/11	6/24/11	34,800 00	34,800 00	34,186 62	(613 38)	Short
AMYRIS INC	100 000	9/27/10	11/29/10	1,600 00	1,600 00	2,001 46	401 46	Short
APOLLO COML REAL EST FIN INC	1,100 000	9/16/10	12/16/10	17,528 39	17,528 39	17,961 09	432 70	Short
APPLE INC	500 000	3/15/11	3/22/11	172,401 00	172,401 00	170,496 37	(1,904 63)	Short
	500 000	3/15/11	3/22/11	172,401 00	172,401 00	170,496 38	(1,904 62)	Short
	500 000	3/16/11	3/22/11	166,814 00	166,814 00	170,496 37	3,682 37	Short
ARCH COAL INC	3,000 000	6/2/11	6/7/11	81,000 00	81,000 00	80,995 10	(4 90)	Short
	500 000	6/2/11	6/7/11	13,500 00	13,500 00	13,499 18	(0 82)	Short
BANK OF AMERICA CORP	1,000 000	4/25/11	6/24/11	12,550 25	12,550 25	10,699 80	(1,850 45)	Short
	5,000 000	4/25/11	6/24/11	62,749 75	62,749 75	53,497 72	(9,252 03)	Short
	4,000 000	5/9/11	6/24/11	49,082 00	49,082 00	42,798 35	(6,283 65)	Short
	4,000 000	5/13/11	6/24/11	48,366 00	48,366 00	42,798 35	(5,567 65)	Short
	5,000 000	5/16/11	6/24/11	60,602 00	60,602 00	53,497 94	(7,104 06)	Short
	5,000 000	6/8/11	6/24/11	53,851 00	53,851 00	53,497 94	(353 06)	Short
	5,000 000	6/17/11	6/24/11	53,750 50	53,750 50	53,497 93	(252 57)	Short
BANKUNITED INC	100 000	1/27/11	3/15/11	2,700 00	2,700 00	2,797 39	97 39	Short
BERKSHIRE HATHAWAY CL-B NEW	200 000	9/1/10	3/15/11	16,085 40	16,085 40	16,466 58	381 18	Short
BITAUTO HLDGS LTD SPON ADS	150 000	11/17/10	1/13/11	1,800 00	1,800 00	1,316 86	(483 14)	Short
	450 000	12/13/10	1/13/11	4,112 39	4,112 39	3,950 57	(161 82)	Short
BLACKROCK INC	1,000 000	11/8/10	11/10/10	163,000 00	163,000 00	168,306 55	5,306 55	Short
	1,000 000	11/8/10	11/10/10	163,000 00	163,000 00	168,306 55	5,306 55	Short
BOOZ ALLEN HAMILTON HLDG CL-A	125 000	11/16/10	12/8/10	2,125 00	2,125 00	2,325 21	200 21	Short
CAMPUS CREST CMNTYS INC COM	2,000 000	10/13/10	12/8/10	25,000 00	25,000 00	25,255 97	255 97	Short
CAPITAL ONE FINANCIAL CORP	450 000	7/14/11	9/14/11	22,500 00	22,500 00	19,358 38	(3,141 62)	Short
CHINA MING YANG WIND PWR GP	200 000	9/30/10	12/8/10	2,800 00	2,800 00	2,001 02	(798 98)	Short
CITIGROUP INC	100,000 000	12/6/10	12/8/10	435,000 00	435,000 00	453,986 27	18,986 27	Short
CLOUD PEAK ENERGY INC	1,250 000	12/15/10	1/4/11	24,375 00	24,375 00	28,945 75	4,570 75	Short
COBALT INTL ENERGY	450 000	4/11/11	6/7/11	6,300 00	6,300 00	5,539 11	(760 89)	Short
CON-WAY INC	300 000	5/13/10	11/29/10	10,500 00	10,500 00	10,033 78	(466 22)	Short
	500 000	9/1/10	11/29/10	13,575 95	13,575 95	16,722 96	3,147 01	Short
CORSITE REALTY CORP	800 000	9/22/10	1/13/11	12,800 00	12,800 00	11,394 60	(1,405 40)	Short
	1,200 000	12/13/10	1/13/11	15,983 04	15,983 04	17,091 91	1,108 87	Short
DIGITALGLOBE NEW	300 000	9/15/10	12/27/10	9,075 00	9,075 00	9,460 18	385 18	Short
E*TRADE FINANCIAL CORP NEW COM	2,000 000	4/25/11	6/7/11	32,900 00	32,900 00	27,917 46	(4,982 54)	Short
E-COMMERCE CHINA SPON ADS CL-A	100 000	12/7/10	12/9/10	1,600 00	1,600 00	3,134 39	1,534 39	Short
ENDEAVOUR INTERNATIONAL CORP	450 000	3/25/11	4/4/11	4,950 00	4,950 00	5,859 41	909 41	Short
ENERGY SEL SECT SPDR FD	1,500 000	8/29/11	9/16/11	100,817 70	100,817 70	101,375 25	557 55	Short
FEDERATED KAUFMANN A DIVIDEND REINVESTMENT	47 762	12/29/10	3/15/11	260 78	260 78	253 22	(7 56)	Short
FIFTH STREET FINANCE CORP COM	1,000 000	6/16/10	10/7/10	11,500 00	11,500 00	11,018 84	(481 16)	Short
	3,100 000	6/16/10	10/7/10	35,650 00	35,650 00	34,158 39	(1,491 61)	Short

