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

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

OMB No 1545-0052

2011**For calendar year 2011 or tax year beginning , and ending**

Name of foundation LITTLE ROYAL - FAMILY FND TR		A Employer identification number 05-6016740
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (617) 722-7772
BNY Mellon, N.A. - P O BOX 185		C If exemption application is pending, check here ☐
City or town, state, and ZIP code Pittsburgh PA 15230-0185		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 19,700,431	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(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 (attach schedule)				
2	Check ☒ if the foundation is not required to attach Sch. B				
3	Interest on savings and temporary cash investments	0	0		
4	Dividends and interest from securities	438,679	437,183		
5 a	Gross rents		0		
b	Net rental income or (loss)	0			
6 a	Net gain or (loss) from sale of assets not on line 10	1,140,299			
b	Gross sales price for all assets on line 6a	10,455,323			
7	Capital gain net income (from Part IV, line 2)		1,140,832		
8	Net short-term capital gain			0	
9	Income modifications				
10 a	Gross sales less returns and allowances	0			
b	Less Cost of goods sold	0			
c	Gross profit or (loss) (attach schedule)	0			
11	Other income (attach schedule)	965	801	0	
12	Total. Add lines 1 through 11	1,579,943	1,578,816	0	
13	Compensation of officers, directors, trustees, etc.	114,365	68,619		45,746
14	Other employee salaries and wages				
15	Pension plans-employee benefits				
16 a	Legal fees (attach schedule)	0	0	0	0
b	Accounting fees (attach schedule)	0	0	0	0
c	Other professional fees (attach schedule)	0	0	0	0
17	Interest	3,536			
18	Taxes (attach schedule) (see instructions)	45,183	14,929	0	0
19	Depreciation (attach schedule) and depletion	0	0	0	
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (attach schedule)	173,501	39,901	0	133,600
24	Total operating and administrative expenses. Add lines 13 through 23	336,585	123,449	0	179,346
25	Contributions, gifts, grants paid	1,532,136			1,532,136
26	Total expenses and disbursements. Add lines 24 and 25	1,868,721	123,449	0	1,711,482
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	-288,778			
b	Net investment income (if negative, enter -0-)		1,455,367		
c	Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

(HTA)

Form **990-PF** (2011)

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SCANNED NOV 15 2012

REVENUE

Operating and Administrative Expenses

Form 990-PF (2011) LITTLE ROYAL - FAMILY FND TR

05-6016740

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Part II Balance Sheets		Beginning of year	End of year	
			(a) Book Value	(b) Book Value
Assets	1 Cash—non-interest-bearing	0		
	2 Savings and temporary cash investments	636,318	262,106	262,106
	3 Accounts receivable ▶	0		
	Less allowance for doubtful accounts ▶	0	0	0
	4 Pledges receivable ▶	0		
	Less allowance for doubtful accounts ▶	0	0	0
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)	0	0	0
	7 Other notes and loans receivable (attach schedule) ▶	0		
	Less allowance for doubtful accounts ▶	0	0	0
	8 Inventories for sale or use	0	0	
	9 Prepaid expenses and deferred charges		0	
	10 a Investments—U S and state government obligations (attach schedule)	0	0	0
	b Investments—corporate stock (attach schedule)	0	0	0
	c Investments—corporate bonds (attach schedule)	0	0	0
Liabilities	11 Investments—land, buildings, and equipment basis ▶	0		
	Less accumulated depreciation (attach schedule) ▶	0	0	0
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	18,543,411	18,823,589	19,438,325
	14 Land, buildings, and equipment basis ▶	0		
	Less accumulated depreciation (attach schedule) ▶	0	0	0
	15 Other assets (describe ▶)	0	0	0
	16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	19,179,729	19,085,695	19,700,431
	17 Accounts payable and accrued expenses	0	0	
	18 Grants payable			
	19 Deferred revenue	0	0	
	20 Loans from officers, directors, trustees, and other disqualified persons	0	0	
	21 Mortgages and other notes payable (attach schedule)	0	0	
	22 Other liabilities (describe ▶)	0	0	
	23 Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ ☐			
	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	19,179,729	19,085,695	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see instructions)	19,179,729	19,085,695	
	31 Total liabilities and net assets/fund balances (see instructions)	19,179,729	19,085,695	

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	19,179,729
2	Enter amount from Part I, line 27a	2	-288,778
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	377,237
4	Add lines 1, 2, and 3	4	19,268,188
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	182,493
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	19,085,695

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs. MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) 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) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	1,140,832
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8			3	0

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

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

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

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

(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))
2010	1,593,121	21,717,928	0.073355
2009	1,667,869	19,988,112	0.083443
2008	1,704,872	25,285,225	0.067426
2007	1,973,750	29,996,802	0.065799
2006	1,695,319	28,071,140	0.060394
2 Total of line 1, column (d)			2 0.350417
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.070083
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 21,506,712
5 Multiply line 4 by line 3			5 1,507,255
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 14,554
7 Add lines 5 and 6			7 1,521,809
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions			8 1,711,482

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)		1	14,554
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0
3 Add lines 1 and 2		3	14,554
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5 Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5	14,554
6 Credits/Payments:			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	14,919	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	0	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d	7	14,919	
8 Enter any penalty for underpayment of estimated tax Check here ☐ if Form 2220 is attached	8	0	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	365	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☒ 365 Refunded ☐	11	0	

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ☒ \$ _____ (2) On foundation managers ☒ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☒ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8 a Enter the states to which the foundation reports or with which it is registered (see instructions) ☒ RI		
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 2011 or the taxable year beginning in 2011 (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

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)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	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 ► BNY MELLON, N.A. Located at ► P.O. BOX 185, PITTSBURGH, PA Telephone no ► (617) 722-7772 ZIP+4 ► 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
16	At any time during calendar year 2011, 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 the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	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 instructions)? Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	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 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No If "Yes," list the years ► 20____, 20____, 20____, 20____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions.)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► 20____, 20____, 20____, 20____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2011 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 2011.)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N.A. P.O. BOX 185 Pittsburgh PA 15230-0185	TRUSTEE SEE ATTACHED	187,549	NONE	0
BNY Mellon, N.A. P.O. BOX 185 Pittsburgh PA 15230-0185	FEE REIMBURSE SEE ATTACHED	-73,184	N/A	0
		00	0	0
		00	0	0

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

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

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

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

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

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

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

	Expenses
1 NONE	
2	
3	
4	

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

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

	Amount
1 NONE	
2	
All other program-related investments. See instructions.	
3 NONE	0

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

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see 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	21,413,767
b	Average of monthly cash balances	1b	420,458
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	21,834,225
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	21,834,225
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	327,513
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	21,506,712
6	Minimum investment return. Enter 5% of line 5	6	1,075,336

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	1,075,336
2a	Tax on investment income for 2011 from Part VI, line 5	2a	14,554	
b	Income tax for 2011 (This does not include the tax from Part VI.)	2b	0	
c	Add lines 2a and 2b	2c	14,554	
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,060,782	
4	Recoveries of amounts treated as qualifying distributions	4		
5	Add lines 3 and 4	5	1,060,782	
6	Deduction from distributable amount (see instructions)	6		
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,060,782	

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	1,711,482
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,711,482
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	14,554
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,696,928

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				1,060,782
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0	
b Total for prior years: 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	0			
b From 2007	170,921			
c From 2008	451,854			
d From 2009	674,423			
e From 2010	532,975			
f Total of lines 3a through e	1,830,173			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 1,711,482				
a Applied to 2010, 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 2011 distributable amount				1,060,782
e Remaining amount distributed out of corpus	650,700			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a).)	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e. Subtract line 5	2,480,873			
b Prior years' undistributed income. Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	2,480,873			
10 Analysis of line 9				
a Excess from 2007	170,921			
b Excess from 2008	451,854			
c Excess from 2009	674,423			
d Excess from 2010	532,975			
e Excess from 2011	650,700			

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

N/A

- 1 a** If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling

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

☐ 4942(i)(3) or ☐ 4942(i)(5)

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

[illegible]

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

- c. Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			▶ 3a	1,532,136
b Approved for future payment NONE				
Total			▶ 3b	NONE

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

WOMEN'S PROJECT

Street

55 WEST END AVE

City	NEW YORK	State	NY	Zip Code	10023	Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	255,000

Name

LYFORD CAY FOUNDATION 2011 GRANT

Street

P O BOX N 7776

City	NASSAU	State		Zip Code		Foreign Country	Bahamas
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	110,000

Name

ROB HENAULT - BENTLEY COLLEGE

Street

175 FOREST STREET

City	WALTHAM	State	MA	Zip Code	02452	Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	2,000

Name

MONTCLAIR STATE UNIVERSITY

Street

1 NORMAL AVE

City	MONTCLAIR	State	NJ	Zip Code	07043	Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	5,000

Name

METROPOLITAN MUSEUM OF ART

Street

1000 5TH AVE

City	NEW YORK	State	NY	Zip Code	10028	Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	4,500

Name

FRIENDS OF ASIAN ARTS

Street

725 PARK AVENUE

City	NEW YORK	State	NY	Zip Code	10021	Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	5,000