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	2,050,000	8/9/10	10/7/10	21,613.00	21,613.00	22,588.61	975.61	Short	E - prc
	2,500,000	2/1/11	3/3/11	31,625.00	31,625.00	33,768.34	2,143.34	Short	
FIRST POTOMAC REALTY TRUST	300,000	11/10/10	6/7/11	4,650.00	4,650.00	4,726.22	76.22	Short	Th noi
FLEETCOR TECHNOLOGIES	100,000	12/14/10	1/6/11	2,300.00	2,300.00	3,038.44	738.44	Short	
FORD MOTOR CO NEW	20,000,000	2/23/11	3/16/11	296,006.00	296,006.00	291,388.38	(4,617.62)	Short	tax
	5,000,000	5/16/11	7/11/11	76,653.00	76,653.00	67,246.70	(9,406.30)	Short	
	5,000,000	5/16/11	7/11/11	76,653.00	76,653.00	67,246.71	(9,406.29)	Short	Ga the
	5,000,000	6/17/11	7/11/11	64,401.50	64,401.50	67,246.70	2,845.20	Short	
FRANKLIN MUTUAL GLB DISCOV A	6,581.112	2/7/11	8/31/11	199,999.99	199,999.99	183,086.47	(16,913.52)	Short	adj
	9,861.933	2/11/11	8/31/11	299,999.90	299,999.90	274,359.04	(25,640.86)	Short	
FRANKLIN NATURAL RESOURCES A	4,730.369	2/22/11	5/5/11	199,999.95	199,999.95	194,139.07	(5,860.88)	Short	Fo mo
	142.806	2/23/11	5/5/11	6,107.81	6,107.81	5,860.93	(246.88)	Short	
	2,775.003	2/23/11	9/14/11	118,686.85	118,686.85	100,000.00	(18,686.85)	Short	Wi mu
	310.525	2/23/11	9/28/11	13,281.15	13,281.15	9,591.50	(3,689.65)	Short	
	2,228.164	4/4/11	9/28/11	99,999.98	99,999.98	68,823.53	(31,176.45)	Short	We suc Ga
	2,688.895	8/11/11	9/28/11	99,999.98	99,999.98	83,054.59	(16,945.39)	Short	
FRESH MARKET INC THE	150,000	11/4/10	11/10/10	3,300.00	3,300.00	4,957.67	1,657.67	Short	Fo fir
FXCM INC-A	100,000	12/1/10	7/6/11	1,400.00	1,400.00	1,077.96	(322.04)	Short	
	2,900,000	6/7/11	7/6/11	29,296.00	29,296.00	31,260.81	1,964.81	Short	Fo fir
GENERAL MTRS CO	5,000,000	11/18/10	12/2/10	165,000.00	165,000.00	172,897.57	7,897.57	Short	
GOLDMAN SACHS GRW OPPORT C	6,052.951	11/12/09	11/1/10	99,999.96	99,999.96	116,337.72	16,337.76	Short	Fo fir
	11,883.229	2/11/10	11/1/10	199,999.97	199,999.97	228,395.66	28,395.69	Short	
GOLDMAN SACHS SMALL MD CP GR C	26,155.795	11/1/10	5/5/11	344,733.38	344,733.38	387,890.18	43,156.80	Short	Fo fir
DIVIDEND REINVESTMENT	67.488	12/8/10	5/5/11	932.69	932.69	1,001.37	68.68	Short	
DIVIDEND REINVESTMENT	975.726	12/8/10	5/5/11	13,484.52	13,484.52	14,470.01	985.49	Short	Fo fir
GREEN DOT CORP CL A	150,000	12/7/10	1/13/11	9,150.00	9,150.00	8,831.49	(318.51)	Short	
	350,000	12/13/10	1/13/11	19,301.99	19,301.99	20,606.81	1,304.82	Short	Fo fir
GULF POWER CO 5 3/4 6-01-51	10,000,000	5/12/11	5/24/11	250,000.00	250,000.00	248,258.64	(1,741.36)	Short	
HENDERSON EUROPEAN FOCUS A	384.281	12/29/10	5/24/11	10,752.17	10,752.17	11,551.48	799.31	Short	Fo fir
DIVIDEND REINVESTMENT	2,691.298	2/8/11	5/24/11	81,788.52	81,788.52	80,900.55	(887.97)	Short	
	8,067.769	2/8/11	8/11/11	245,179.42	245,179.42	200,000.00	(45,179.42)	Short	Fo fir
	5,693.714	2/8/11	9/20/11	173,031.91	173,031.91	134,656.34	(38,375.57)	Short	
	10,135.135	3/10/11	9/20/11	300,000.00	300,000.00	239,695.94	(60,304.06)	Short	Fo fir
	1,084.470	3/15/11	9/20/11	30,885.69	30,885.69	25,647.72	(5,237.97)	Short	
HENDERSON EUROPEAN FOCUS C	46.485	12/29/10	6/22/11	1,236.49	1,236.49	1,277.86	41.37	Short	Fo fir
DIVIDEND REINVESTMENT	23,809.524	10/14/10	2/8/11	431,666.67	431,666.67	500,000.00	68,333.33	Short	
HENDERSON GLOBAL TECHNOLOGY A	3,769.075	10/14/10	9/13/11	68,333.33	68,333.33	69,464.01	1,130.68	Short	Fo fir
	4,369.829	12/10/10	9/13/11	85,998.19	85,998.19	80,535.99	(5,462.20)	Short	
	13,881.177	12/10/10	9/28/11	273,181.42	273,181.42	250,000.00	(23,181.42)	Short	Fo fir
HENDERSON INTL OPPORTUNITIES A	170.388	12/29/09	12/10/10	3,429.91	3,429.91	3,590.08	160.17	Short	
DIVIDEND REINVESTMENT	16,583.748	6/29/10	12/10/10	299,999.84	299,999.84	349,419.57	49,419.73	Short	Fo fir
ING VALUE CHOICE C	86.476	12/16/10	7/13/11	1,470.10	1,470.10	1,529.89	59.79	Short	
DIVIDEND REINVESTMENT	3,100,000	10/7/10	12/9/10	64,325.00	64,325.00	71,141.69	6,816.69	Short	Fo fir
INVESCO MORTGAGE CAPITAL	1,250,000	10/7/10	12/9/10	25,937.50	25,937.50	28,686.16	2,748.66	Short	
INVESCO VK SMALL CAP VALUE A	3,817.466	10/6/10	8/16/11	64,555.14	64,555.14	59,395.58	(5,159.56)	Short	Fo fir
JANUS OVERSEAS A	5,019.072	10/14/10	6/15/11	249,999.98	249,999.98	225,873.30	(24,126.68)	Short	
DIVIDEND REINVESTMENT	5,074.082	11/1/10	6/15/11	249,999.97	249,999.97	228,348.91	(21,651.06)	Short	Fo fir
	30.925	12/22/10	6/15/11	1,553.37	1,553.37	1,391.74	(161.63)	Short	
JP MORGAN VALUE ADVANTAGE A	14,585.764	9/24/10	9/1/11	240,373.39	240,373.39	250,000.00	9,626.61	Short	Fo fir
LORD ABBETT DEV GROWTH FD A	5,257.624	10/28/10	1/20/11	100,000.01	100,000.01	112,039.91	12,039.90	Short	
	5,065.856	11/4/10	1/20/11	100,000.00	100,000.00	107,953.34	7,953.34	Short	Fo fir
	3,754.418	12/2/10	1/20/11	77,904.17	77,904.17	80,006.75	2,102.58	Short	
LORD ABBETT FUNDAMENTAL EQ A	20,336.862	10/21/10	9/19/11	240,381.71	240,381.71	241,398.55	1,016.84	Short	Fo fir
LPL INVT HLDGS INC	200,000	11/18/10	12/7/10	6,000.00	6,000.00	7,148.87	1,148.87	Short	
M&T BANK CORP	3,400,000	10/6/10	11/5/10	263,500.00	263,500.00	282,572.74	19,072.74	Short	Fo fir
	600,000	10/6/10	11/5/10	46,500.00	46,500.00	49,985.15	3,485.15	Short	
MELCO CROWN ENTERTAINMENT ADR	6,000,000	1/15/10	12/21/10	22,202.58	22,202.58	37,617.56	15,414.98	Short	Fo fir
	14,000,000	1/21/10	12/21/10	51,523.08	51,523.08	87,774.30	36,251.22	Short	
	5,900,000	1/21/10	1/13/11	21,713.30	21,713.30	43,303.04	21,589.74	Short	Fo fir
	4,100,000	1/21/10	1/13/11	15,088.90	15,088.90	30,134.48	15,045.58	Short	
	10,000,000	2/9/10	1/13/11	36,103.50	36,103.50	73,394.97	37,291.47	Short	Fo fir
	15,000,000	7/1/10	2/22/11	54,456.00	54,456.00	111,294.85	56,838.85	Short	
	15,000,000	12/9/10	3/21/11	87,756.00	87,756.00	107,543.42	19,787.42	Short	Fo fir
	5,000,000	12/13/10	3/21/11	29,153.25	29,153.25	35,847.81	6,694.56	Short	
	3,000,000	12/13/10	4/5/11	17,491.95	17,491.95	25,228.31	7,736.36	Short	Fo fir
	12,000,000	2/9/11	4/5/11	82,923.60	82,923.60	100,913.25	17,989.65	Short	