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

WINTER BLUES BASH - MIDDLETOWN EDUCATION OCLLABORATIVE

Street

P O BOX 4975

City

MIDDLETOWN

State

RI

Zip Code

02842

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

1,000

Name

NGCOA FOUNDATION

Street

291 SEVEN FARMS DRIVE, 2ND FLOOR

City

CHARLESTON

State

SC

Zip Code

29492

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

106,516

Name

RED CROSS - JAPANESE EARTHQUAKE/Tsunami RELIEF

Street

520 WEST 49TH STREET

City

NEW YORK

State

NY

Zip Code

10028

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

10,000

Name

MOORE CENTER SERVICES

Street

195 MCGREGOR STREET UNIT 400

City

MANCHESTER

State

NH

Zip Code

03102

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

TAYLOR FOUNDATION - HONOR OF GEORGE SMITH

Street

5555 ARROYO ROAD

City

LIVERMORE

State

CA

Zip Code

94550

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

2,500

Name

BOSTON PREPARATORY CHARTER PUBLIC SCHOOL

Street

1286 HYDE PARK AVE

City

HYDE PARK

State

MA

Zip Code

02136

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

2,500

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

NEW YORK CITY BALLET

Street

20 LINCOLN CENTER

City

NEW YORK

State

NY

Zip Code

10023

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

2,500

Name

TAYLOR UNIVERSITY

Street

236 WEST READE AVE

City

UPLAND

State

IN

Zip Code

46989

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

10,000

Name

THE CONNECTICUT FLAME

Street

415 GRANBY STREET

City

HARTFORD

State

CT

Zip Code

06112

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

ARTS AND CULTURAL ALLIANCE OF NEWPORT COUNTY

Street

P O BOX 746

City

NEWPORT

State

RI

Zip Code

02840

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

1,000

Name

EPISCOPAL CHURCH OF ST. JOHN

Street

1055 S. LOWER SACRAMENTO RD

City

LODI

State

CA

Zip Code

95242

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

3,000

Name

THE CLEARVIEW LEGACY FOUNDATION

Street

8410 LINCOLN STREET

City

EAST CANTON

State

OH

Zip Code

44730

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

JUNIOR ACHIEVEMENT OF EASTERN MA

Street

33 BROAD STREET

City

BOSTON

State

MA

Zip Code

02109

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,500

Name

TUCK SCHOOL OF BUSINESS

Street

100 TUCK MALL

City

HANOVER

State

NH

Zip Code

03755

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

CORNELL UNIVERSITY - FELLOWSHIP

Street

CORNELL UNIVERSITY

City

ITHACA

State

NY

Zip Code

14853-2602

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

UNIVERSITY OF NOTRE DAME - MENDOZA COLLEGE OF BUSINESS

Street

NOTRE DAME UNIVERSITY

City

NOTRE DAME

State

IN

Zip Code

46556-5646

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

10,000

Name

CELEBRITY SERIES OF BOSTON

Street

20 PARK PLAZA #1032

City

BOSTON

State

MA

Zip Code

02116

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

WAKEFIELD FOOD PANTRY

Street

P O. BOX 1624

City

WAKEFIELD

State

MA

Zip Code

01880

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

10,000

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

FAITH IN PRACTICE

Street

7500 BEECHNUT STREET #208

City

HOUSTON

State

TX

Zip Code

77074

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

1,000

Name

ISABELLA STEWART GARDNER MUSEUM

Street

280FENWAY

City

BOSTON

State

MA

Zip Code

02115

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

30,000

Name

VASHON ISLAND SCHOOL DISTRICT

Street

9309 SOUTHWEST CEMETERY ROAD

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

30,000

Name

LIFE BRIDGE, INC

Street

P O. BOX 29

City

CLEVELAND

State

TN

Zip Code

37364-0029

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

19,620

Name

MIDDLETOWN EDUCATIONAL COLLABORATIVE

Street

P O. BOX 4975

City

MIDDLETOWN

State

RI

Zip Code

02842

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

1,000

Name

NORMAN BIRD SANCTUARY

Street

583 THIRD BEACH ROAD

City

MIDDLETOWN

State

RI

Zip Code

02842

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

1,000

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

HABITAT FOR HUMANITY EAST BAY

Street

2619 BROADWAY

City

OAKLAND

State

CA

Zip Code

94612

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

500

Name

ENSEMBLE STUDIO THEATER

Street

549 WEST 52ND STREET

City

NEW YORK

State

NY

Zip Code

10019

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

16,000

Name

ORPHANS AGAINST AIDS

Street

1110 KNOLLWOOD DRIVE

City

BUFFALO GROVE

State

IL

Zip Code

60089

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

1,000

Name

BIRDIES FOR TAMPA BAY CHARITIES

Street

City

TAMPA BAY

State

FL

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

Name

JIMMY FUND

Street

10 BROOKLINE PLACE WEST 6TH FLOOR

City

BROOKLINE

State

MA

Zip Code

02445-7295

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

SACOPEE VALLEY HIGH SCHOOL

Street

115 SOUTH HIRAM ROAD

City

HIRAM

State

ME

Zip Code

04041

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,250

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

HUNGER RELIEF IN AFRICA UNICEF

Street

125 MAIDEN LANE

City

NEW YORK

State

NY

Zip Code

10038

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

10,000

Name

ALDER CREEK PIONEER ASSOCIATION CAROUSEL MUSEUM

Street

4 EAST MARKET STREET

City

BICKLETON

State

WA

Zip Code

99322

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

1,000

Name

BACKBONE CAMPAIGN

Street

P O. BOX 278

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

36,025

Name

BIG JOY PROJECT - NORTHWEST FILM FORUM

Street

P O. BOX 2003

City

VASON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

18,000

Name

CHINESE PROGRESSIVE ASSOCIATION

Street

83 CANAL STREET SUITE 304

City

NEW YORK

State

NY

Zip Code

10002

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

17,000

Name

DOVE PROJECT - VASHON YOUTH AND FAMILY SERVICES

Street

P O BOX 237

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

17,000

LITTLE ROYAL - FAMILY FND TR

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

Name

HARBOR SCHOOL

Street

550 SHORT AVENUE

City

NEW YORK

State

NY

Zip Code

10001

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

11,025

Name

KBCS

Street

3000 LANDERHOLM CIRCLE SE

City

BELLEVUE

State

WA

Zip Code

98007-6484

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

7,000

Name

KCTS

Street

401 MERCER ST

City

SEATTLE

State

WA

Zip Code

98109

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

7,025

Name

KILLER WHALE TALES

Street

P O BOX 16453

City

SEATTLE

State

WA

Zip Code

98116

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

Name

KPLU

Street

12180 PARK AVE S. TACOMA

City

TACOMA

State

WA

Zip Code

98447

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

4,000

Name

KUOW

Street

4518 UNIVERSITY WAY NE, SUITE 310

City

SEATTLE

State

WA

Zip Code

98105

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

4,000

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

BISHOP FAMILY SCHOLARSHIP FUND - OHIO STATE UNIVERSITY

Street

800 WEST LOOP 820 SOUTH

City

FORT WORTH

State

TX

Zip Code

76108

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

3,000

Name

OREGON COAST AQUARIUM

Street

2820 SOUTHEAST FERRY SLIP ROAD

City

NEWPORT

State

OR

Zip Code

97365

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

10,000

Name

PEREGRINE FUND

Street

5668 WEST FLYING HAWK LANE

City

BOISE

State

ID

Zip Code

83709

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

4,000

Name

POINT DEFIANCE ZOOLOGICAL SOCIETY

Street

5400 N. PEARL ST

City

TACOMA

State

WA

Zip Code

98407

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

3,000

Name

PUTNEY SCHOOL

Street

418 HOUGHTON BROOK RD

City

PUTNEY

State

VT

Zip Code

05346

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

15,000

Name

SEATTLE ACADEMY OF ARTS AND SCIENCES

Street

1201 EAST UNION STREET

City

SEATTLE

State

WA

Zip Code

98122

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,025

LITTLE ROYAL - FAMILY FND TR

05-6016740 Page 10 of 19

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

Recipient(s) paid during the year

Name

SEATTLE AQUARIUM

Street

1483 ALASKAN WAY PIER 59

City

SEATTLE

State

WA

Zip Code

98101

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

15,000

Name

NORTH COUNTRY SCHOOL

Street

4382 CASCADE ROAD

City

LAKE PLACID

State

NY

Zip Code

12946

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

3,025

Name

SHADOWS 2011 GRANT - SHUNPIKE

Street

3518 FERMONT AVE N BOX 118

City

SEATTLE WA

State

WA

Zip Code

98103

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

6,000

Name

VASHON MAURY COMMUNITY FOOD BANK

Street

10030 SW 210TH ST #4

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

3,025

Name

VASHON ALLIED ARTS

Street

19704 VASHON HIGHWAY SOUTHWEST

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

10,000

Name

VASHON ISLAND PARTNERS IN EDUCATION

Street

P O. BOX 1645

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

6,025

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

VASHON ISLAND PET PROTECTORS

Street

12200 SW 243RD STREET

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

6,025

Name

VASHON YOUTH AND FAMILY SERVICES

Street

P O. BOX 237

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

3,025

Name

VASHON COMMUNITY CARE CENTER

Street

15333 VASHON HIGHWAY SOUTHWEST

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

VASHON MAURY COMMUNITY FOOD BANK

Street

10030 SW 210TH ST #4

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

Name

VASHON HOUSEHOLD

Street

17300 96TH PLACE SOUTHWEST

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

15,000

Name

VASHON ISLAND LAND TRUST

Street

10014 SOUTHWEST BANK ROAD

City

VASHON

State

WA

Zip Code

98070

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

10,000

LITTLE ROYAL - FAMILY FND TR

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

BALKAN ECHOES CENTER FOR TRADITIONAL MUSIC AND DANCE

Street

City	VASHON	State	WA	Zip Code		Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	10,000

Name

VOICE OF VASHON

Street

SUNRISE RIDGE P.O. BOX 2397

City	VASHON ISLAND	State	WA	Zip Code	98070	Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	1,000

Name

WESTWIND STEWARDSHIP GROUP

Street

P.O. BOX 408

City	OTIS	State	OR	Zip Code	97368	Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	30,000

Name

WETLANDS CONSERVANCY

Street

P.O. BOX 1195

City	TUALATIN	State	OR	Zip Code	97062	Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	10,000

Name

WING LUKE MUSEUM OF THE ASIAN PACIFIC AMERICAN EXPERIENCE

Street

719 SOUTH KING STREET

City	ELMONT	State	NY	Zip Code	11003	Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	1,000

Name

WOODLAND PARK ZOO

Street

601 N 59TH STREET

City	SEATTLE	State	WA	Zip Code	98103	Foreign Country	
Relationship	NONE	Foundation Status	PUBLIC				
Purpose of grant/contribution	CHARITABLE - GENERAL					Amount	4,000

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

CELEBRITY SERIES

Street

20 PARK PLAZA SUITE 1032

City

BOSTON

State

MA

Zip Code

02116

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

125,000

Name

FEMINIST MAJORITY FOUNDATION

Street

1600 WILSON BLVD SUITE 801

City

ARLINGTON

State

VA

Zip Code

22209

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

GREEN MOUNTAIN CONSERVATION GROUP

Street

P.O. BOX 95

City

EFFINGHAM

State

NH

Zip Code

03882

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

40,000

Name

INSTITUTE OF CONTEMPORARY ART

Street

100 NORTHERN AVE

City

BOSTON

State

MA

Zip Code

02210

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

Name

MAINE PUBLIC RADIO

Street

63 TEXAS AVE

City

BANGOR

State

ME

Zip Code

04401

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

MAINE PUBLIC TELEVISION

Street

63 TEXAS AVE

City

BANGOR

State

ME

Zip Code

04401

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

LITTLE ROYAL - FAMILY FND TR

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

Name

MINT THEATER COMPANY

Street

311 WEST 43RD STREET

City

NEW YORK

State

NY

Zip Code

10036

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

40,000

Name

MS FOUNDATION FOR WOMEN

Street

12 METROTECH CENTER, 26TH FLOOR

City

BROOKLYN

State

NY

Zip Code

11201

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

NEW HAMPSHIRE PUBLIC TELEVISION

Street

City

DURHAM

State

NH

Zip Code

03824

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

NOW

Street

P.O BOX 1848

City

MERRIFIELD

State

VA

Zip Code

22116-9899

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

PHILLIPS ACADEMY

Street

180 MAIN STREET

City

ANDOVER

State

MA

Zip Code

01810

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

Name

PINE STREET INN

Street

444 HARRISON AVE

City

BOSTON

State

MA

Zip Code

02118

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

20,000

LITTLE ROYAL - FAMILY FND TR

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

Name

RYAN ANDREW KAISER MEMORIAL FUND

Street

726 KINGS HIGHWAY EAST

City

ATLANTIC HIGHLANDS

State

NJ

Zip Code

07716

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

1,000

Name

SHADY HILL SCHOOL

Street

178 COLLIDGE HILL

City

CAMBRIDGE

State

MA

Zip Code

02138

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

66,500

Name

ROGER WILLIAMS ZOO

Street

1000 ELMWOOD AVE

City

PROVIDENCE

State

RI

Zip Code

02907

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

22,500

Name

STEERE HOUSE

Street

100 BORDEN STREET

City

PROVIDENCE

State

RI

Zip Code

02903

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

Name

THE SOCIETY OF JESUS

Street

P O. BOX 9199

City

WATERTOWN

State

MA

Zip Code

02471-9199

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

UNIVERSITY OF RHODE ISLAND

Street

UNIVERSITY OF RHODE ISLAND

City

KINGSTON

State

RI

Zip Code

02881

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

10,000

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

UPPER VALLEY BUSINESS AND EDUCATION PARTNERSHIP

Street

P O BOX 350

City

HANOVER

State

NH

Zip Code

03755

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

4,000

Name

WAKEFIELD FOOD PANTRY

Street

467 MAIN STREET

City

WAKEFIELD

State

MA

Zip Code

01880

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

18,000

Name

WGBH

Street

ONE GUEST STREET

City

BOSTON

State

MA

Zip Code

02135

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

BIG SISTERS ASSOCIATION OF GREATER BOSTON

Street

161 MASSACHUSETTS AVE

City

BOSTON

State

MA

Zip Code

02115

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

4,000

Name

WHITE HOUSE PROJECT

Street

424 WEST 33RD STREET SUITE 101

City

NEW YORK

State

NY

Zip Code

10001

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

WNET

Street

825 EIGHTH AVE

City

NEW YORK

State

NY

Zip Code

10019

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

LITTLE ROYAL - FAMILY FND TR

05-6016740 Page 17 of 19

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

Recipient(s) paid during the year

Name

WOMEN OF MEANS

Street

148 LINDEN STREET SUITE 208

City

WELLESLEY

State

MA

Zip Code

02482

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

Name

CREEKLAND MIDDLE SCHOOL PTA

Street

170 RUSSELL ROAD

City

LAWRENCEVILLE

State

GA

Zip Code

30043

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

Name

ORION SCHOOL

Street

458 PONCE DE LEON AVE

City

ATLANTA

State

GA

Zip Code

30308

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

Name

UPPER CHATTACHOOCHIEE RIVERKEEPER

Street

916 JOSEPH EAST LOWERY BOULEVARD

City

ATLANTA

State

GA

Zip Code

30318

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

ZOO ATLANTA

Street

800 CHEROKEE AVE SOUTHEAST

City

ATLANTA

State

GA

Zip Code

30315

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

5,000

Name

WEST SEATTLE YMCA

Street

4515 36TH AVE SW

City

SEATTLE

State

WA

Zip Code

98126

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

12,000

LITTLE ROYAL - FAMILY FND TR

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

Recipient(s) paid during the year

Name

YORK SCHOOL

Street

9501 YORK ROAD

City

MONTEREY

State

CA

Zip Code

93940

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

3,000

Name

PAWS

Street

P O BOX 1037

City

LYNNWOOD

State

WA

Zip Code

98046

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

1,000

Name

POTTER LEAGUE FOR ANIMALS

Street

87 OLIPHANT LANE

City

MIDDLETOWN

State

RI

Zip Code

02842

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

2,000

Name

LAKE FOREST COLLEGE

Street

555 NORTH SHERIDAN ROAD

City

LAKE FOREST

State

IL

Zip Code

60045

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

11,000

Name

MYSTIC AQUARIUM

Street

55 COOGAN BLVD

City

STONINGTON

State

CT

Zip Code

06355

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

2,500

Name

KBTC ASSOCIATION

Street

2320 S. 19TH STREET

City

TACOMA

State

WA

Zip Code

98405

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

7,025

LITTLE ROYAL - FAMILY FND TR

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

Name

CRANE SCHOLARSHIP FUND

Street

140 SYLVAN AVE

City

ENGLEWOOD CLIFFS

State

NJ

Zip Code

07632

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

CHARITABLE - GENERAL

Amount

8,000

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

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

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

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1008239000	LITTLE ROYAL-FA 00206RAX0		AT&T INC		5,000.00	5,492.30
1008239000	LITTLE ROYAL-FA 026874CA3		AMERICAN INTL GROUP	4.25%	15,000.00	14,566.95
1008239000	LITTLE ROYAL-FA 03063PAC6		AMCAR 2010-3 A3	1.14%	25,000.00	24,934.25
1008239000	LITTLE ROYAL-FA 03064PAC5		AMCAR 2011-3 A3	1.17%	45,000.00	44,940.15
1008239000	LITTLE ROYAL-FA 05565QBQ0		BP CAPITAL MARKETS PLC	3.2%	20,000.00	20,960.40
1008239000	LITTLE ROYAL-FA 060505CL6		BANK OF AMERICA CORP	5.75%	20,000.00	18,574.60
1008239000	LITTLE ROYAL-FA 06739FGF2		BARCLAYS BANK PLC	5.0%	15,000.00	15,534.90
1008239000	LITTLE ROYAL-FA 09247XAC5		BLACKROCK INC	6.25%	20,000.00	23,268.20
1008239000	LITTLE ROYAL-FA 10112RAS3		BOSTON PROPERTIES LP	4.125%	15,000.00	15,094.50
1008239000	LITTLE ROYAL-FA 12626PAE3		CRH AMERICA INC	5.3%	20,000.00	20,772.80
1008239000	LITTLE ROYAL-FA 13063A7D0		CALIFORNIA ST	7.3%	20,000.00	23,829.00
1008239000	LITTLE ROYAL-FA 167486NN5		CHICAGO ILL	6.034%	20,000.00	20,546.20
1008239000	LITTLE ROYAL-FA 17275RAC6		CISCO SYSTEMS INC	5.5%	10,000.00	11,637.30
1008239000	LITTLE ROYAL-FA 172967EM9		CITIGROUP INC	6.125%	15,000.00	16,008.45
1008239000	LITTLE ROYAL-FA 20030NAL5		COMCAST CORP	5.9%	20,000.00	22,891.80
1008239000	LITTLE ROYAL-FA 21685WCJ4		RABOBANK NEDERLAND	5.25%	15,000.00	14,704.05
1008239000	LITTLE ROYAL-FA 3128M1BF5		FHLMC GOLD G11938	4.5%	2,861.20	3,047.58
1008239000	LITTLE ROYAL-FA 3128M6SG4		FHLMC GOLD G04719	5.5%	8,852.59	9,627.55
1008239000	LITTLE ROYAL-FA 3128M7HN9		FHLMC GOLD G05337	5.5%	6,684.68	7,289.64
1008239000	LITTLE ROYAL-FA 3128M74X1		FHLMC GOLD G05938	5.0%	5,495.90	5,913.42
1008239000	LITTLE ROYAL-FA 3128M8G73		FHLMC GOLD G06222	4.0%	40,487.20	42,525.33
1008239000	LITTLE ROYAL-FA 3128P7J79		FHLMC GOLD C91186	5.0%	7,593.95	8,168.51
1008239000	LITTLE ROYAL-FA 3128P7KF9		FHLMC GOLD C91194	5.0%	7,714.62	8,298.31
1008239000	LITTLE ROYAL-FA 312938NJ8		FHLMC GOLD A90393	5.0%	12,313.56	13,368.34
1008239000	LITTLE ROYAL-FA 312941D20		FHLMC GOLD A92821	5.0%	28,921.15	31,104.70
1008239000	LITTLE ROYAL-FA 312943WV1		FHLMC GOLD A95160	4.0%	9,154.66	9,615.51
1008239000	LITTLE ROYAL-FA 312944PM7		FHLMC GOLD A95828	4.5%	23,738.97	25,369.36
1008239000	LITTLE ROYAL-FA 3132GJSE0		FHLMC GOLD Q03517	4.5%	58,728.87	62,253.19
1008239000	LITTLE ROYAL-FA 3132GKXM3		FHLMC POOL Q04584	4.5%	29,960.13	31,758.04
1008239000	LITTLE ROYAL-FA 3133XSAE8		FED HOME LOAN BANK	3.625%	35,000.00	36,990.80
1008239000	LITTLE ROYAL-FA 31359MSL8		FEDERAL NATL MTG AS	4.375%	15,000.00	15,918.75
1008239000	LITTLE ROYAL-FA 31371LTV1		FNMA POOL # 255364	6.0%	9,819.17	10,911.95
1008239000	LITTLE ROYAL-FA 3138AA4S7		FNMA POOL # AH8932	4.5%	19,048.93	20,286.73
1008239000	LITTLE ROYAL-FA 3138AS5U2		FNMA POOL # AJ1758	3.5%	28,807.84	30,152.30
1008239000	LITTLE ROYAL-FA 3138A44D4		FNMA POOL # AH3519	4.0%	14,672.75	15,427.37
1008239000	LITTLE ROYAL-FA 3138A6KG4		FNMA POOL # AH4794	5.0%	46,330.49	50,374.22
1008239000	LITTLE ROYAL-FA 3138A6KG4		FNMA POOL # AH4794	5.0%	46,330.49	50,374.22

10008239000	LITTLE ROYAL-FA 3138EGGK4	FNMA POOL # AL0201	5.0%	19,920.09	21,518.68	21,398.53
10008239000	LITTLE ROYAL-FA 3138EGG57	FNMA POOL # AL0219 3	3.13% 4/	37,242.37	38,839.70	37,847.56
10008239000	LITTLE ROYAL-FA 3138EGT79	FNMA POOL # AL0573	3.5%	56,968.56	59,627.28	58,882.35
10008239000	LITTLE ROYAL-FA 31385XD95	FNMA POOL # 555528	6.0%	21,118.79	23,541.54	21,287.06
10008239000	LITTLE ROYAL-FA 31393DKA8	FNMA REMIC 2003-64	5.5%	13,754.53	14,001.29	14,407.87
10008239000	LITTLE ROYAL-FA 31398AYY2	FED NATL MTGE ASSN	3.0%	10,000.00	10,659.60	9,973.00
10008239000	LITTLE ROYAL-FA 31414CRW0	FNMA POOL # 962301	4.5%	5,970.00	6,369.99	6,144.42
10008239000	LITTLE ROYAL-FA 31414HKV8	FNMA POOL # 966608	5.5%	41,716.28	45,811.15	41,748.86
10008239000	LITTLE ROYAL-FA 31414S6D0	FNMA POOL 975268	5.5%	11,861.97	12,926.23	12,672.39
10008239000	LITTLE ROYAL-FA 31415BBM0	FNMA POOL # 981644	4.5%	5,543.07	5,914.46	5,756.12
10008239000	LITTLE ROYAL-FA 31416RRQ8	FNMA POOL # AA7694	4.5%	25,926.21	27,647.19	26,959.20
10008239000	LITTLE ROYAL-FA 31417VRS4	FNMA POOL # AC8596	4.0%	15,590.69	16,447.71	15,887.89
10008239000	LITTLE ROYAL-FA 31417YYE1	FNMA POOL # MA0708	4.5%	24,537.35	26,622.53	25,350.16
10008239000	LITTLE ROYAL-FA 31418MGR7	FNMA POOL # AD0207	6.0%	27,685.30	30,515.29	29,536.78
10008239000	LITTLE ROYAL-FA 31418PTH8	FNMA POOL # AD2351	4.0%	31,320.51	33,042.20	32,225.87
10008239000	LITTLE ROYAL-FA 31419GRR7	FNMA POOL # AE5895	3.323% 10	41,839.63	43,622.42	43,460.92
10008239000	LITTLE ROYAL-FA 36828QHV1	GECCMC 2004-C3 A3	4.865%	3,279.58	3,286.30	3,369.39
10008239000	LITTLE ROYAL-FA 36962G3H5	GENERAL ELEC CAP CRP	5.625%	15,000.00	16,601.70	14,064.60
10008239000	LITTLE ROYAL-FA 370334BH6	GENERAL MILLS INC	5.65%	10,000.00	11,866.80	10,155.85
10008239000	LITTLE ROYAL-FA 38141GFD1	GOLDMAN SACHS GRP	6.75%	15,000.00	13,957.65	14,917.95
10008239000	LITTLE ROYAL-FA 40429CCS9	HSBC FINANCE CORP	5.0%	20,000.00	20,307.80	18,638.40
10008239000	LITTLE ROYAL-FA 428236BU6	HEWLETT-PACKARD CO	3.3%	5,000.00	5,105.50	4,989.50
10008239000	LITTLE ROYAL-FA 448814JB0	HYDRO-QUEBEC	2.0%	10,000.00	10,208.40	9,998.10
10008239000	LITTLE ROYAL-FA 4521518V8	ILLINOIS ST	4.421%	20,000.00	20,804.40	20,000.00
10008239000	LITTLE ROYAL-FA 46625HBV1	JP MORGAN CHASE & C	5.125%	15,000.00	15,814.50	16,212.60
10008239000	LITTLE ROYAL-FA 472319AA0	JEFFERIES GROUP INC	7.75%	15,000.00	15,225.00	14,906.25
10008239000	LITTLE ROYAL-FA 478366AR8	JOHNSON CONTROLS INC	5.5%	10,000.00	11,189.00	10,430.30
10008239000	LITTLE ROYAL-FA 50075NBA1	KRAFT FOODS INC	5.375%	10,000.00	11,538.50	11,040.80
10008239000	LITTLE ROYAL-FA 539473AH1	LLOYDS TSB BANK PLC	6.375%	20,000.00	20,042.80	19,940.20
10008239000	LITTLE ROYAL-FA 54438CPA4	LOS ANGELES CALIF CMN	6.75%	15,000.00	19,629.75	18,830.10
10008239000	LITTLE ROYAL-FA 57582PWK2	MASSACHUSETTS ST	4.2%	15,000.00	16,615.65	15,026.55
10008239000	LITTLE ROYAL-FA 59156RAT5	MET LIFE GLOB FNDG	7.717%	10,000.00	12,539.50	10,035.00
10008239000	LITTLE ROYAL-FA 61748AAE6	MORGAN STANLEY GLOB	4.75%	15,000.00	14,776.35	14,117.40
10008239000	LITTLE ROYAL-FA 629491AA9	NYSE EURONEXT	4.8%	20,000.00	21,043.00	21,156.40
10008239000	LITTLE ROYAL-FA 646139X83	NEW JERSEY ST TPK AU	7.102%	20,000.00	27,479.60	20,000.00
10008239000	LITTLE ROYAL-FA 64972FY26	NEW YORK N Y CITY MU	6.282%	15,000.00	17,023.50	15,000.00
10008239000	LITTLE ROYAL-FA 652482BN9	NEWS AMERICA INC	6.15%	15,000.00	16,396.65	14,089.35
10008239000	LITTLE ROYAL-FA 6832348D3	ONTARIO (PROVINCE OF)	4.0%	15,000.00	16,560.60	14,974.20
10008239000	LITTLE ROYAL-FA 68389XAC9	ORACLE CORP	5.75%	15,000.00	18,202.20	14,992.95
10008239000	LITTLE ROYAL-FA 713448BN7	PEPSICO INC	4.5%	10,000.00	11,327.90	9,966.50
10008239000	LITTLE ROYAL-FA 71645WAR2	PETROBRAS INTL FIN C	5.375%	15,000.00	15,759.00	15,015.45