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	8,000 000	2/9/11	5/19/11	55,282 40	55,282 40	84,795 96	29,513 56	Short
	2,000 000	2/23/11	5/19/11	13,361 20	13,361 20	21,198 99	7,837 79	Short
	10,000 000	2/23/11	5/19/11	69,300 00	69,300 00	105,994 96	36,694 96	Short
	8,000 000	2/23/11	6/2/11	53,444 80	53,444 80	92,687 01	39,242 21	Short
	10,000 000	5/16/11	6/2/11	101,400 00	101,400 00	115,858 77	14,458 77	Short
	2,000 000	5/16/11	6/2/11	19,820 40	19,820 40	23,171 75	3,351 35	Short
	5,000 000	5/16/11	6/28/11	49,551 00	49,551 00	59,197 35	9,646 35	Short
	3,000 000	5/16/11	7/8/11	29,730 60	29,730 60	41,505 10	11,774 50	Short
	10,000 000	5/17/11	7/8/11	95,406 00	95,406 00	138,350 33	42,944 33	Short
	2,000 000	6/10/11	7/8/11	20,840 40	20,840 40	27,670 07	6,829 67	Short
	10,000 000	6/10/11	8/24/11	104,202 00	104,202 00	126,597 55	22,395 55	Short
	8,000 000	6/10/11	8/24/11	83,361 60	83,361 60	99,922 07	16,560 47	Short
	10,000 000	8/4/11	8/24/11	139,765 44	139,765 44	124,902 09	(14,863 35)	Short
	2,000 000	8/4/11	8/24/11	27,953 76	27,953 76	24,981 02	(2,972 74)	Short
	6,000 000	8/4/11	8/29/11	83,859 60	83,859 60	73,494 98	(10,364 62)	Short
	2,000 000	8/4/11	8/29/11	26,497 40	26,497 40	24,498 33	(1,999 07)	Short
	2,000 000	8/4/11	8/29/11	27,953 20	27,953 20	24,498 32	(3,454 88)	Short
	2,000 000	8/4/11	8/30/11	26,497 40	26,497 40	26,119 40	(378 00)	Short
	6,000 000	8/4/11	8/30/11	79,492 20	79,492 20	78,358 18	(1,134 02)	Short
	5,000 000	8/4/11	9/6/11	66,243 50	66,243 50	60,164 83	(6,078 67)	Short
	5,000 000	8/4/11	9/6/11	66,243 50	66,243 50	60,164 84	(6,078 66)	Short
	2,000 000	8/5/11	9/7/11	25,508 60	25,508 60	25,402 51	(106 09)	Short
	2,000 000	8/5/11	9/7/11	25,508 60	25,508 60	25,402 51	(106 09)	Short
	6,000 000	8/5/11	9/7/11	76,525 80	76,525 80	76,207 53	(318 27)	Short
	5,000 000	8/8/11	9/7/11	58,234 50	58,234 50	63,506 27	5,271 77	Short
METLIFE INCORPORATED	500 000	3/3/11	3/17/11	21,625 00	21,625 00	21,244 59	(380 41)	Short
MFA FINANCIAL INC	5,000 000	3/8/11	4/5/11	41,000 00	41,000 00	40,645 71	(354 29)	Short
MFS NEW DISCOVERY A	9,426 848	5/6/11	9/19/11	249,999 91	249,999 91	205,316 66	(44,683 25)	Short
	7,665 772	6/1/11	9/19/11	199,999 99	199,999 99	166,960 60	(33,039 39)	Short
NISOURCE INC	200 000	9/8/10	10/1/10	3,300 00	3,300 00	3,492 40	192 40	Short
OPPENHEIMER INTL BOND FD CL A								
DIVIDEND REINVESTMENT	0 403	6/30/10	6/15/11	2 50	2 50	2 68	0 18	Short
DIVIDEND REINVESTMENT	0 374	7/30/10	6/15/11	2 43	2 43	2 49	0 06	Short
DIVIDEND REINVESTMENT	0 401	8/31/10	6/15/11	2 62	2 62	2 67	0 05	Short
DIVIDEND REINVESTMENT	0 374	9/30/10	6/15/11	2 54	2 54	2 49	(0 05)	Short
DIVIDEND REINVESTMENT	0 410	10/29/10	6/15/11	2 83	2 83	2 73	(0 10)	Short
DIVIDEND REINVESTMENT	0 402	11/30/10	6/15/11	2 60	2 60	2 68	0 08	Short
DIVIDEND REINVESTMENT	0 461	12/30/10	6/15/11	3 01	3 01	3 07	0 06	Short
DIVIDEND REINVESTMENT	1 123	12/30/10	6/15/11	7 33	7 33	7 48	0 15	Short
DIVIDEND REINVESTMENT	0 404	1/31/11	6/15/11	2 61	2 61	2 69	0 08	Short
DIVIDEND REINVESTMENT	0 356	2/28/11	6/15/11	2 31	2 31	2 37	0 06	Short
DIVIDEND REINVESTMENT	0 385	3/31/11	6/15/11	2 52	2 52	2 56	0 04	Short
DIVIDEND REINVESTMENT	0 381	4/29/11	6/15/11	2 59	2 59	2 54	(0 05)	Short
DIVIDEND REINVESTMENT	0 368	5/31/11	6/15/11	2 47	2 47	2 47	0 00	Short
PENNANTPARK INVESTMENT CORP	3,200 000	2/8/11	3/3/11	39,680 00	39,680 00	40,633 21	953 21	Short
PIMCO FUNDAMENTAL INDXPIS TR A	13,686 131	9/24/10	8/5/11	75,000 00	75,000 00	69,935 99	(5,064 01)	Short
	13,321 492	10/6/10	8/5/11	75,000 00	75,000 00	68,072 69	(6,927 31)	Short
	31,700 792	10/7/10	8/5/11	178,475 46	178,475 46	161,991 32	(16,484 14)	Short
	30,466 171	10/7/10	9/2/11	171,524 54	171,524 54	152,026 19	(19,498 35)	Short
	29,654 069	10/8/10	9/2/11	168,435 11	168,435 11	147,873 81	(20,461 30)	Short
	14,360 016	10/8/10	9/9/11	81,564 89	81,564 89	70,651 14	(10,913 75)	Short
	34,904 014	10/28/10	9/9/11	200,000 00	200,000 00	171,727 40	(28,272 60)	Short
DIVIDEND REINVESTMENT	8,403 361	12/13/10	9/9/11	50,000 00	50,000 00	41,344 45	(8,655 55)	Short
DIVIDEND REINVESTMENT	3,308 219	12/31/10	9/9/11	18,228 25	18,228 25	16,277 01	(1,951 24)	Short
	15,313 556	12/31/10	9/20/11	84,377 54	84,377 54	77,180 32	(7,197 22)	Short
	64,051 523	1/5/11	9/20/11	357,407 50	357,407 50	322,819 68	(34,587 82)	Short
PPL CORPORATION	450 000	4/11/11	5/13/11	11,385 00	11,385 00	12,527 42	1,142 42	Short
PROLOGIS	1,500 000	10/26/10	11/9/10	18,450 00	18,450 00	20,967 54	2,517 54	Short
PROSHARES ULTRASHORT YEN	19,400 000	3/17/11	3/21/11	287,306 24	287,306 24	299,330 23	12,023 99	Short
	600 000	3/17/11	3/21/11	8,885 76	8,885 76	9,275 82	390 06	Short
QLIK TECHNOLOGIES	2,000 000	12/2/10	12/23/10	46,000 00	46,000 00	52,993 10	6,993 10	Short
RDA MICROELECTR-SPON ADR	200 000	11/10/10	11/29/10	1,800 00	1,800 00	3,278 94	1,478 94	Short
SANDRIDGE ENERGY INC	10,000 000	5/24/11	8/10/11	103,706 00	103,706 00	70,546 64	(33,159 36)	Short
	10,000 000	6/2/11	8/10/11	109,380 00	109,380 00	70,546 64	(38,833 36)	Short
SENIOR HSG PPTY TR SBI	500 000	12/10/10	2/1/11	10,250 00	10,250 00	11,080 73	830 73	Short
SENSATA TECHNOLOGIES	350 000	11/12/10	11/29/10	8,435 00	8,435 00	9,904 08	1,469 08	Short
	300 000	2/18/11	6/17/11	9,945 00	9,945 00	10,098 76	153 76	Short
SOLAR CAPITAL LTD	200 000	11/5/10	1/13/11	4,440 00	4,440 00	4,902 91	462 91	Short
SPANSION INC COM CL A NEW	200 000	11/3/10	12/27/10	3,400 00	3,400 00	4,018 93	618 93	Short
SYNOVUS FINCL	20,000 000	2/23/11	9/21/11	53,606 00	53,606 00	26,196 06	(27,409 94)	Short
	15,000 000	6/13/11	9/21/11	32,106 00	32,106 00	19,647 05	(12,458 95)	Short
TARGA RESOURCES CP	400 000	12/6/10	12/8/10	8,800 00	8,800 00	9,981 79	1,181 79	Short
TERNIUM S A ADR	200 000	2/9/11	3/21/11	7,200 00	7,200 00	7,013 88	(186 12)	Short
	200 000	3/15/11	3/21/11	6,844 10	6,844 10	7,013 88	169 78	Short
	200 000	3/15/11	3/21/11	6,844 10	6,844 10	7,013 89	169 79	Short
TRANSOCEAN LTD	4,000 000	10/12/10	10/19/10	257,187 20	257,187 20	266,751 08	9,563 88	Short

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TRAVELCENTERS AMER LLC	5,000 000	5/24/11	7/6/11	28,450 00	28,450 00	28,047 79	(402 21)	Short
	7,000 000	5/24/11	7/6/11	37,649 90	37,649 90	39,266 91	1,617 01	Short
	1,000 000	6/7/11	7/6/11	4,902 50	4,902 50	5,609 56	707 06	Short
	5,000 000	6/7/11	7/6/11	24,512 50	24,512 50	28,047 79	3,535 29	Short
UIL HLDGS CORP	900 000	9/16/10	10/6/10	23,175 00	23,175 00	25,708 18	2,533 18	Short
VAN ECK INT'L INV GOLD FD A	12,462 612	7/19/10	10/7/10	250,000 00	250,000 00	317,671 98	67,671 98	Short
WABASH NATL CORP	2,500 000	9/14/10	10/1/10	16,875 00	16,875 00	20,170 91	3,295 91	Short
	1,500 000	9/14/10	10/1/10	10,125 00	10,125 00	12,102 54	1,977 54	Short
WARNER CHILCOTT PLC IRELAND A	500 000	3/11/11	5/13/11	11,625 00	11,625 00	12,819 95	1,194 95	Short
WESTPORT INNOVATIONS INC NEW	200 000	11/9/10	3/31/11	3,500 00	3,500 00	4,320 81	820 81	Short
YAHOO INC	12,000 000	10/14/10	3/16/11	191,377 20	191,377 20	195,035 84	3,658 64	Short
	10,000 000	5/13/11	5/19/11	160,603 00	160,603 00	162,490 87	1,887 87	Short
	10,000 000	5/13/11	6/13/11	160,603 00	160,603 00	152,291 06	(8,311 94)	Short
YPF SOCIEDAD ADS REP 1 CL-D SH	700 000	3/23/11	4/4/11	28,700 00	28,700 00	31,059 40	2,359 40	Short

Sub Total

14,416,786 78 14,416,786 78 14,540,822 14 124,035 36

Long-Term Gain/Loss

ALLIANZ RCM TECHNOLOGY A	1,705 902	6/5/09	9/14/11	49,999 99	49,999 99	77,260 28	27,260 29	Long
	502 091	7/23/09	9/14/11	15,611 10	15,611 10	22,739 72	7,128 62	Long
BLACKROCK ALL CP ENERGY RES A	6,877 579	6/22/10	9/16/11	91,265 47	91,265 47	100,000 00	8,734 53	Long
COLUMBIA SELIGMAN COMM&INFO C	8,756 384	9/8/09	7/13/11	249,999 93	249,999 93	331,254 01	81,254 08	Long
	3,366 827	10/7/09	7/13/11	99,999 98	99,999 98	127,367 07	27,367 09	Long
	3,208 045	2/11/10	7/13/11	99,999 99	99,999 99	121,360 34	21,360 35	Long
	3,156 400	2/25/10	7/13/11	99,999 99	99,999 99	119,406 61	19,406 62	Long
FEDERATED KAUFMANN A	2,752 425	11/15/07	3/15/11	16,789 52 E	16,789 52	14,587 82	(2,201 70)	Long
DIVIDEND REINVESTMENT	4,994 876	11/15/07	3/15/11	30,468 24 E	30,468 24	26,472 79	(3,995 45)	Long
	14 041	12/29/09	3/15/11	65 85	65 85	74 42	8 57	Long
FRANKLIN BIOTECH DISCOVERY A	2,048 907	7/31/08	2/23/11	133,814 12 E	133,814 12	138,075 84	4,261 72	Long
GOLDMAN SACHS SMALL MD CP GR C	9,008 536	11/12/09	5/5/11	99,999 97	99,999 97	133,596 50	33,596 53	Long
	8,872 649	12/2/09	5/5/11	99,999 99	99,999 99	131,581 30	31,581 31	Long
	8,657 554	12/15/09	5/5/11	99,999 94	99,999 94	128,391 44	28,391 50	Long
HENDERSON EUROPEAN FOCUS A	13,557 712	1/4/10	5/24/11	339,213 82	339,213 82	407,544 69	68,330 87	Long
DIVIDEND REINVESTMENT	0 109	1/5/10	5/24/11	2 74	2 74	3 28	0 54	Long
HENDERSON EUROPEAN FOCUS C	1,686 666	4/14/08	6/22/11	50,718 05 E	50,718 05	46,366 45	(4,351 60)	Long
	2 473	5/1/08	6/22/11	76 38 E	76 38	67 98	(8 40)	Long
	271 480	12/8/08	6/22/11	2,885 81 E	2,885 81	7,462 99	4,577 18	Long
DIVIDEND REINVESTMENT	63 117	12/8/08	6/22/11	670 93 E	670 93	1,735 09	1,064 16	Long
	0 432	12/8/08	6/22/11	4 59 E	4 59	11 88	7 29	Long
DIVIDEND REINVESTMENT	49 929	12/29/09	6/22/11	1,155 35	1,155 35	1,372 55	217 20	Long
HENDERSON INTL OPPORTUNITIES A	3,407 659	7/29/09	10/14/10	62,738 27	62,738 27	71,117 84	8,379 57	Long
	7,982 690	8/7/09	10/14/10	149,999 93	149,999 93	166,598 74	16,598 81	Long
	5,167 687	8/25/09	10/14/10	99,999 96	99,999 96	107,849 63	7,849 67	Long
	7,396 191	9/18/09	10/14/10	149,999 93	149,999 93	154,358 51	4,358 58	Long
	3 607	10/1/09	10/14/10	70 30	70 30	75 28	4 98	Long
	5,126 960	10/1/09	12/10/10	99,929 68	99,929 68	108,025 05	8,095 37	Long
	4,933 140	11/11/09	12/10/10	99,999 98	99,999 98	103,941 26	3,941 28	Long
	12,369 854	11/25/09	12/10/10	249,999 94	249,999 94	260,632 82	10,632 88	Long
ING VALUE CHOICE C	6,775 068	6/22/10	7/13/11	99,999 94	99,999 94	119,850 89	19,850 95	Long
	7,002 801	6/30/10	7/13/11	100,000 00	100,000 00	123,879 48	23,879 48	Long
INVESCO VK SMALL CAP VALUE A	17,197 330	11/20/09	8/16/11	249,999 99	249,999 99	267,569 99	17,570 00	Long
	6,735 797	12/7/09	8/16/11	99,999 98	99,999 98	104,800 99	4,801 01	Long
DIVIDEND REINVESTMENT	81 306	12/15/09	8/16/11	1,208 10	1,208 10	1,265 02	56 92	Long
	11,988 301	3/10/10	8/16/11	199,999 99	199,999 99	186,523 70	(13,476 29)	Long
	5,843 674	3/23/10	8/16/11	99,999 99	99,999 99	90,920 61	(9,079 38)	Long
	5,762 688	4/6/10	8/16/11	99,999 98	99,999 98	89,660 57	(10,339 41)	Long
	12,845 683	7/19/10	8/16/11	199,999 96	199,999 96	199,863 54	(136 42)	Long
JANUS OVERSEAS A	3,272 137	3/22/10	4/21/11	150,000 00	150,000 00	165,831 87	15,831 87	Long
	2,153 203	3/29/10	4/21/11	99,999 98	99,999 98	109,124 31	9,124 33	Long
	2,142 133	4/1/10	4/21/11	100,000 00	100,000 00	108,563 28	8,563 28	Long
	2,298 352	4/5/10	4/21/11	108,114 46	108,114 46	116,480 54	8,366 08	Long
	890 424	4/5/10	5/4/11	41,885 54	41,885 54	44,067 08	2,181 54	Long
	9,212 627	4/29/10	5/4/11	421,569 81	421,569 81	455,932 92	34,363 11	Long
	1,713 946	4/29/10	6/15/11	78,430 17	78,430 17	77,132 71	(1,297 46)	Long
JOHN HANCOCK DISCIPLND VAL A	5,426 918	8/7/09	5/16/11	58,991 20	58,991 20	75,000 00	16,008 80	Long
	32,921 811	8/7/09	9/7/11	357,863 71	357,863 71	400,000 00	42,136 29	Long
	7,648 948	8/7/09	9/9/11	83,144 91	83,144 91	89,033 68	5,888 77	Long
	9,533 183	9/18/09	9/9/11	109,729 80	109,729 80	110,966 32	1,236 52	Long
LORD ABBETT FUNDAMENTAL EQ A	8,333 333	6/22/10	9/7/11	92,000 00	92,000 00	100,000 00	8,000 00	Long
	724 638	6/22/10	9/19/11	8,000 00	8,000 00	8,601 45	601 45	Long
MELCO CROWN ENTERTAINMENT ADR	5,000 000	2/9/10	2/22/11	18,051 75	18,051 75	37,098 28	19,046 53	Long

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MSIF OPPORTUNITY PTF H	102,059 871	6/5/09	3/10/11	999,999 97	999,999 97	1,541,104 05	541,104 08	Long
	23,281 448	8/4/09	3/10/11	249,999 91	249,999 91	351,549 87	101,549 96	Long
OPPENHEIMER INTL BOND FD CL A								
DIVIDEND REINVESTMENT	102 576	4/30/08	6/15/11	680 08 E	680 08	683 16	3 08	Long
DIVIDEND REINVESTMENT	0 368	5/30/08	6/15/11	2 41 E	2 41	2 45	0 04	Long
DIVIDEND REINVESTMENT	0 342	6/30/08	6/15/11	2 21 E	2 21	2 28	0 07	Long
DIVIDEND REINVESTMENT	0 364	7/31/08	6/15/11	2 36 E	2 36	2 42	0 06	Long
DIVIDEND REINVESTMENT	0 371	8/29/08	6/15/11	2 34 E	2 34	2 47	0 13	Long
DIVIDEND REINVESTMENT	0 352	9/30/08	6/15/11	2 10 E	2 10	2 34	0 24	Long
DIVIDEND REINVESTMENT	0 415	10/31/08	6/15/11	2 30 E	2 30	2 76	0 46	Long
DIVIDEND REINVESTMENT	0 335	11/28/08	6/15/11	1 90 E	1 90	2 23	0 33	Long
DIVIDEND REINVESTMENT	0 392	12/30/08	6/15/11	2 32 E	2 32	2 61	0 29	Long
DIVIDEND REINVESTMENT	2 125	12/30/08	6/15/11	12 58 E	12 58	14 15	1 57	Long
DIVIDEND REINVESTMENT	0 409	12/30/08	6/15/11	2 42 E	2 42	2 72	0 30	Long
DIVIDEND REINVESTMENT	0 232	1/30/09	6/15/11	1 32 E	1 32	1 55	0 23	Long
DIVIDEND REINVESTMENT	0 253	2/27/09	6/15/11	1 38 E	1 38	1 68	0 30	Long
DIVIDEND REINVESTMENT	0 378	3/31/09	6/15/11	2 12 E	2 12	2 52	0 40	Long
DIVIDEND REINVESTMENT	0 384	4/30/09	6/15/11	2 20	2 20	2 56	0 36	Long
DIVIDEND REINVESTMENT	0 360	5/29/09	6/15/11	2 18	2 18	2 40	0 22	Long
DIVIDEND REINVESTMENT	0 378	6/30/09	6/15/11	2 29	2 29	2 52	0 23	Long
DIVIDEND REINVESTMENT	0 390	7/31/09	6/15/11	2 42	2 42	2 60	0 18	Long
DIVIDEND REINVESTMENT	0 353	8/31/09	6/15/11	2 23	2 23	2 35	0 12	Long
DIVIDEND REINVESTMENT	0 338	9/30/09	6/15/11	2 21	2 21	2 25	0 04	Long
DIVIDEND REINVESTMENT	0 378	10/30/09	6/15/11	2 47	2 47	2 52	0 05	Long
DIVIDEND REINVESTMENT	0 327	11/30/09	6/15/11	2 19	2 19	2 18	(0 01)	Long
DIVIDEND REINVESTMENT	0 374	12/30/09	6/15/11	2 39	2 39	2 49	0 10	Long
DIVIDEND REINVESTMENT	0 814	12/30/09	6/15/11	5 20	5 20	5 42	0 22	Long
DIVIDEND REINVESTMENT	0 375	1/29/10	6/15/11	2 38	2 38	2 50	0 12	Long
DIVIDEND REINVESTMENT	0 347	2/26/10	6/15/11	2 21	2 21	2 31	0 10	Long
DIVIDEND REINVESTMENT	0 409	3/31/10	6/15/11	2 63	2 63	2 72	0 09	Long
DIVIDEND REINVESTMENT	0 433	4/30/10	6/15/11	2 79	2 79	2 88	0 09	Long
DIVIDEND REINVESTMENT	0 407	5/28/10	6/15/11	2 50	2 50	2 71	0 21	Long
TEMPLETON EMRG MKTS SM CAP A	14,084 510	7/15/09	2/7/11	99,926 78	99,926 78	174,225 25	74,298 47	Long
	264 067	7/27/09	2/7/11	2,050 43	2,050 43	3,266 51	1,216 08	Long
	1,819 572	7/29/09	2/7/11	14,001 97	14,001 97	22,508 24	8,506 27	Long
	11,166 759	7/29/09	2/11/11	85,930 44	85,930 44	135,787 68	49,857 24	Long
	13,504 294	8/7/09	2/11/11	107,292 70	107,292 70	164,212 32	56,919 62	Long
	5,362 970	8/7/09	7/27/11	42,609 23	42,609 23	65,360 07	22,750 84	Long
	11,667 999	11/2/09	7/27/11	99,939 33	99,939 33	142,201 29	42,261 96	Long
	10,810 243	12/3/09	7/27/11	99,943 83	99,943 83	131,747 57	31,803 74	Long
DIVIDEND REINVESTMENT	308 008	12/10/09	7/27/11	2,809 03	2,809 03	3,753 78	944 75	Long
	9,550 597	3/24/10	7/27/11	99,999 91	99,999 91	116,395 90	16,395 99	Long
	9,124 088	4/29/10	7/27/11	99,999 91	99,999 91	111,197 91	11,198 00	Long
	10,101 010	6/14/10	7/27/11	100,000 00	100,000 00	123,104 49	23,104 49	Long
VAN ECK GLOB HARD ASSETS A	703 670	8/11/09	5/5/11	25,101 66	25,101 66	36,724 53	11,622 87	Long
	3,128 482	9/30/09	5/5/11	123,171 56	123,171 56	163,275 47	40,103 91	Long
Sub Total				7,628,001.79	7,628,001.79	9,278,680.09	1,650,678.30	
GRAND TOTAL				22,044,788 57	22,044,788 57	23,819,502.23	1,774,713.66	