10008239000	LITTLE ROYAL-FA 74432QBJ3	PRUDENTIAL FINL INC 4.75%	15,000.00	15,838.35	14,965.05
10008239000	LITTLE ROYAL-FA 745177EW1	PUERTO RICO COMWLTH 3.67%	20,000.00	20,391.20	20,000.00
10008239000	LITTLE ROYAL-FA 77531QAD0	ROGERS WIRELESS INC 6.375%	15,000.00	16,539.45	15,817.80
10008239000	LITTLE ROYAL-FA 78010XAC5	ROYAL BANK OF SCOTLA 4.875%	15,000.00	14,342.70	14,977.65
10008239000	LITTLE ROYAL-FA 78387GAK9	SBC COMMUNICATIONS 5.875%	10,000.00	10,323.30	10,120.00
10008239000	LITTLE ROYAL-FA 828807CD7	SIMON PROPERTY GROUP 5.65%	20,000.00	22,921.20	19,924.20
10008239000	LITTLE ROYAL-FA 87236YAB4	TD AMERITRADE HLDG CO 4.15%	20,000.00	21,137.80	20,089.65
10008239000	LITTLE ROYAL-FA 87938WAJ2	TELEFONICA EMISIONES 4.949%	20,000.00	19,894.80	20,179.50
10008239000	LITTLE ROYAL-FA 883556BA9	THERMO FISHER SCIENTI 2.25%	10,000.00	10,194.70	10,054.95
10008239000	LITTLE ROYAL-FA 887317AJ4	TIME WARNER INC 3.15%	15,000.00	15,601.80	15,010.65
10008239000	LITTLE ROYAL-FA 88732JAX6	TIME WARNER CABLE IN 4.125%	15,000.00	15,403.50	14,905.35
10008239000	LITTLE ROYAL-FA 902118BN7	TYCO INTL FIN 3.375%	15,000.00	15,697.95	14,951.40
10008239000	LITTLE ROYAL-FA 91086QAL2	UNITED MEXICAN STS 6.625%	4,000.00	4,550.00	4,284.00
10008239000	LITTLE ROYAL-FA 91086QAU2	UNITED MEXICAN STATE 5.625%	15,000.00	17,250.00	14,868.15
10008239000	LITTLE ROYAL-FA 912810PS1	US TREAS-CPI INFLAT 2.375%	16,842.60	21,751.88	16,873.32
10008239000	LITTLE ROYAL-FA 912828GD6	U S INFL X BD 2.375%	22,456.80	26,067.40	22,808.08
10008239000	LITTLE ROYAL-FA 912828JE1	U S TREASURY INFL IN 1.375%	31,502.10	35,666.36	30,890.25
10008239000	LITTLE ROYAL-FA 912828MF4	US TREAS INFL INDX 1.375%	26,178.00	29,806.01	26,729.24
10008239000	LITTLE ROYAL-FA 912828NP1	U.S. TREASURY NOTE 1.75%	25,000.00	26,093.75	25,097.66
10008239000	LITTLE ROYAL-FA 912828NY2	U.S. TREASURY NOTE 0.75% 9/1	20,000.00	20,171.00	19,998.10
10008239000	LITTLE ROYAL-FA 912828PB0	U.S. TREASURY NOTE 0.5% 10/1	25,000.00	25,108.50	24,950.97
10008239000	LITTLE ROYAL-FA 912828PL8	U.S. TREASURY NOTE 0.75% 12/	15,000.00	15,144.75	14,897.31
10008239000	LITTLE ROYAL-FA 912828PQ7	U S. TREASURY NOTE 1.0%	20,000.00	20,295.40	19,972.73
10008239000	LITTLE ROYAL-FA 912828PZ7	U S TREASURY NOTE 1.25%	25,000.00	25,529.25	25,093.63
10008239000	LITTLE ROYAL-FA 912828QC7	UNITED STATES T-NOTE 1.25%	35,000.00	35,757.40	35,120.31
10008239000	LITTLE ROYAL-FA 912828QH6	UNITED STATES T-NOTE 1.25%	25,000.00	25,513.75	24,883.87
10008239000	LITTLE ROYAL-FA 912828QR4	UNITED STATES T-NOTE 1.5%	35,000.00	36,194.90	35,348.31
10008239000	LITTLE ROYAL-FA 912828QS2	UNITED STATES TREAS 0.75%	20,000.00	20,217.20	20,045.33
10008239000	LITTLE ROYAL-FA 912828QU7	UNITED STATES T-NOTE 0.63%	20,000.00	20,154.60	20,125.00
10008239000	LITTLE ROYAL-FA 912828QX1	UNITED STATES T-NOTE 1.5%	25,000.00	25,845.75	25,612.92
10008239000	LITTLE ROYAL-FA 912828QY9	UNITED STATES T-NOTE 2.25%	10,000.00	10,635.90	10,439.10
10008239000	LITTLE ROYAL-FA 912828RC6	UNITED STATES T-NOTE 2.125%	15,000.00	15,384.45	14,858.26
10008239000	LITTLE ROYAL-FA 912828RR3	US TREASURY NOTE 2.0%	5,000.00	5,057.05	5,015.06
10008239000	LITTLE ROYAL-FA 912828RU6	US TREASURY NOTE 0.875%	25,000.00	25,076.25	24,970.98
10008239000	LITTLE ROYAL-FA 92343VAL8	VERIZON COMMUNICATIONS 5.5%	20,000.00	23,316.20	19,249.20
10008239000	LITTLE ROYAL-FA 92936JAZ7	WFRBS 2011-C5 A2 2.684%	25,000.00	25,403.25	25,249.73
10008239000	LITTLE ROYAL-FA 98158KAC3	WOART 2011-A A3 1.11%	15,000.00	15,044.85	14,999.56
10008239000	LITTLE ROYAL-FA 999664824	CRA 12 (BNY MELLON, NA, MEMB	35,296.43	35,296.43	35,296.43
10008239000	LITTLE ROYAL-FA 999664824	CRA 12 (BNY MELLON, NA, MEMB	24,469.01	24,469.01	24,469.01

TOTAL FOR ACCT#10008239000

2,361,654.80

2,254,313.26

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10157232810	LITTLE ROYAL-FA 991061052	CRA (BNY MELLON, N A , MEMBE		147,803.88	147,803.88	147,803.88
TOTAL FOR ACCT#10157232810						
147,803.88				147,803.88	147,803.88	

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10157232000	LITTLE ROYAL-FA G2554F113	COVIDIEN PLC		31,628.08	30,156.70	31,628.08
10157232000	LITTLE ROYAL-FA H89128104	TYCO INTERNATIONAL LTD		14,280.81	34,565.40	14,280.81
10157232000	LITTLE ROYAL-FA 00206R102	AT&T INC		41,340.49	45,360.00	41,340.49
10157232000	LITTLE ROYAL-FA 007565302	ADVANTAGE GLOBAL ALPHA-I		229,000.00	226,688.81	229,000.00
10157232000	LITTLE ROYAL-FA 018581108	ALLIANCE DATA SYS CORP		14,447.45	38,628.48	14,447.45
10157232000	LITTLE ROYAL-FA 01988P108	ALLSCRIPTS HEALTHCARE SOLUTI		16,017.59	17,993.00	16,017.59
10157232000	LITTLE ROYAL-FA 023135106	AMAZON.COM INC		29,751.26	25,618.80	29,751.26
10157232000	LITTLE ROYAL-FA 025816109	AMERICAN EXPRESS CO		31,544.72	35,849.20	31,544.72
10157232000	LITTLE ROYAL-FA 03076C106	AMERIPRISE FINANCIAL INC		11,117.32	28,791.20	11,117.32
10157232000	LITTLE ROYAL-FA 032511107	ANADARKO PETROLEUM CORP		11,484.75	20,609.10	11,484.75
10157232000	LITTLE ROYAL-FA 037411105	APACHE CORP		30,482.79	40,670.42	30,482.79
10157232000	LITTLE ROYAL-FA 037833100	APPLE INC		25,994.22	117,855.00	25,994.22
10157232000	LITTLE ROYAL-FA 052800109	AUTOLIV INC		6,221.40	12,837.60	6,221.40
10157232000	LITTLE ROYAL-FA 05569M301	BNY MELLON INCOME STOCK-M		325,000.00	337,380.95	325,000.00
10157232000	LITTLE ROYAL-FA 05569M442	BNY MELLON SM/MID CAP-M		171,631.89	15,973.18	171,631.89
10157232000	LITTLE ROYAL-FA 05569M475	BNY MELLON FOC EQ OPP-M		1,296,214.66	108,694.58	1,296,214.66

TOTAL FOR ACCT#10157232810

147,803.88

147,803.88

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10157232000	LITTLE ROYAL-FA G2554F113	COVIDIEN PLC		31,628.08	30,156.70	31,628.08
10157232000	LITTLE ROYAL-FA H89128104	TYCO INTERNATIONAL LTD		14,280.81	34,565.40	14,280.81
10157232000	LITTLE ROYAL-FA 00206R102	AT&T INC		41,340.49	45,360.00	41,340.49
10157232000	LITTLE ROYAL-FA 007565302	ADVANTAGE GLOBAL ALPHA-I		229,000.00	226,688.81	229,000.00
10157232000	LITTLE ROYAL-FA 018581108	ALLIANCE DATA SYS CORP		14,447.45	38,628.48	14,447.45
10157232000	LITTLE ROYAL-FA 01988P108	ALLSCRIPTS HEALTHCARE SOLUTI		16,017.59	17,993.00	16,017.59
10157232000	LITTLE ROYAL-FA 023135106	AMAZON.COM INC		29,751.26	25,618.80	29,751.26
10157232000	LITTLE ROYAL-FA 025816109	AMERICAN EXPRESS CO		31,544.72	35,849.20	31,544.72
10157232000	LITTLE ROYAL-FA 03076C106	AMERIPRISE FINANCIAL INC		11,117.32	28,791.20	11,117.32
10157232000	LITTLE ROYAL-FA 032511107	ANADARKO PETROLEUM CORP		11,484.75	20,609.10	11,484.75
10157232000	LITTLE ROYAL-FA 037411105	APACHE CORP		30,482.79	40,670.42	30,482.79
10157232000	LITTLE ROYAL-FA 037833100	APPLE INC		25,994.22	117,855.00	25,994.22
10157232000	LITTLE ROYAL-FA 052800109	AUTOLIV INC		6,221.40	12,837.60	6,221.40
10157232000	LITTLE ROYAL-FA 05569M301	BNY MELLON INCOME STOCK-M		325,000.00	337,380.95	325,000.00
10157232000	LITTLE ROYAL-FA 05569M442	BNY MELLON SM/MID CAP-M		171,631.89	15,973.18	171,631.89
10157232000	LITTLE ROYAL-FA 05569M475	BNY MELLON FOC EQ OPP-M		1,296,214.66	108,694.58	1,296,214.66