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Fiscal year ending September, 2011



Security Name	Quantity	Date Acquired	Date Sold	Total Cost	Adjusted Cost	Proceeds	G/(L) Amount	Holding Period
Short-Term Gain/Loss								
AMERICAN AXLE 7 7/8 3-01-17	350,000 000	8/23/10	1/5/11	334,687 50	334,687 50	357,875 00	23,187 50	Short
BANK OF AMERICA 8 20% SER H	10,000 000	10/18/10	11/16/10	251,503 00	251,503 00	251,499 74	(3 26)	Short
	10,000 000	10/18/10	12/15/10	251,503 00	251,503 00	250,189 76	(1,313 24)	Short
BARCLAYS BANK PLC 5 140 10-14-20	500,000 000	2/2/11	5/20/11	467,000 00	467,000 00	488,620 00	21,620 00	Short
BB&T CAPITAL TR 6 3/4 6-07-36	50,000 000	12/15/10	9/28/11	49,381 00	49,381 00	49,244 00	(137 00)	Short
BB&T CAPTL TR VII 8 100 11-01-64	43 000	10/22/09	10/1/10	1,000 00	1,075 00	1,175 86	100 86	Short
	117 000	10/22/09	10/1/10	2,750 00	2,925 00	3,199 44	274 44	Short
	400 000	10/22/09	10/1/10	10,000 00	10,000 00	10,932 25	932 25	Short
	20 000	10/22/09	10/1/10	500 00	500 00	546 91	46 91	Short
BNSF FUNDING TRST 6 613 12-15-55	350,000 000	8/11/10	10/1/10	351,750 00	351,749 10	348,250 00	(3,499 10)	Short
CALIF ST GO BE 7 700 11-01-30	500,000 000	12/15/10	8/9/11	510,170 00	509,701 94	559,375 00	49,673 06	Short
CHESAPEAKE ENERGY 6 7/8 8-15-18	500,000 000	8/10/10	10/28/10	506,250 00	506,124 08	529,375 00	23,250 92	Short
CIT GROUP INC 7 000 5-01-13	191,995 000	7/7/10	1/4/11	190,075 05	190,075 05	195,834 90	5,759 85	Short
	13,784 410	7/7/10	1/31/11	0 00	13,646 57	13,784 41	137 84	Short
	275 690	7/7/10	1/31/11	0 00	272 93	275 69	2 76	Short
	13,784 410	7/7/10	3/31/11	0 00	13,646 57	13,784 41	137 84	Short
	275 690	7/7/10	3/31/11	0 00	272 93	275 69	2 76	Short
	58,005 000	7/7/10	5/2/11	57,424 95	30,131 82	31,044 91	913 09	Short
CITIGROUP CAPT 7 7/8 10-30-40	5,100 000	9/30/10	10/6/10	127,500 00	127,500 00	132,716 86	5,216 86	Short
	3,000 000	9/30/10	10/6/10	75,000 00	75,000 00	78,072 27	3,072 27	Short
	3,300 000	9/30/10	10/6/10	82,500 00	82,500 00	85,879 49	3,379 49	Short
	3,000 000	9/30/10	10/6/10	75,000 00	75,000 00	78,072 27	3,072 27	Short
	200 000	9/30/10	10/6/10	4,875 00	5,000 00	5,204 82	204 82	Short
	200 000	9/30/10	10/6/10	4,875 00	5,000 00	5,204 82	204 82	Short
	200 000	9/30/10	10/6/10	4,875 00	5,000 00	5,204 82	204 82	Short
COMMONWEALTH REIT 7 2500 SER E	1,081 000	5/26/11	9/7/11	27,025 00	27,025 00	26,315 84	(709 16)	Short
E V INCOME FUND OF BOSTON A								
DIVIDEND REINVESTMENT	1,723 647	8/31/10	8/11/11	9,704 12	9,704 12	9,652 41	(51 71)	Short
DIVIDEND REINVESTMENT	1,334 550	9/30/10	8/11/11	7,646 97	7,646 97	7,473 63	(173 34)	Short
ENTERPRISE PRODU 7 034 1-15-68	200,000 000	8/19/10	12/16/10	200,000 00	200,000 00	206,000 00	6,000 00	Short
EVEREST REINS 6 600 5-15-37	150,000 000	10/29/10	7/18/11	146,250 00	146,250 00	143,250 00	(3,000 00)	Short
	250,000 000	1/26/11	7/18/11	243,437 50	243,437 50	238,750 00	(4,687 50)	Short
FORD MOTOR CREDIT 7 550 9-30-15	500,000 000	12/15/09	11/29/10	485,005 25	485,005 25	500,000 00	14,994 75	Short
GENERAL MTRS CO	5,000 000	11/18/10	11/19/10	165,000 00	165,000 00	169,241 13	4,241 13	Short
GENL MTRS 7 1/4 7-15-41	15,000 000	8/30/10	1/19/11	109,506 00	109,506 00	123,745 05	14,239 05	Short
	20,000 000	9/8/10	1/19/11	144,006 00	144,006 00	164,993 40	20,987 40	Short
GENL MTRS CO B MAND CV JR PFD	5,000 000	11/18/10	11/18/10	250,000 00	250,000 00	259,239 61	9,239 61	Short
GLOBAL MARINE INC 7 000 6-01-28	150,000 000	9/22/10	3/21/11	150,750 00	150,739 00	156,453 00	5,714 00	Short
GOLDMAN SACHS 6 1/8 11-01-60	10,000 000	10/26/10	2/7/11	250,000 00	250,000 00	238,413 44	(11,586 56)	Short
GS CAPITAL III 1 066 10-29-50	700,000 000	7/22/10	10/1/10	476,000 00	476,000 00	484,750 00	8,750 00	Short
GULF POWER CO 5 3/4 6-01-51	9,317 000	5/12/11	5/31/11	232,750 00	232,925 00	232,430 88	(494 12)	Short
	683 000	5/12/11	6/3/11	17,000 00	17,075 00	17,034 59	(40 41)	Short
HARTFORD FINL SVC 8 1/8 6-15-68	250,000 000	9/22/10	4/25/11	257,500 00	257,495 93	277,500 00	20,004 07	Short
HSBC HOLDINGS PLC 8 00%	1,000 000	6/17/10	11/19/10	25,000 00	25,000 00	27,951 33	2 951 33	Short
	5,000 000	6/17/10	11/19/10	125,000 00	125,000 00	139,756 63	14,756 63	Short
	4,000 000	6/17/10	1/19/11	100,000 00	100,000 00	109,391 89	9,391 89	Short