10157232000	LITTLE ROYAL-FA 05569M509	BNY MELLON MID CAP STOCK-M	37,706.17	406,849.57	472,530.41
10157232000	LITTLE ROYAL-FA 05569M780	BNY MELLON S/T US GOV SECS-M	17,969.38	220,124.98	222,782.67
10157232000	LITTLE ROYAL-FA 05569M814	BNY MELLON INTERMEDIATE BD-M	42,743.72	556,950.78	551,942.66
10157232000	LITTLE ROYAL-FA 05569M855	BNY MELLON EMERGING MKTS-M	202,710.11	1,793,984.50	1,757,140.71
10157232000	LITTLE ROYAL-FA 05569M871	BNY MELLON INTERNATIONAL-M	85,743.32	756,256.09	831,591.36
10157232000	LITTLE ROYAL-FA 060505104	BANK OF AMERICA CORP	2,170.00	12,065.20	25,001.22
10157232000	LITTLE ROYAL-FA 071813109	BAXTER INTERNATIONAL INC	800.00	39,584.00	41,653.39
10157232000	LITTLE ROYAL-FA 124857202	CBS CORP-CLASS BWI	860.00	23,340.40	23,081.45
10157232000	LITTLE ROYAL-FA 125509109	CIGNA CORP	460.00	19,320.00	11,229.06
10157232000	LITTLE ROYAL-FA 14040H105	CAPITAL ONE FINANCIAL CORP	350.00	14,801.50	13,856.57
10157232000	LITTLE ROYAL-FA 143658300	CARNIVAL CORP	500.00	16,320.00	15,614.90
10157232000	LITTLE ROYAL-FA 149123101	CATERPILLAR INC	338.00	30,622.80	21,749.70
10157232000	LITTLE ROYAL-FA 171232101	CHUBB CORP	560.00	38,763.20	26,660.76
10157232000	LITTLE ROYAL-FA 172967424	CITIGROUP INC	429.00	11,286.99	20,703.59
10157232000	LITTLE ROYAL-FA 192446102	COGNIZANT TECHNOLOGY SOLUTIO	340.00	21,865.40	23,123.38
10157232000	LITTLE ROYAL-FA 20825C104	CONOCOPHILLIPS	420.00	30,605.40	10,255.24
10157232000	LITTLE ROYAL-FA 231021106	CUMMINS INC	288.00	25,349.76	9,804.99
10157232000	LITTLE ROYAL-FA 235851102	DANAHER CORP	440.00	20,697.60	11,719.40
10157232000	LITTLE ROYAL-FA 261967830	DREYFUS INFLTN ADJ SEC-INST	27,524.84	381,219.03	346,839.75
10157232000	LITTLE ROYAL-FA 261980494	DREYFUS EMG MKT DEBT LOC C-I	12,887.15	169,594.93	190,441.39
10157232000	LITTLE ROYAL-FA 261980759	DREYFUS HIGH YIELD-I	57,511.20	357,719.68	336,676.53
10157232000	LITTLE ROYAL-FA 261986582	DREYFUS GLOBAL REAL ES SEC-I	60,823.37	410,557.77	458,000.00
10157232000	LITTLE ROYAL-FA 26200C403	DREYFUS OPPORTUNISTIC S/C	4,576.96	103,988.62	102,204.72
10157232000	LITTLE ROYAL-FA 26203E604	DREYFUS/NEWTON INTERN EQTY-I	26,920.13	391,418.82	374,145.07
10157232000	LITTLE ROYAL-FA 263534109	DU PONT (E I) DE NEMOURS	380.00	17,396.40	10,108.34
10157232000	LITTLE ROYAL-FA 268648102	E M C CORP MASS	1,670.00	35,971.80	22,894.84
10157232000	LITTLE ROYAL-FA 26875P101	EOG RES INC	178.00	17,534.78	18,314.79
10157232000	LITTLE ROYAL-FA 285512109	ELECTRONIC ARTS INC	1,250.00	25,750.00	24,672.13
10157232000	LITTLE ROYAL-FA 29266R108	ENERGIZER HLDGS INC	270.00	20,919.60	18,856.65
10157232000	LITTLE ROYAL-FA 29358Q109	ENSCO PLC	680.00	31,905.60	39,073.61
10157232000	LITTLE ROYAL-FA 30231G102	EXXON MOBIL CORP	810.00	68,655.60	27,381.16
10157232000	LITTLE ROYAL-FA 345370860	FORD MOTOR CO	2,200.00	23,672.00	36,145.54
10157232000	LITTLE ROYAL-FA 369604103	GENERAL ELECTRIC COMPANY	3,160.00	56,595.60	54,980.20
10157232000	LITTLE ROYAL-FA 38259P508	GOOGLE INC - CL A	23.00	14,855.70	10,178.41
10157232000	LITTLE ROYAL-FA 42809H107	HESS CORP	445.00	25,276.00	13,065.28
10157232000	LITTLE ROYAL-FA 438516106	HONEYWELL INTL INC	650.00	35,327.50	18,124.08
10157232000	LITTLE ROYAL-FA 45666Q102	INFORMATICA CORP	440.00	16,249.20	12,968.82
10157232000	LITTLE ROYAL-FA 45865V100	INTERCONTINENTALEXCHANGE INC	158.00	19,046.90	19,565.45
10157232000	LITTLE ROYAL-FA 459200101	INTERNATIONAL BUSINESS MACHI	213.00	39,166.44	16,588.98
10157232000	LITTLE ROYAL-FA 461202103	INTUIT	410.00	21,561.90	21,173.94
10157232000	LITTLE ROYAL-FA 462846106	IRON MTN INC PA	4,370.00	134,596.00	4,371.60

10157232000	LITTLE ROYAL-FA 46428R107	ISHARES S&P GSCI COMMODITY-I	2,959.00	97,587.82	87,217.71
10157232000	LITTLE ROYAL-FA 46625H100	JP MORGAN CHASE & CO	1,332.00	44,289.00	28,851.12
10157232000	LITTLE ROYAL-FA 48121A670	HIGHBRIDGE DYNAMIC COMM STRA	10,492.68	179,739.69	216,077.89
10157232000	LITTLE ROYAL-FA 532716107	LIMITED BRANDS INC	550.00	22,192.50	9,482.40
10157232000	LITTLE ROYAL-FA 534187109	LINCOLN NATL CORP IND	1,060.00	20,585.20	23,852.86
10157232000	LITTLE ROYAL-FA 544147101	LORILLARD INC	200.00	22,800.00	21,766.64
10157232000	LITTLE ROYAL-FA 58155Q103	MCKESSON CORPORATION	580.00	45,187.80	26,418.11
10157232000	LITTLE ROYAL-FA 58933Y105	MERCK & CO INC	1,016.00	38,303.20	17,030.20
10157232000	LITTLE ROYAL-FA 637071101	NATIONAL OILWELL VARCO INC.	650.00	44,193.50	45,729.38
10157232000	LITTLE ROYAL-FA 63872T885	ASG GLOBAL ALTERNATIVES FUND	49,728.75	514,195.31	550,000.00
10157232000	LITTLE ROYAL-FA 64110D104	NETAPP INC	632.00	22,922.64	22,702.28
10157232000	LITTLE ROYAL-FA 65248E203	NEWS CORP INC	2,110.00	38,359.80	15,192.00
10157232000	LITTLE ROYAL-FA 65339F101	NEXTERA ENERGY INC	900.00	54,792.00	49,195.34
10157232000	LITTLE ROYAL-FA 655844108	NORFOLK SOUTHERN CORP	510.00	37,158.60	25,083.44
10157232000	LITTLE ROYAL-FA 674599105	OCCIDENTAL PETROLEUM CORP	458.00	42,914.60	25,423.97
10157232000	LITTLE ROYAL-FA 681919106	OMNICOM GROUP INC	860.00	38,338.80	28,513.07
10157232000	LITTLE ROYAL-FA 68389X105	ORACLE CORP	2,080.00	53,352.00	34,918.40
10157232000	LITTLE ROYAL-FA 69351T106	PPL CORP	850.00	25,007.00	21,949.68
10157232000	LITTLE ROYAL-FA 693656100	P V H CORP	320.00	22,556.80	23,568.03
10157232000	LITTLE ROYAL-FA 713448108	PEPSICO INC	940.00	62,369.00	34,603.90
10157232000	LITTLE ROYAL-FA 717081103	PFIZER INC	2,865.00	61,998.60	41,950.49
10157232000	LITTLE ROYAL-FA 74005P104	PRAXAIR INC	263.00	28,114.70	11,600.48
10157232000	LITTLE ROYAL-FA 742718109	PROCTER & GAMBLE CO	530.00	35,356.30	21,764.80
10157232000	LITTLE ROYAL-FA 747525103	QUALCOMM INC	920.00	50,324.00	35,854.70
10157232000	LITTLE ROYAL-FA 770323103	ROBERT HALF INTL INC	620.00	17,645.20	16,897.94
10157232000	LITTLE ROYAL-FA 78356A160	RYDEX MANAGED FUTURES STRATE	26,409.48	635,676.21	662,000.00
10157232000	LITTLE ROYAL-FA 790849103	ST JUDE MEDICAL INC	740.00	25,382.00	38,088.10
10157232000	LITTLE ROYAL-FA 86271F578	DREYFUS SELECT MGER S/C GR-I	9,868.25	163,911.73	162,678.56
10157232000	LITTLE ROYAL-FA 86271F677	DREYFUS SELECT MGER S/C VL-I	9,124.56	158,493.73	154,682.19
10157232000	LITTLE ROYAL-FA 86271F727	DREYFUS US EQUITY FUND-I	91,963.03	1,303,116.21	1,255,440.01
10157232000	LITTLE ROYAL-FA 86271F768	DREYFUS PRE STRAT INTER ST-I	60,529.71	737,251.88	775,000.00
10157232000	LITTLE ROYAL-FA 87234N765	TCW EMERGING MARKETS INCOME	37,698.01	310,631.64	324,000.00
10157232000	LITTLE ROYAL-FA 87612E106	TARGET CORP	450.00	23,049.00	23,891.41
10157232000	LITTLE ROYAL-FA 88076W103	TERADATA CORPORATION	480.00	23,284.80	23,167.44
10157232000	LITTLE ROYAL-FA 89353D107	TRANSCANADA CORP	530.00	23,145.10	22,624.37
10157232000	LITTLE ROYAL-FA 904767704	UNILEVER PLC ADR	1,670.00	55,978.40	45,352.73
10157232000	LITTLE ROYAL-FA 91912E105	VALE SA-SP ADR	1,010.00	21,664.50	12,025.07
10157232000	LITTLE ROYAL-FA 928563402	VMWARE INC-CLASS A	314.00	26,121.66	27,642.12
10157232000	LITTLE ROYAL-FA 949746101	WELLS FARGO & COMPANY	2,250.00	62,010.00	55,529.30
10157232000	LITTLE ROYAL-FA 98956P102	ZIMMER HOLDINGS INC	400.00	21,368.00	27,535.09
10157232000	LITTLE ROYAL-FA 9989AD543	CAPITAL RESOURCES PARTNERS I	215,236.00	215,236.00	215,236.00

10157232000	LITTLE ROYAL-FA 999Z86567	MELLON OPTIMA L/S STRATEGY F	19,099.99	1,709,050.18	1,700,000.00
10157232000	LITTLE ROYAL-FA 999Z89454	TUCKER ANTHONY PRIVATE EQUIT	533,030.00	533,030.00	533,030.00
10157232000	LITTLE ROYAL-FA 999Z89462	PARK ST CAPITAL PRIVATE EQUIT	364,517.00	364,517.00	364,517.00
10157232000	LITTLE ROYAL-FA 999Z89470	PARK STREET CAPITAL PRIV. EQ	217,586.00	217,586.00	217,586.00
10157232000	LITTLE ROYAL-FA 999664824	CRA 12 (BNY MELLON, NA, MEMB	18,221.40	18,221.40	18,221.40
10157232000	LITTLE ROYAL-FA 999664824	CRA 12 (BNY MELLON, NA, MEMB	36,315.76	36,315.76	36,315.76