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ING CAP FOG TR 3 907 4-29-51	400,000 000	12/1/10	4/11/11	370,000 00	370,000 00	383,000 00	13,000 00	Short	E - prc
JPM CAP XXVI 8 000 5-15-78	4,000 000	4/4/11	9/7/11	103,994 80	103,994 80	101,394 00	(2,600 80)	Short	
JPMORGAN CHASE 1 285 5-15-47	350,000 000	11/30/10	1/6/11	259,000 00	259,000 00	268,187 50	9,187 50	Short	Th. noi
LA REDEV AGY BE 7 3/8 9-01-40	500,000 000	10/27/10	9/28/11	499,920 00	499,920 00	514,255 00	14,335 00	Short	tax
LEUCADIA NATL CRP 7 1/8 3-15-17	125,000 000	7/21/10	2/17/11	123,125 00	123,125 00	129,843 75	6,718 75	Short	Ga the adj
LORD ABBETT BOND DEB A	32,175 032	1/4/10	10/21/10	237,129 99	237,129 99	250,000 00	12,870 01	Short	
	12,820 513	1/4/10	10/28/10	94,487 18	94,487 18	100,000 00	5,512 82	Short	
	12,706 480	1/4/10	11/4/10	93,646 76	93,646 76	100,000 00	6,353 24	Short	
	10,231 904	1/4/10	12/2/10	75,409 13	75,409 13	79,297 15	3,888 02	Short	
DIVIDEND REINVESTMENT	33 136	1/29/10	12/2/10	242 89	242 89	256 80	13 91	Short	For mo
DIVIDEND REINVESTMENT	341 388	2/3/10	12/2/10	2,509 20	2,509 20	2,645 75	136 55	Short	
DIVIDEND REINVESTMENT	339 692	3/4/10	12/2/10	2,513 72	2,513 72	2,632 61	118 89	Short	
DIVIDEND REINVESTMENT	335 503	4/5/10	12/2/10	2,526 34	2,526 34	2,600 14	73 80	Short	
DIVIDEND REINVESTMENT	335 350	5/5/10	12/2/10	2,538 60	2,538 60	2,598 96	60 36	Short	Wi mu
DIVIDEND REINVESTMENT	356 513	6/3/10	12/2/10	2,613 24	2,613 24	2,762 97	149 73	Short	
DIVIDEND REINVESTMENT	360 329	7/6/10	12/2/10	2,626 80	2,626 80	2,792 55	165 75	Short	
DIVIDEND REINVESTMENT	348 790	8/5/10	12/2/10	2,640 34	2,640 34	2,703 12	62 78	Short	
DIVIDEND REINVESTMENT	358 484	9/2/10	12/2/10	2,695 80	2,695 80	2,778 25	82 45	Short	We suc
DIVIDEND REINVESTMENT	353 262	9/30/10	12/2/10	2,709 52	2,709 52	2,737 78	28 26	Short	
DIVIDEND REINVESTMENT	297 179	10/29/10	12/2/10	2,320 97	2,320 97	2,303 13	(17 84)	Short	
DIVIDEND REINVESTMENT	82 575	11/30/10	12/2/10	636 65	636 65	640 10	3 45	Short	Ga
MARSHALL & ILSLEY 5 000 1-17-17	300,000 000	12/7/10	1/27/11	269,682 00	269,682 00	303,750 00	34,068 00	Short	For fir
MASSEY ENERGY CO 6 7/8 12-15-13	250,000 000	4/7/10	4/6/11	251,250 00	250,939 21	254,375 00	3,435 79	Short	
	350,000 000	6/11/10	4/6/11	338,187 50	338,187 50	356,125 00	17,937 50	Short	
MERRILL LYNCH 7 3/4 5-14-38	500,000 000	12/15/10	2/1/11	507,945 00	507,934 04	542,000 00	34,065 96	Short	
MICRON SR NOTES 1 7/8 6-01-14	250,000 000	8/11/10	10/27/10	223,310 00	223,310 00	230,125 00	6,815 00	Short	
NATIONWIDE FINL 6 3/4 5-15-67	500,000 000	4/9/10	10/13/10	431,250 00	431,250 00	453,750 00	22,500 00	Short	
	250,000 000	7/26/10	10/13/10	202,500 00	202,500 00	226,875 00	24,375 00	Short	
PATRIOT COAL CORP 3 1/4 5-31-13	500,000 000	5/4/10	2/7/11	452,500 00	452,500 00	482,500 00	30,000 00	Short	
PETROHAWK ENERGY 7 1/4 8-15-18	300,000 000	1/5/11	5/6/11	308,625 00	308,325 46	318,750 00	10,424 54	Short	
PIMCO HIGH YIELD A									
DIVIDEND REINVESTMENT	716 821	8/31/10	8/4/11	6,494 40	6,494 40	6,644 93	150 53	Short	
DIVIDEND REINVESTMENT	685 405	9/30/10	8/4/11	6,340 00	6,340 00	6,353 70	13 70	Short	
DIVIDEND REINVESTMENT	704 646	10/29/10	8/4/11	6,623 67	6,623 67	6,532 07	(91 60)	Short	
DIVIDEND REINVESTMENT	748 068	11/30/10	8/4/11	6,882 23	6,882 23	6,934 59	52 36	Short	
DIVIDEND REINVESTMENT	783 429	12/31/10	8/4/11	7,285 89	7,285 89	7,262 39	(23 50)	Short	
DIVIDEND REINVESTMENT	644 060	1/31/11	8/4/11	6,073 49	6,073 49	5,970 44	(103 05)	Short	
DIVIDEND REINVESTMENT	661 861	2/28/11	8/4/11	6,287 68	6,287 68	6,135 45	(152 23)	Short	
DIVIDEND REINVESTMENT	714 942	3/31/11	8/4/11	6,756 19	6,756 19	6,627 51	(128 68)	Short	
DIVIDEND REINVESTMENT	714 961	4/29/11	8/4/11	6,806 43	6,806 43	6,627 69	(178 74)	Short	
DIVIDEND REINVESTMENT	744 083	5/31/11	8/4/11	7,076 23	7,076 23	6,897 65	(178 58)	Short	
DIVIDEND REINVESTMENT	482 197	6/30/11	8/4/11	4,513 36	4,513 36	4,469 97	(43 39)	Short	
DIVIDEND REINVESTMENT	416 597	7/29/11	8/4/11	3,920 18	3,920 18	3,861 85	(58 33)	Short	
PIMCO REAL RETURN A									
DIVIDEND REINVESTMENT	245 034	11/30/09	11/4/10	2,739 48	2,739 48	2,918 35	178 87	Short	
DIVIDEND REINVESTMENT	2,343 400	12/30/09	11/4/10	25,308 72	25,308 72	27,909 87	2,601 15	Short	
DIVIDEND REINVESTMENT	344 179	12/31/09	11/4/10	3,713 69	3,713 69	4,099 17	385 48	Short	
DIVIDEND REINVESTMENT	156 199	1/29/10	11/4/10	1,713 50	1,713 50	1,860 33	146 83	Short	
DIVIDEND REINVESTMENT	72 069	2/26/10	11/4/10	782 67	782 67	858 34	75 67	Short	
DIVIDEND REINVESTMENT	269 012	3/31/10	11/4/10	2,924 16	2,924 16	3,203 93	279 77	Short	
DIVIDEND REINVESTMENT	158 357	4/30/10	11/4/10	1,765 68	1,765 68	1,886 03	120 35	Short	
DIVIDEND REINVESTMENT	425 746	5/28/10	11/4/10	4,704 49	4,704 49	5,070 63	366 14	Short	
DIVIDEND REINVESTMENT	257 438	6/30/10	11/4/10	2,883 30	2,883 30	3,066 08	182 78	Short	
DIVIDEND REINVESTMENT	154 686	7/30/10	11/4/10	1,734 03	1,734 03	1,842 31	108 28	Short	
DIVIDEND REINVESTMENT	48 735	8/31/10	11/4/10	556 55	556 55	580 43	23 88	Short	
DIVIDEND REINVESTMENT	48 429	9/30/10	11/4/10	559 36	559 36	576 79	17 43	Short	
DIVIDEND REINVESTMENT	53 302	10/29/10	11/4/10	631 63	631 63	634 95	3 32	Short	
PIMCO TOTAL RETURN A	6,421 233	10/8/09	10/6/10	70,312 50	70,312 50	75,000 00	4,687 50	Short	
DIVIDEND REINVESTMENT	190 698	2/26/10	2/16/11	2,095 77	2,095 77	2,057 63	(38 14)	Short	
DIVIDEND REINVESTMENT	197 679	3/31/10	2/16/11	2,182 38	2,182 38	2,132 95	(49 43)	Short	
	22,664 982	4/1/10	2/16/11	249,999 96	249,999 96	244,554 93	(5,445 03)	Short	
DIVIDEND REINVESTMENT	241 704	4/30/10	2/16/11	2,690 16	2,690 16	2,607 98	(82 18)	Short	
DIVIDEND REINVESTMENT	230 539	5/28/10	2/16/11	2,558 98	2,558 98	2,487 51	(71 47)	Short	
DIVIDEND REINVESTMENT	257 559	6/30/10	2/16/11	2,900 11	2,900 11	2,779 06	(121 05)	Short	
	44,169 611	7/20/10	2/16/11	500,000 00	500,000 00	476,589 66	(23,410 34)	Short	
DIVIDEND REINVESTMENT	310 040	7/30/10	2/16/11	3,534 46	3,534 46	3,345 33	(189 13)	Short	
DIVIDEND REINVESTMENT	343 206	8/31/10	2/16/11	3,960 60	3,960 60	3,703 19	(257 41)	Short	
DIVIDEND REINVESTMENT	352 716	9/30/10	2/16/11	4,091 50	4,091 50	3,805 80	(285 70)	Short	
DIVIDEND REINVESTMENT	376 808	10/29/10	2/16/11	4,404 89	4,404 89	4,065 75	(339 14)	Short	
DIVIDEND REINVESTMENT	395 164	11/30/10	2/16/11	4,540 44	4,540 44	4,263 82	(276 62)	Short	
DIVIDEND REINVESTMENT	2,454 830	12/8/10	2/16/11	26,512 14	26,512 14	26,487 59	(24 55)	Short	
DIVIDEND REINVESTMENT	5,368 706	12/8/10	2/16/11	57,981 97	57,981 97	57,928 28	(53 69)	Short	
DIVIDEND REINVESTMENT	463 223	12/31/10	2/16/11	5,025 97	5,025 97	4,998 17	(27 80)	Short	
DIVIDEND REINVESTMENT	276 644	1/31/11	2/16/11	3,001 59	3,001 59	2,985 97	(15 62)	Short	
QWEST CORPORATION 7 3/8 6-01-51	20,000 000	8/1/11	7/7/11	500,000 00	500,000 00	508,413 69	8,413 69	Short	
REGIONS FINANCIAL 7 3/8 12-10-37	500,000 000	11/19/10	12/2/10	405,000 00	405,000 00	425,000 00	20,000 00	Short	
RITE AID CORP 7 1/2 3-01-17	750,000 000	12/14/09	12/8/10	710,060 25	710,060 25	720,000 00	9,939 75	Short	

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SANDISK CORP 1 1/2 8-15-17	250,000 000	8/20/10	10/27/10	251,250 00	251,218 62	239,500 00	(11,718 62)	Short
SESI LLC 1 1/2 12-15-26	350,000 000	7/14/10	11/4/10	331,625 00	331,625 00	342,125 00	10,500 00	Short
SLM CORP 5 164 3-15-17	500 000 9,500 000	4/12/11 4/12/11	7/18/11 7/18/11	11,456 00 217,835 00	11,456 00 217,835 00	11,188 73 212,585 79	(267 27) (5,249 21)	Short Short
SYNOVUS FINCL 8 1/4 5-15-13	80 000 5,000 000	11/3/10 11/3/10	1/21/11 3/16/11	1,653 64 103,352 55	1,653 64 103,352 55	2,116 95 116,710 48	463 31 13,357 93	Short Short
SYNOVUS FINL CORP 4 7/8 2-15-13	500,000 000	5/13/10	12/9/10	461,250 00	461,250 00	445,000 00	(16,250 00)	Short
TELECOM ITALIA 6 3/8 11-15-33	250,000 000	7/15/11	8/5/11	218,750 00	218,750 00	221,477 50	2,727 50	Short
TEMPLETON GLOBAL BD FD A	16,451 496 18,288 222	8/13/10 8/13/10	8/8/11 8/11/11	219,298 28 243,781 82	219,298 28 243,781 82	225,220 99 250,000 00	5,922 71 6,218 18	Short Short
USB CAPITAL XIII 6 5/8 12-15-39	250,000 000	11/16/10	1/28/11	251,250 00	251,247 00	259,062 50	7,815 50	Short
WELLS FARGO CAP 9 3/4 1-31-51	500,000 000	1/5/10	1/5/11	546,880 25	546,725 59	550,000 00	3,274 41	Short

Sub Total

17,193,049 99 17,193,050 58 17,726,681 41 533,630 83

Long-Term Gain/Loss

BANK OF AMER 8 625 NON-CUM 8	3,000 000 3,000 000 5,000 000 8,000 000	2/3/09 2/5/09 2/5/09 2/17/09	11/19/10 11/19/10 5/24/11 5/24/11	32,982 69 E 22,501 98 E 37,503 30 E 63,982 25 E	32,982 69 22,501 98 37,503 30 63,982 25	76,105 71 76,105 71 131,997 65 211,196 24	43,123 02 53,603 73 94,494 35 147,213 99	Long Long Long Long
BARCLAYS BANK PLC 7 75%	1,326 000	3/2/09	12/2/10	8,686 69 E	8,686 69	33,551 18	24,864 49	Long
BB&T CAPTL TR VII 8 100 11-01-64	200 000 300 000 300 000 700 000 700 000 700 000 700 000 100 000 100 000 100 000 200 000 465 000 500 000 700 000 355 000 400 000 100 000 100 000 100 000 100 000 100 000 100 000 100 000 100 000 100 000 2,800 000 5,000 000	10/22/09 10/22/09	11/1/10 11/4/10	4,945 50 7,300 50 7,300 50 17,427 00 17,427 00 17,427 00 17,427 00 2,355 00 2,355 00 2,355 00 4,945 50 11,539 50 12,481 50 17,427 00 8,713 50 9,891 00 2,355 00 2,355 00 2,355 00 2,355 00 2,355 00 2,355 00 2,355 00 2,355 00 2,355 00 2,355 00 69,943 50 125,000 00	5,000 00 7,500 00 7,500 00 17,500 00 17,500 00 17,500 00 17,500 00 2,500 00 2,500 00 2,500 00 5,000 00 11,625 00 12,500 00 17,500 00 8,875 00 10,000 00 2,500 00 2,500 00 2,500 00 2,500 00 2,500 00 2,500 00 2,500 00 2,500 00 2,500 00 2,500 00 70,000 00 125,000 00	5,358 62 8,037 94 8,025 94 18,727 19 18,727 19 18,748 19 18,748 19 2,675 31 2,675 31 2,675 31 5,350 62 12,440 20 13,376 56 18,727 19 9,497 36 10,695 25 2,675 31 2,675 31 2,675 31 2,675 31 2,675 31 2,675 31 2,675 31 2,675 31 2,675 31 75,363 35 134,577 40	358 62 537 94 525 94 1,227 19 1,227 19 1,248 19 1,248 19 175 31 175 31 175 31 350 62 815 20 876 56 1,227 19 622 36 695 25 175 31 175 31 175 31 175 31 175 31 175 31 175 31 175 31 175 31 5363 35 9,577 40	Long Long
BNP LEV CURVE 10 000 12-10-29	300,000 000 100,000 000	11/16/09 11/16/09	12/10/10 12/10/10	300,000 00 100,000 00	300,000 00 100,000 00	300,000 00 100,000 00	0 00 0 00	Long Long
CALIFORNIA ST BE 7 950 3-01-36	100,000 000 150,000 000	3/29/10 3/29/10	9/13/11 9/13/11	103,726 00 155,684 25	103,331 19 155,081 70	111,946 00 167,919 00	8,614 81 12,837 30	Long Long
DIGITAL REALTY TR 7 875 SER B	5,600 000	4/23/08	12/10/10	112,285 19 E	112,285 19	140,000 00	27,714 81	Long
E V INCOME FUND OF BOSTON A	84,459 459 117,056 856 8,566 616 1,337 335 1,795 620 1,788 765 1,681 124 1,728 092 22 922 1,639 148 1,653 193 1,652 486 1,515 646 1,656 545 1,595 140 1,719 283 1,671 065 1,696 440	6/3/09 6/3/09 6/3/09 6/30/09 7/31/09 8/31/09 9/30/09 10/30/09 11/30/09 11/30/09 12/31/09 1/29/10 2/26/10 3/31/10 4/30/10 5/28/10 6/30/10 7/30/10	2/1/11 6/1/11 7/21/11 7/21/11 7/21/11 7/21/11 7/21/11 7/21/11 7/21/11 8/11/11 8/11/11 8/11/11 8/11/11 8/11/11 8/11/11 8/11/11 8/11/11 8/11/11	402,028 71 557,192 98 40,777 26 6,432 57 9,121 75 9,194 23 9,194 23 9,348 98 124 70 8,916 95 9,158 69 9,220 86 8,396 68 9,359 48 9,124 18 9,490 42 9,257 68 9,635 78	402,028 71 557,192 98 40,777 26 6,432 57 9,121 75 9,194 23 9,194 23 9,348 98 124 70 8,916 95 9,158 69 9,220 86 8,396 68 9,359 48 9,124 18 9,490 42 9,257 68 9,635 78	500,000 00 700,000 00 50,628 61 7,903 64 10,612 10 10,571 58 9,935 43 20,213 01 135 63 9,179 21 9,257 86 9,253 91 8,487 60 9,276 64 8,932 77 9,627 97 9,357 95 9,500 05	97,971 29 142,807 02 9,851 35 1,471 07 1,490 35 1,377 35 958 24 864 03 10 93 262 26 99 17 33 05 90 92 (82 84) (191 41) 137 55 100 27 (135 73)	Long Long Long Long Long Long Long Long Long Long Long Long Long Long Long Long Long Long Long
GE CAP CORP 5 1/2 10-06-17	185,000 000	10/27/08	11/19/10	154,942 75 E	154,942 75	184,537 50	29,594 75	Long
HEALTH CARE REIT 7 6250 SER F	200 000 300 000	9/9/04 7/30/07	9/13/11 9/13/11	5,000 00 E 7,425 32 E	5,000 00 7,425 32	5,135 50 7,703 25	135 50 277 93	Long Long
ING GROEP NV 8 50%	2,500 000 687 000 800 000 313 000 6,000 000 6,000 000	1/26/09 1/27/09 1/27/09 1/27/09 2/3/09 9/8/09	10/6/10 10/6/10 11/19/10 12/2/10 12/2/10 12/2/10	34,502 20 E 9,585 66 E 11,162 34 E 4,367 26 E 81,904 25 E 103,805 25	34,502 20 9,585 66 11,162 34 4,367 26 81,904 25 103,805 25	65,694 18 18,052 76 20,777 80 7,834 10 150,174 53 150,174 53	31,191 98 8,467 10 9,615 46 3,466 84 68,270 28 46,369 28	Long Long Long Long Long Long