TOTAL FOR ACCT#10157232000

17,190,972.01 16,683,577.55

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions									10,455,323	9,315,024		1,140,299	
Short Term CG Distributions									0	0		0	
1	X	MORGAN STANLEY	617446448			5/8/2009		8/12/2011	3,495	4,857		-1,362	
2	X	MORGAN STANLEY	617446448			5/8/2009		8/12/2011	1,063	1,490		-427	
3	X	MORGAN STANLEY	617446448			5/8/2009		8/12/2011	6,432	9,393		-2,961	
4	X	MORGAN STANLEY GLOB 4	61748AAE6			3/15/2006		11/15/2011	9,904	9,640		264	
5	X	MOTOROLA INC	620076307			8/12/2010		2/7/2011	28	23		5	
6	X	MOTOROLA INC	620076307			8/12/2010		4/26/2011	6,437	4,812		1,625	
7	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	927	678		249	
8	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	4,387	3,242		1,145	
9	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	2,657	1,932		725	
10	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	4,078	3,035		1,043	
11	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	5,555	4,176		1,379	
12	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		2/14/2011	7	7		0	
13	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/26/2011	3,267	3,815		-548	
14	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	1,144	1,362		-218	
15	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	434	497		-63	
16	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	2,053	2,378		-325	
17	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	1,243	1,417		-174	
18	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	1,908	2,226		-318	
19	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	1,209	1,424		-215	
20	X	NYSE EURONEXT 4 8%	629491AA9			8/2/2010		1/18/2011	5,390	5,446		-56	
21	X	NATIONAL OILWELL VARCO I	637071101			11/2/2011		11/15/2011	11,955	11,726		229	
22	X	NETAPP INC	64110D104			8/23/2011		11/15/2011	842	740		102	
23	X	NETAPP INC	64110D104			10/18/2011		11/15/2011	8,267	8,702		565	
24	X	NETAPP INC	64110D104			10/19/2011		11/15/2011	3,370	3,126		244	
25	X	NETAPP INC	64110D104			8/23/2011		11/15/2011	1,264	1,107		157	
26	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		12/15/2011	1,247	1,219		28	
27	X	FHLMC GOLD G06222 4 0%	3128M8G73			4/8/2011		1/15/2012	467	457		10	
28	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		2/15/2011	363	359		4	
29	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		3/15/2011	324	320		4	
30	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		4/15/2011	181	179		2	
31	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		5/15/2011	329	326		3	
32	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		6/15/2011	103	102		1	
33	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		7/15/2011	251	248		3	
34	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		8/15/2011	195	193		2	
35	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		9/15/2011	314	311		3	
36	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		10/15/2011	353	350		3	
37	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		11/15/2011	543	538		5	
38	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		12/15/2011	395	392		3	
39	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		1/15/2012	380	377		3	
40	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		2/15/2011	843	834		9	
41	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		3/15/2011	369	366		3	
42	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		4/15/2011	329	326		3	
43	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		5/15/2011	471	466		5	
44	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		6/15/2011	134	132		2	
45	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		7/15/2011	231	229		2	
46	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		8/15/2011	247	245		2	
47	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		9/15/2011	246	244		2	
48	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		10/15/2011	264	262		2	
49	X	FHLMC GOLD C91194 5 0%	3128P7KF9			8/20/2008		11/15/2011	401	398		3	
50	X	FHLMC GOLD A92988 5 0%	312941J99			7/22/2010		2/15/2011	1,620	1,721		-101	
51	X	FHLMC GOLD A92988 5 0%	312941J99			7/22/2010		3/4/2011	58,723	59,680		-957	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses			
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
Long Term CG Distributions									10,455,323		9,315,024		1,140,299	
Short Term CG Distributions									0		0		0	
Amount									168,017		0		0	
52	X	FHLMC GOLD A92988	5 0%	312941J99		7/22/2010		3/15/2011	1,439	1,528			-89	
53	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		5/15/2011	191	186			5	
54	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		6/15/2011	270	263			7	
55	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		7/15/2011	280	273			7	
56	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		8/2/2011	29,573	28,204			1,369	
57	X	FHLMC GOLD A95160	4 0%	312943WW1		4/8/2011		8/8/2011	14,859	14,102			757	
58	X	FHLMC GOLD A95160	4 0%	312943WW1		9/19/2011		10/15/2011	131	137			-6	
59	X	FHLMC GOLD A95160	4 0%	312943WW1		9/19/2011		11/15/2011	118	123			-5	
60	X	FHLMC GOLD A95160	4 0%	312943WW1		9/19/2011		12/15/2011	174	182			-8	
61	X	FHLMC GOLD A95160	4 0%	312943WW1		9/19/2011		1/15/2012	169	176			-7	
62	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		2/15/2011	261	266			-5	
63	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		3/15/2011	268	273			-5	
64	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		4/15/2011	160	163			-3	
65	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		5/15/2011	354	361			-7	
66	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		6/15/2011	205	208			-3	
67	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		7/15/2011	495	504			-9	
68	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		8/15/2011	460	469			-9	
69	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		9/15/2011	354	361			-7	
70	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		10/15/2011	264	269			-5	
71	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		11/15/2011	592	603			-11	
72	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		11/15/2011	75,033	72,790			2,243	
73	X	FHLMC GOLD A95828	4 5%	312944PM7		12/8/2011		1/15/2012	85	91			-6	
74	X	FED AGRIMTGE CORP	2 1%	31315PMD8		7/29/2009		1/6/2011	30,606	30,000			606	
75	X	OMNICOM GROUP INC		681919106		2/12/2007		7/28/2011	9,337	10,468			-1,131	
76	X	OMNICOM GROUP INC		681919106		2/12/2007		11/15/2011	7,863	9,469			-1,606	
77	X	OMNICOM GROUP INC		681919106		1/22/2007		11/15/2011	13,978	16,512			-2,534	
78	X	OMTARIO (PROVINCE OF)	4 0	6832348D3		9/29/2009		11/16/2011	16,545	14,974			1,571	
79	X	ORACLE CORP		68389X105		1/22/2007		7/28/2011	29,138	16,185			12,953	
80	X	ORACLE CORP		68389X105		1/22/2007		11/15/2011	38,943	20,614			18,329	
81	X	ORACLE CORP	5 75%	68389XAC9		4/2/2008		11/16/2011	12,024	9,995			2,029	
82	X	PPL CORP		69351T106		4/4/2011		7/28/2011	10,297	9,311			986	
83	X	PPL CORP		69351T106		4/4/2011		11/15/2011	14,887	12,932			1,955	
84	X	P V H CORP		693656100		11/2/2011		11/15/2011	2,739	2,947			-208	
85	X	P V H CORP		693656100		11/2/2011		11/15/2011	7,304	7,796			-492	
86	X	P V H CORP		693656100		11/3/2011		11/15/2011	2,599	2,741			-142	
87	X	PEPSICO INC		713448108		7/28/2011		11/15/2011	8,887	8,984			-97	
88	X	PEPSICO INC		713448108		4/6/2000		11/15/2011	26,027	15,118			10,909	
89	X	PEPSICO INC	4 5% 1/1	713448BN7		1/12/2010		11/16/2011	5,655	5,011			644	
90	X	PEPSICO INC	4 5% 1/1	713448BN7		1/12/2010		11/16/2011	5,655	4,983			672	
91	X	PFIZER INC		717081103		11/17/2008		5/9/2011	16,545	13,105			3,440	
92	X	PFIZER INC		717081103		7/8/2009		5/9/2011	1,583	1,136			447	
93	X	PFIZER INC		717081103		7/8/2009		5/9/2011	2,220	1,592			628	
94	X	PFIZER INC		717081103		7/8/2009		5/10/2011	3,477	2,477			1,000	
95	X	PFIZER INC		717081103		7/8/2009		5/10/2011	14,114	10,047			4,067	
96	X	PFIZER INC		717081103		7/8/2009		7/28/2011	6,873	5,259			1,614	
97	X	PFIZER INC		717081103		7/7/2009		7/28/2011	15,267	11,659			3,608	
98	X	PFIZER INC		717081103		7/7/2009		11/15/2011	7,675	5,664			2,011	
99	X	PFIZER INC		717081103		7/7/2009		11/15/2011	4,832	3,569			1,263	
100	X	PFIZER INC		717081103		7/7/2009		11/15/2011	12,586	9,307			3,279	
101	X	PFIZER INC		717081103		7/7/2009		11/15/2011	8,113	5,974			2,139	
102	X	PRAXAIR INC		74005P104		2/8/2005		7/28/2011	4,069	1,790			2,279	

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

Totals														
Gross Sales														
10,455,323														
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Cost, Other Basis and Expenses														
9,315,024														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss								
									Gross Sales	Cost, Other Basis and Expenses	Expense of Sale and Cost of Improvements	Valuation Method									
									Gross Sales Price	Cost or Other Basis		Depreciation									
Long Term CG Distributions									10,455,323	9,315,024	0		1,140,299								
Short Term CG Distributions									0	0	0		0								
154	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		8/17/2011	24,754	15,660			9,094								
155	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		11/15/2011	24,460	13,883			10,577								
156	X	OMNICOM GROUP INC	681919106			2/11/2007		7/28/2011	5,631	6,358			-727								
157	X	OMNICOM GROUP INC	681919106			2/12/2007		7/28/2011	2,393	2,705			-312								
158	X	FHLMC GOLD A92821	5 0%			7/22/2010		2/15/2011	549	583			-34								
159	X	FHLMC GOLD A92821	5 0%			7/22/2010		3/15/2011	447	475			-28								
160	X	FHLMC GOLD A92821	5 0%			7/22/2010		4/15/2011	350	372			-22								
161	X	FHLMC GOLD A92821	5 0%			7/22/2010		5/15/2011	270	286			-16								
162	X	FHLMC GOLD A92821	5 0%			7/22/2010		6/15/2011	276	294			-18								
163	X	FHLMC GOLD A92821	5 0%			7/22/2010		7/15/2011	415	441			-26								
164	X	FHLMC GOLD A92821	5 0%			7/22/2010		8/8/2011	23,506	23,334			172								
165	X	FHLMC GOLD A92821	5 0%			7/22/2010		8/15/2011	708	752			-44								
166	X	FHLMC GOLD A92821	5 0%			7/22/2010		9/15/2011	349	370			-21								
167	X	FHLMC GOLD A92821	5 0%			7/22/2010		10/15/2011	564	599			-35								
168	X	FHLMC GOLD A92821	5 0%			7/22/2010		11/15/2011	561	596			-35								
169	X	FHLMC GOLD A92821	5 0%			7/22/2010		12/15/2011	361	383			-22								
170	X	FHLMC GOLD A92821	5 0%			7/22/2010		1/15/2012	503	534			-31								
171	X	AT&T INC	00206R102			1/22/2007		7/28/2011	20,938	24,624			-3,686								
172	X	AT&T INC	00206R102			1/22/2007		11/15/2011	25,556	30,956			-5,400								
173	X	FHLMC GOLD A69290	6 0%			12/7/2007		7/15/2011	286	290			-4								
174	X	FHLMC GOLD A69290	6 0%			12/7/2007		8/15/2011	21	21			0								
175	X	FHLMC GOLD A69290	6 0%			12/7/2007		9/15/2011	584	591			-7								
176	X	FHLMC GOLD A69290	6 0%			12/7/2007		9/21/2011	13,867	12,773			1,094								
177	X	FHLMC GOLD G11938	4 5%			3/14/2006		2/15/2011	136	136			0								
178	X	FHLMC GOLD G11938	4 5%			3/14/2006		3/15/2011	169	169			0								
179	X	FHLMC GOLD G11938	4 5%			3/14/2006		4/15/2011	134	134			0								
180	X	FHLMC GOLD G11938	4 5%			3/14/2006		5/15/2011	89	89			0								
181	X	FHLMC GOLD G11938	4 5%			3/14/2006		6/15/2011	75	75			0								
182	X	FHLMC GOLD G11938	4 5%			3/14/2006		7/15/2011	88	88			0								
183	X	FHLMC GOLD G11938	4 5%			3/14/2006		8/15/2011	87	87			0								
184	X	FHLMC GOLD G11938	4 5%			3/14/2006		9/15/2011	104	104			0								
185	X	FHLMC GOLD G11938	4 5%			3/14/2006		10/15/2011	123	123			0								
186	X	FHLMC GOLD G11938	4 5%			3/14/2006		11/15/2011	134	134			0								
187	X	FHLMC GOLD G11938	4 5%			3/14/2006		12/15/2011	107	107			0								
188	X	FHLMC GOLD G11938	4 5%			3/14/2006		1/15/2012	128	128			0								
189	X	FHLMC GOLD G04219	5 5%			9/19/2011		10/15/2011	492	537			-45								
190	X	FHLMC GOLD G04219	5 5%			9/19/2011		11/15/2011	14,750	15,058			-308								
191	X	FHLMC GOLD G04219	5 5%			9/19/2011		11/15/2011	441	482			-41								
192	X	FHLMC GOLD G04719	5 5%			9/30/2008		2/15/2011	670	672			-2								
193	X	FHLMC GOLD G04719	5 5%			9/30/2008		3/15/2011	759	761			-2								
194	X	FHLMC GOLD G04719	5 5%			9/30/2008		4/15/2011	594	596			-2								
195	X	FHLMC GOLD G04719	5 5%			9/30/2008		5/15/2011	457	458			-1								
196	X	FHLMC GOLD G04719	5 5%			9/30/2008		6/15/2011	368	369			-1								
197	X	FHLMC GOLD G04719	5 5%			9/30/2008		7/15/2011	402	403			-1								
198	X	FHLMC GOLD G04719	5 5%			9/30/2008		8/15/2011	393	394			-1								
199	X	FHLMC GOLD G04719	5 5%			9/30/2008		9/15/2011	534	536			-2								
200	X	FHLMC GOLD G04719	5 5%			9/30/2008		10/15/2011	434	435			-1								
201	X	FHLMC GOLD G04719	5 5%			9/30/2008		11/15/2011	18,666	17,494			1,172								
202	X	FHLMC GOLD G04719	5 5%			9/30/2008		11/15/2011	486	487			-1								
203	X	FHLMC GOLD G04719	5 5%			11/16/2011		1/15/2012	202	219			-17								
204	X	FHLMC GOLD G05938	5 0%			7/15/2011		8/8/2011	6,759	6,716			43								