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JP MORGAN HIGH YIELD A	24,330 900	6/22/09	7/21/11	164,477 61	164,477 61	200,000 00	35,522 39	Long
	31,094 527	6/22/09	8/4/11	210,199 94	210,199 94	250,000 00	39,800 06	Long
	28,697 280	6/22/09	8/5/11	193,994 47	193,994 47	229,291 27	35,296 80	Long
DIVIDEND REINVESTMENT	852 171	6/30/09	8/5/11	5,769 20	5,769 20	6,808 85	1,039 65	Long
	1,739 660	7/30/09	8/5/11	12,369 23	12,369 23	13,899 88	1,530 65	Long
	33,421 346	7/30/09	8/8/11	237,630 45	237,630 45	261,354 93	23,724 48	Long
DIVIDEND REINVESTMENT	1,243 548	7/31/09	8/8/11	8,829 18	8,829 18	9,724 55	895 37	Long
DIVIDEND REINVESTMENT	1,270 877	8/31/09	8/8/11	9,074 05	9,074 05	9,938 26	864 21	Long
	15,215 124	9/21/09	8/8/11	112,746 35	112,746 35	118,982 26	6,235 91	Long
	18,522.359	9/21/09	8/11/11	137,253 46	137,253 46	142,107 80	4,854 34	Long
DIVIDEND REINVESTMENT	1,511 421	9/30/09	8/11/11	11,229 86	11,229 86	11,595 97	366 11	Long
DIVIDEND REINVESTMENT	1,478 032	10/30/09	8/11/11	11,085 24	11,085 24	11,339 80	254 56	Long
DIVIDEND REINVESTMENT	1,450 391	11/30/09	8/11/11	10,935 95	10,935 95	11,127 73	191 78	Long
DIVIDEND REINVESTMENT	1,862 244	12/31/09	8/11/11	14,376 51	14,376 51	14,287 56	(88 95)	Long
DIVIDEND REINVESTMENT	1,243 568	1/29/10	8/11/11	9,650 08	9,650 08	9,541 14	(108 94)	Long
M&T CAPITAL TRUST 8 1/2 1-31-68	100 000	1/24/08	10/6/10	2,483 13 E	2,500 00	2,659 60	159 60	Long
	85 000	1/24/08	10/6/10	2,123 50 E	2,125 00	2,264 06	139 06	Long
	400 000	1/24/08	10/6/10	9,983 88 E	10,000 00	10,632 42	632 42	Long
	100 000	1/24/08	10/6/10	2,483 13 E	2,500 00	2,659 60	159 60	Long
MS CMS CURVE 13 456 1-25-25	250,000 000	1/12/10	7/25/11	250,000 00	250,000 00	250,000 00	0 00	Long
NATL CITY PRF CAP 12.000 2-28-51	500,000 000	8/18/09	2/7/11	547,502 63	547,391 55	563,750.00	16,358 45	Long
PIMCO HIGH YIELD A	34,090 909	12/31/09	6/1/11	300,000 00	300,000 00	324,204 20	24,204 20	Long
	18,485 327	12/31/09	6/1/11	162,670 69	162,670 69	175,795 80	13,125 11	Long
	61,060 128	12/31/09	8/4/11	537,328 52	537,328 52	566,027 39	28,698 87	Long
DIVIDEND REINVESTMENT	791.263	1/29/10	8/4/11	7,034 33	7,034 33	7,335.01	300 68	Long
DIVIDEND REINVESTMENT	701 126	2/26/10	8/4/11	6,218 99	6,218 99	6,499 44	280 45	Long
DIVIDEND REINVESTMENT	721 600	3/31/10	8/4/11	6,537 70	6,537.70	6,689 23	151 53	Long
DIVIDEND REINVESTMENT	743 261	4/30/10	8/4/11	6,815 70	6,815 70	6,890 03	74 33	Long
DIVIDEND REINVESTMENT	731 107	5/28/10	8/4/11	6,419 12	6,419 12	6,777 36	358 24	Long
DIVIDEND REINVESTMENT	712 286	6/30/10	8/4/11	6,303 72	6,303 72	6,602 89	299 17	Long
DIVIDEND REINVESTMENT	734 985	7/30/10	8/4/11	6,688 36	6,688 36	6,813 31	124 95	Long
PIMCO REAL RETURN A	29,787.234	8/5/09	10/7/10	307,106 38	307,106 38	350,000 00	42,893 62	Long
	21,132 713	8/5/09	10/8/10	217,878 27	217,878 27	250,000 00	32,121 73	Long
	16,934 801	8/5/09	10/28/10	174,597 80	174,597 80	200,000 00	25,402 20	Long
	4,396 452	8/5/09	11/4/10	45,327 42	45,327 42	52,361 70	7,034 28	Long
DIVIDEND REINVESTMENT	39 010	8/31/09	11/4/10	409 61	409 61	464 61	55 00	Long
DIVIDEND REINVESTMENT	1,700 158	8/31/09	11/4/10	17,851 66	17,851 66	20,248 86	2,397 20	Long
DIVIDEND REINVESTMENT	223 239	9/30/09	11/4/10	2,402 05	2,402 05	2,658 77	256 72	Long
DIVIDEND REINVESTMENT	404.812	10/30/09	11/4/10	4,412 45	4,412 45	4,821 31	408 86	Long
PIMCO TOTAL RETURN A	46,296 296	10/8/09	1/5/11	506,944 44	506,944 44	500,000 00	(6,944 44)	Long
	23,062 731	10/8/09	1/26/11	252,536 90	252,536 90	250,000 00	(2,536 90)	Long
	15,163 423	10/8/09	2/16/11	166,039 48	166,039 48	163,613 18	(2,426 30)	Long
DIVIDEND REINVESTMENT	328 537	10/30/09	2/16/11	3,594 20	3,594 20	3,544 91	(49 29)	Long
DIVIDEND REINVESTMENT	360 005	11/30/09	2/16/11	3,974 46	3,974 46	3,884 45	(90 01)	Long
DIVIDEND REINVESTMENT	265 027	12/9/09	2/16/11	2,886 14	2,886 14	2,859 64	(26 50)	Long
DIVIDEND REINVESTMENT	952 758	12/9/09	2/16/11	10,375 53	10,375 53	10,280 25	(95 28)	Long
DIVIDEND REINVESTMENT	337 615	12/31/09	2/16/11	3,646 24	3,646 24	3,642 86	(3 38)	Long
DIVIDEND REINVESTMENT	194 135	1/29/10	2/16/11	2,127 72	2,127 72	2,094 71	(33 01)	Long
PUGET SOUND ENRGY 6 974 6-01-67	500,000 000	10/20/09	2/16/11	435,005 25	435,005 25	487,500 00	52,494.75	Long
SILICON VALLEY BK 6 050 6-01-17	250,000.000	9/21/09	10/12/10	230,285 25	230,285 25	263,225 00	32,939 75	Long
TEMPLETON GLOBAL BD FD A	36,416 606	5/21/09	3/31/11	434,818 65	434,818 65	500,000 00	65,181.35	Long
	5,459 001	5/21/09	5/17/11	65,181 13	65,181 13	75,443 39	10,262.26	Long
DIVIDEND REINVESTMENT	160 374	6/15/09	5/17/11	1,884 40	1,884 40	2,216 37	331 97	Long
DIVIDEND REINVESTMENT	159 496	7/15/09	5/17/11	1,891 62	1,891.62	2,204 23	312 61	Long
DIVIDEND REINVESTMENT	156 926	8/17/09	5/17/11	1,898 80	1,898 80	2,168 72	269 92	Long
DIVIDEND REINVESTMENT	154.571	9/15/09	5/17/11	1,905 86	1,905 86	2,136 17	230 31	Long
DIVIDEND REINVESTMENT	150 496	10/15/09	5/17/11	1,912 81	1,912 81	2,079 85	167 04	Long
DIVIDEND REINVESTMENT	150 320	11/16/09	5/17/11	1,919 59	1,919 59	2,077 42	157 83	Long
DIVIDEND REINVESTMENT	152 281	12/15/09	5/17/11	1,926 35	1,926 35	2,104 52	178 17	Long
DIVIDEND REINVESTMENT	148 937	1/15/10	5/17/11	1,933 20	1,933 20	2,058 31	125 11	Long
DIVIDEND REINVESTMENT	150 497	2/16/10	5/17/11	1,939 91	1,939 91	2,079 87	139.96	Long
DIVIDEND REINVESTMENT	147 253	3/15/10	5/17/11	1,946 68	1,946 68	2,035 04	88.36	Long
	29,189 298	4/6/10	5/17/11	394,931 20	394,931 20	403,396 11	8,464 91	Long
	7,147 963	4/6/10	7/21/11	96,711 94	96,711 94	100,000 00	3,288.06	Long
	617 654	4/6/10	8/8/11	8,356 86	8,356 86	8,455 68	98.82	Long
DIVIDEND REINVESTMENT	266 491	4/15/10	8/8/11	3,616 28	3,616 28	3,648 26	31 98	Long
DIVIDEND REINVESTMENT	304 028	5/17/10	8/8/11	4,031 41	4,031 41	4,162 14	130.73	Long
DIVIDEND REINVESTMENT	310 561	6/15/10	8/8/11	4,046 61	4,046 61	4,251 58	204 97	Long
DIVIDEND REINVESTMENT	311 275	7/15/10	8/8/11	4,062 14	4,062 14	4,261 35	199 21	Long
	25,800 055	8/13/10	8/19/11	343,914 48	343,914 48	350,000 00	6,085 52	Long
	5,529 531	8/13/10	9/28/11	73,708 59	73,708 59	69,974 74	(3,733 85)	Long
	7,539.78	8/13/10	9/28/11	102,311.44	102,311.44	95,413.90	(6,897.54)	Long
WELLS FARGO CAP 9 3/4 1-31-51	250,000 000	8/21/09	1/5/11	255,005 25	255,005 25	275,000 00	19,994 75	Long

Sub Total

10,042,721 11,460,829 1,418,108

GRAND TOTAL

27,235,771 29,187,510 1,951,739