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation	Net Gain or Loss
Long Term CG Distributions									10,455,323		9,315,024		1,140,299	
Short Term CG Distributions									0		0		0	
Amount									168,017					
256	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		8/15/2011	585	608				-23
257	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		8/15/2011	63	68				-5
258	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		9/15/2011	141	151				-10
259	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		9/15/2011	329	342				-13
260	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		9/21/2011	12,421	11,762				659
261	X	FHLMC GOLD G05580	6 5%	3128M7Q90		9/1/2009		2/15/2011	865	922				-57
262	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		10/15/2011	182	195				-13
263	X	FHLMC GOLD G05580	6 5%	3128M7Q90		9/1/2009		3/15/2011	1,111	1,184				-73
264	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		11/15/2011	103	110				-7
265	X	FHLMC GOLD G05580	6 5%	3128M7Q90		9/1/2009		4/15/2011	1,041	1,110				-69
266	X	FHLMC GOLD G05580	6 5%	3128M7Q90		9/1/2009		5/15/2011	371	395				-24
267	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		12/15/2011	233	250				-17
268	X	FHLMC GOLD G05580	6 5%	3128M7Q90		9/1/2009		6/15/2011	578	616				-38
269	X	FHLMC GOLD G05580	6 5%	3128M7Q90		9/1/2009		7/15/2011	709	756				-47
270	X	FHLMC GOLD G05580	6 5%	3128M7Q90		9/1/2009		8/8/2011	11,649	11,130				519
271	X	FHLMC GOLD G05580	6 5%	3128M7Q90		9/1/2009		8/15/2011	706	753				-47
272	X	FHLMC GOLD G05580	6 5%	3128M7Q90		9/1/2009		9/15/2011	352	375				-23
273	X	FHLMC GOLD G05580	6 5%	3128M7Q90		9/1/2009		9/21/2011	15,865	15,207				658
274	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		5/15/2011	76	74				2
275	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		1/15/2012	292	313				-21
276	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		6/15/2011	114	111				3
277	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		2/15/2011	881	917				-36
278	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		3/15/2011	825	858				-33
279	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		7/15/2011	237	231				6
280	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		8/15/2011	73	71				2
281	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		4/15/2011	863	897				-34
282	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		5/15/2011	634	660				-26
283	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		6/15/2011	760	791				-31
284	X	FHLMC GOLD G05509	6 0%	3128M7N28		6/8/2009		7/15/2011	695	723				-28
285	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		9/15/2011	323	316				7
286	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		10/15/2011	856	836				20
287	X	FHLMC GOLD G06222	4 0%	3128M8G73		4/8/2011		11/15/2011	1,321	1,290				31
288	X	MERCK & CO INC		58933Y105		1/22/2007		7/28/2011	16,540	11,682				4,858
289	X	MERCK & CO INC		58933Y105		1/22/2007		11/15/2011	21,408	14,913				6,495
290	X	MLMT 2005-CK11 A2F 0 4001%		59022HMT6		10/20/2010		1/12/2011	3,048	3,025				23
291	X	MLMT 2005-CK11 A2F 0 3992%		59022HMT6		10/20/2010		2/12/2011	8,561	8,497				64
292	X	MLMT 2005-CK11 A2F 0 3632%		59022HMT6		10/20/2010		3/12/2011	10	10				0
293	X	MLMT 2005-CK11 A2F 0 3930%		59022HMT6		10/20/2010		4/12/2011	11,857	11,768				89
294	X	MET LIFE GLOB FNDG 7 717		59156RAT5		2/12/2009		11/16/2011	12,322	10,213				2,109
295	X	MICROSOFT CORPORATION		594918104		10/30/2002		3/2/2011	9,576	9,715				-139
296	X	MICROSOFT CORPORATION		594918104		8/19/2003		3/2/2011	17,844	17,678				166
297	X	MICROSOFT CORPORATION		594918104		10/30/2002		3/2/2011	19,853	20,227				-374
298	X	MICROSOFT CORPORATION		594918104		8/19/2003		5/2/2011	22,422	22,758				-336
299	X	MICROSOFT CORPORATION		594918104		11/17/2008		5/2/2011	33,198	25,974				7,224
300	X	MICROSOFT CORP 5 3%		594918AM6		2/3/2011		10/17/2011	6,121	4,958				1,163
301	X	MORGAN STANLEY		617446448		5/7/2009		7/28/2011	6,317	7,542				-1,225
302	X	MORGAN STANLEY		617446448		5/7/2009		7/28/2011	2,707	3,217				-510
303	X	MORGAN STANLEY		617446448		5/7/2009		8/12/2011	13,332	19,839				-6,507
304	X	PRAXAIR INC		74005P104		2/4/2005		7/28/2011	8,443	3,661				4,782
305	X	PRAXAIR INC		74005P104		2/4/2005		11/15/2011	15,555	6,793				8,762
306	X	PROCTER & GAMBLE CO		74218109		2/12/2002		7/28/2011	8,704	5,762				2,942
Totals									10,455,323		9,315,024		1,140,299	
Securities									0		0		0	
Other sales									0		0		0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Totals		Net Gain or Loss										
												Cost, Other Basis and Expenses												
												Gross Sales	Expense of Sale and Cost of Improvements											
										Long Term CG Distributions		10,455,323	9,315,024	1,140,299										
										Short Term CG Distributions		0	0	0										
										Amount		168,017	0	0										
307	X	PROCTER & GAMBLE CO	742718109			2/1/2002		7/28/2011	6,217	4,107				2,110										
308	X	PROCTER & GAMBLE CO	742718109			2/1/2002		11/15/2011	19,590	12,730				6,860										
309	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		1/10/2011	2,831	2,940				-109										
310	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		2/10/2011	1,926	2,001				-75										
311	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		3/10/2011	1,032	1,072				-40										
312	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		4/10/2011	3,420	3,552				-132										
313	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/4/2011	6,669	6,658				11										
314	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/4/2011	3,391	3,684				-293										
315	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/4/2011	13,873	15,084				-1,211										
316	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/4/2011	14,520	14,518				2										
317	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		11/15/2011	184	196				-12										
318	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		11/15/2011	61	65				-4										
319	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		12/15/2011	479	510				-31										
320	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		12/15/2011	160	169				-9										
321	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		1/15/2012	954	1,018				-64										
322	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		1/15/2012	318	337				-19										
323	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			11/7/2011		1/15/2012	38	40				-2										
324	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/30/2009		11/15/2011	15,983	16,237				-254										
325	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/30/2009		11/15/2011	18	19				-1										
326	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			5/14/2009		3/25/2011	55	55				0										
327	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/3/2007		3/25/2011	127	138				-11										
328	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			2/15/2011		4/25/2011	29	30				-1										
329	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			5/14/2009		4/25/2011	87	88				-1										
330	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/3/2007		4/25/2011	203	221				-18										
331	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			2/15/2011		5/25/2011	25	26				-1										
332	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			5/14/2009		5/25/2011	74	75				-1										
333	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/3/2007		5/25/2011	173	188				-15										
334	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			2/15/2011		5/25/2011	28	29				-1										
335	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			5/14/2009		6/25/2011	83	84				-1										
336	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/3/2007		6/25/2011	193	210				-17										
337	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			5/14/2009		7/25/2011	34	36				-2										
338	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/3/2007		7/25/2011	102	104				-2										
339	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			2/15/2011		7/25/2011	239	260				-21										
340	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			5/14/2009		8/25/2011	14	15				-1										
341	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/3/2007		8/25/2011	43	44				-1										
342	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			2/15/2011		8/25/2011	101	110				-9										
343	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			5/14/2009		9/25/2011	18	19				-1										
344	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/3/2007		9/25/2011	53	54				-1										
345	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			2/15/2011		9/25/2011	125	135				-10										
346	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			5/14/2009		10/25/2011	19	20				-1										
347	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/3/2007		10/25/2011	58	59				-1										
348	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			2/15/2011		11/25/2011	135	147				-12										
349	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			5/14/2009		11/25/2011	25	26				-1										
350	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/3/2007		11/25/2011	74	74				0										
351	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			2/15/2011		11/25/2011	172	187				-15										
352	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			5/14/2009		12/25/2011	24	25				-1										
353	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			1/3/2007		12/25/2011	71	72				-1										
354	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			2/15/2011		12/25/2011	168	180				-14										
355	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/4/2011	7,112	7,709				-597										
356	X	UNITED STATES TREAS 3 75	912810QSO			10/5/2011		10/19/2011	5,529	5,890				-351										
357	X	UNITED STATES TREAS 3 75	912810QSO			10/5/2011		11/7/2011	5,668	5,880				-212										

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss									
Totals																							
Long Term CG Distributions									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss												
Short Term CG Distributions									10,455,323	9,315,024	1,140,299												
Amount									0	0	0												
358	X	US TREASURY BOND 3.0%	912810QT8			11/10/2011		11/22/2011	5,173	4,952			221										
359	X	U S TREASURY NOTE 4.25%	912828BH2			1/18/2011		10/6/2011	5,363	5,443			-80										
360	X	U S TREASURY NOTE 4.25%	912828BH2			8/10/2011		10/6/2011	5,363	5,406			-43										
361	X	U S TREASURY NOTE 4.25%	912828BH2			8/10/2011		10/20/2011	5,358	5,406			-48										
362	X	U S TREASURY NOTE 4.25%	912828BR0			8/29/2008		1/19/2011	16,198	15,841			357										
363	X	U S INFL IX BD 2.375% 1/1	912828GD6			5/12/2007		7/28/2011	25,960	22,751			3,209										
364	X	U S TSY INFL IDX BD 0.625%	912828HW3			1/6/2009		7/28/2011	22,089	20,416			1,673										
365	X	U S TREASURY INFL IN 1.375%	912828JE1			8/21/2008		11/15/2011	29,633	25,774			3,859										
366	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		7/25/2011	255	257			-2										
367	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		8/25/2011	28	28			0										
368	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		9/25/2011	27	28			-1										
369	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		10/25/2011	27	28			-1										
370	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		11/25/2011	354	359			-5										
371	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		12/25/2011	175	177			-2										
372	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		1/25/2012	169	171			-2										
373	X	FNMA POOL # AH8932 3.5%	3138ASSU2			9/14/2011		10/25/2011	307	322			-15										
374	X	FNMA POOL # AH8932 3.5%	3138ASSU2			9/14/2011		11/25/2011	550	578			-28										
375	X	FNMA POOL # AH8932 3.5%	3138ASSU2			9/14/2011		12/25/2011	335	351			-16										
376	X	FNMA POOL # AH8932 3.5%	3138ASSU2			9/14/2011		1/25/2012	434	456			-22										
377	X	FNMA POOL # AL0219 3.324%	3138EGG57			10/20/2011		11/25/2011	3,307	3,361			-54										
378	X	FNMA POOL # AL0219 3.313%	3138EGG57			10/20/2011		12/25/2011	981	997			-16										
379	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		1/25/2012	1,159	1,178			-19										
380	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		6/25/2011	656	704			-48										
381	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		7/25/2011	529	569			-40										
382	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		8/25/2011	712	765			-53										
383	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		9/25/2011	677	727			-50										
384	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		10/25/2011	610	655			-45										
385	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		11/25/2011	645	693			-48										
386	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		12/25/2011	581	625			-44										
387	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		1/25/2012	667	717			-50										
388	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		9/25/2011	613	634			-21										
389	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		10/25/2011	610	630			-20										
390	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		11/25/2011	803	830			-27										
391	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		12/25/2011	716	740			-24										
392	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		1/25/2012	1,077	1,113			-36										
393	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		1/25/2011	1,139	1,193			-54										
394	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		2/25/2011	1,528	1,601			-73										
395	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		3/25/2011	763	799			-36										
396	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		4/25/2011	731	766			-35										
397	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		5/25/2011	951	996			-45										
398	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		6/25/2011	735	770			-35										
399	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		7/25/2011	714	748			-34										
400	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		8/25/2011	857	898			-41										
401	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		9/25/2011	1,009	1,057			-48										
402	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		10/25/2011	705	738			-33										
403	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/5/2011	25,986	25,954			32										
404	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/5/2011	12,573	12,545			28										
405	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/6/2011	13,489	13,378			111										
406	X	QUALCOMM INC	747525103			1/6/2010		7/28/2011	4,925	4,325			600										
407	X	QUALCOMM INC	747525103			8/11/2010		7/28/2011	11,491	8,262			3,229										
408	X	QUALCOMM INC	747525103			8/11/2010		7/28/2011	7,114	5,103			2,011										

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss								
									Securities												
									Gross Sales	Cost, Other Basis and Expenses	Cost of	Depreciation									
									10,455,323	9,315,024	0	0	1,140,299								
Other sales									0	0	0	0	0								
562	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		4/25/2011	796		849		-53								
563	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		5/25/2011	799		852		-53								
564	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		6/25/2011	694		740		-46								
565	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		7/25/2011	726		775		-49								
566	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		8/25/2011	583		622		-39								
567	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		9/25/2011	865		923		-58								
568	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		10/25/2011	651		695		-44								
569	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		11/25/2011	714		761		-47								
570	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		12/25/2011	532		568		-36								
571	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		1/25/2012	662		706		-44								
572	X	BNY MELLON MID CAP STOCK	05569M509			12/7/2006		11/14/2011	142,978		165,784		-22,806								
573	X	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		5/12/2011	20,194		20,076		118								
574	X	UNITED STATES T-NOTE 1 25	912828QC7			4/19/2011		11/15/2011	25,552		25,086		466								
575	X	UNITED STATES T-NOTE 1 25	912828QH6			3/1/2011		7/28/2011	50,918		50,143		775								
576	X	UNITED STATES T-NOTE 1 25	912828QH6			11/15/2011		11/15/2011	30,634		30,086		548								
577	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		11/15/2011	5,106		4,977		129								
578	X	UNITED STATES T-NOTE 2 12	912828QJ2			3/4/2011		3/31/2011	4,993		4,987		6								
579	X	UNITED STATES T-NOTE 0 75	912828QL7			4/15/2011		9/19/2011	10,092		10,008		84								
580	X	UNITED STATES T-NOTE 0 75	912828QL7			3/31/2011		9/19/2011	20,184		19,991		193								
581	X	UNITED STATES T-NOTE 0 75	912828QL7			3/31/2011		10/5/2011	15,115		14,993		122								
582	X	UNITED STATES T-NOTE 0 75	912828QL7			3/31/2011		10/6/2011	20,149		19,991		158								
583	X	UNITED STATES T-NOTE 1 0	912828QM5			5/16/2011		6/29/2011	15,115		15,033		82								
584	X	UNITED STATES T-NOTE 1 0	912828QM5			5/27/2011		6/29/2011	10,077		10,050		27								
585	X	UNITED STATES T-NOTE 1 5	912828QR4			8/8/2011		8/9/2011	5,116		5,105		11								
586	X	UNITED STATES T-NOTE 1 5	912828QR4			8/8/2011		8/10/2011	5,146		5,105		41								
587	X	UNITED STATES T-NOTE 1 5	912828QR4			8/8/2011		8/11/2011	15,396		15,315		81								
588	X	UNITED STATES T-NOTE 1 5	912828QR4			8/8/2011		11/15/2011	51,519		51,049		470								
589	X	UNITED STATES T-NOTE 0 75	912828QU7			8/8/2011		10/18/2011	5,028		5,031		-3								
590	X	UNITED STATES T-NOTE 2 12	912828RC6			10/20/2011		11/7/2011	15,147		14,951		196								
591	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		11/30/2011	10,076		9,963		113								
592	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		2/9/2011	5,013		5,000		13								
593	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		9/8/2011	10,177		10,000		177								
594	X	VALE SA-SP ADR	91912E105			5/10/2006		7/28/2011	15,045		6,629		8,416								
595	X	VALE SA-SP ADR	91912E105			5/10/2006		11/15/2011	15,471		8,646		6,825								
596	X	VMWARE INC-CLASS A	928563402			10/16/2011		11/15/2011	9,282		8,695		587								
597	X	VMWARE INC-CLASS A	928563402			10/16/2011		11/15/2011	8,870		7,760		1,110								
598	X	WBCMT 2005-C20 A4	9297664L4			1/29/2010		4/15/2011	507		512		-5								
599	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		1/15/2011	53		54		-1								
600	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		2/15/2011	258		262		-4								
601	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		3/15/2011	124		126		-2								
602	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		4/15/2011	769		781		-12								
603	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		5/15/2011	56		57		-1								
604	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		6/15/2011	53		54		-1								
605	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		7/15/2011	57		58		-1								
606	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		8/15/2011	53		54		-1								
607	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		9/15/2011	53		54		-1								
608	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		10/17/2011	328		333		-5								
609	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		1/15/2011	540		556		-16								
610	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		2/15/2011	543		559		-16								
611	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		2/25/2011	939		974		-35								
612	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		3/25/2011	811		841		-30								

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

Index	Check "X" if Sale of Security	Amount		CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals									
		Long Term CG Distributions								Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements						
		Short Term CG Distributions																	
										10,455,323	0	0	0						
										10,455,323	0	0	0						
										10,455,323	0	0	0						
664	X	FNMA POOL # 745948	6.5%	31403DWH8			9/10/2009		11/15/2011	9,461	9,152		309						
665	X	FNMA POOL # 745948	6.5%	31403DWH8			9/10/2009		11/25/2011	439	469		-30						
666	X	FNMA POOL # 888890	6.5%	31410GRK1			3/8/2010		6/25/2011	690	741		-51						
667	X	FNMA POOL # 888890	6.5%	31410GRK1			3/8/2010		7/25/2011	520	559		-39						
668	X	FNMA POOL # 888890	6.5%	31410GRK1			3/8/2010		8/25/2011	523	562		-39						
669	X	FNMA POOL # 888890	6.5%	31410GRK1			3/8/2010		9/25/2011	498	536		-38						
670	X	FNMA POOL # 888890	6.5%	31410GRK1			3/8/2010		10/25/2011	405	435		-30						
671	X	FNMA POOL # 888890	6.5%	31410GRK1			3/8/2010		11/15/2011	20,992	20,888		104						
672	X	FNMA POOL # 888890	6.5%	31410GRK1			3/8/2010		11/25/2011	455	489		-34						
673	X	FNMA POOL # 888967	6.0%	31410GT9			4/27/2011		6/25/2011	161	179		-18						
674	X	FNMA POOL # 888967	6.0%	31410GT9			4/27/2011		7/25/2011	214	237		-23						
675	X	FNMA POOL # 888967	6.0%	31410GT9			4/27/2011		8/25/2011	164	182		-18						
676	X	FNMA POOL # 888967	6.0%	31410GT9			4/27/2011		9/25/2011	180	200		-20						
677	X	FNMA POOL # 888967	6.0%	31410GT9			4/27/2011		10/25/2011	228	253		-25						
678	X	FNMA POOL # 888967	6.0%	31410GT9			4/27/2011		11/15/2011	14,477	14,815		-338						
679	X	FNMA POOL # 888967	6.0%	31410GT9			4/27/2011		11/25/2011	218	242		-24						
680	X	FNMA POOL # 889572	5.5%	31410KJ6			8/19/2009		2/25/2011	147	152		-5						
681	X	FNMA POOL # 889572	5.5%	31410KJ6			8/19/2009		3/25/2011	117	122		-5						
682	X	FNMA POOL # 889572	5.5%	31410KJ6			8/19/2009		4/20/2011	4,259	4,125		134						
683	X	FNMA POOL # 889572	5.5%	31410KJ6			8/19/2009		4/25/2011	115	119		-4						
684	X	FNMA POOL # 889572	5.5%	31410KJ6			8/19/2009		5/25/2011	101	105		-4						
685	X	FNMA POOL # 930924	4.5%	31412PG96			9/12/2009		2/25/2011	361	364		-3						
686	X	FNMA POOL # 930924	4.5%	31412PG96			9/12/2009		3/25/2011	327	329		-2						
687	X	FNMA POOL # 930924	4.5%	31412PG96			9/12/2009		4/25/2011	226	227		-1						
688	X	FNMA POOL # 930924	4.5%	31412PG96			9/12/2009		5/25/2011	160	161		-1						
689	X	FNMA POOL # 930924	4.5%	31412PG96			9/12/2009		6/25/2011	202	203		-1						
690	X	FNMA POOL # 930924	4.5%	31412PG96			9/12/2009		7/25/2011	356	359		-3						
691	X	FNMA POOL # 930924	4.5%	31412PG96			9/12/2009		8/25/2011	281	283		-2						
692	X	FNMA POOL # 930924	4.5%	31412PG96			7/28/2011		8/25/2011	70	73		-3						
693	X	FNMA POOL # 930924	4.5%	31412PG96			7/28/2011		9/15/2011	8,039	7,878		161						
694	X	FNMA POOL # 930924	4.5%	31412PG96			9/12/2009		9/15/2011	30,895	29,346		1,549						
695	X	WBCMT 2007-C32 A1	5.68%	92978YAA8			11/3/2010		3/17/2011	12,266	12,629		-363						
696	X	WASHINGTON ST	3.547%	93974CQV5			5/25/2010		1/12/2011	15,132	15,000		132						
697	X	WELLS FARGO & COMPANY		949746101			3/6/2001		7/28/2011	2,577	2,257		320						
698	X	WELLS FARGO & COMPANY		949746101			9/2/2010		7/28/2011	286	249		37						
699	X	WELLS FARGO & COMPANY		949746101			9/2/2010		7/28/2011	9,448	8,241		1,207						
700	X	WELLS FARGO & COMPANY		949746101			3/3/2011		7/28/2011	11,453	12,954		-1,501						
701	X	WELLS FARGO & COMPANY		949746101			9/2/2010		7/28/2011	3,149	2,742		407						
702	X	WELLS FARGO & COMPANY		949746101			9/2/2010		11/15/2011	3,769	3,739		30						
703	X	WELLS FARGO & COMPANY		949746101			9/2/2010		11/15/2011	6,783	6,724		59						
704	X	WELLS FARGO & COMPANY		949746101			3/5/2001		11/15/2011	22,611	22,336		275						
705	X	ZIMMER HOLDINGS INC		98956P102			5/11/2011		7/28/2011	4,866	5,538		-672						
706	X	ZIMMER HOLDINGS INC		98956P102			5/11/2011		7/28/2011	4,866	5,535		-669						
707	X	ZIMMER HOLDINGS INC		98956P102			5/11/2011		11/15/2011	11,998	15,912		-3,914						
708	X	COVIDIEN PLC		G2554F113			1/4/2011		7/28/2011	14,555	13,323		1,232						
709	X	COVIDIEN PLC		G2554F113			1/4/2011		11/15/2011	3,824	3,807		17						
710	X	COVIDIEN PLC		G2554F113			1/3/2011		11/15/2011	14,816	14,635		181						
711	X	TYCO INTERNATIONAL LTD		H89128104			3/16/2009		7/28/2011	15,831	6,814		9,017						
712	X	TYCO INTERNATIONAL LTD		H89128104			3/16/2009		11/15/2011	20,308	8,566		11,742						
713	X	FNMA POOL # 930924	4.5%	31412PG96			9/12/2009		9/25/2011	645	649		-4						
714	X	FNMA POOL # 930924	4.5%	31412PG96			7/28/2011		9/25/2011	161	168		-7						

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales		Cost or Other Basis			
									Price					
Long Term CG Distributions									10,455,323	9,315,024		1,140,299		
Short Term CG Distributions									0	0		0		
Amount									168,017	0		0		
									Other sales					
715	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		10/25/2011	1,190	1,198			-8	
716	X	FNMA POOL # 932670 4 5%	31412RFFK8			3/8/2010		2/16/2011	21,789	21,901			-112	
717	X	FNMA POOL # 932670 4 5%	31412RFFK8			3/8/2010		2/25/2011	270	273			-3	
718	X	FNMA POOL # 932670 4 5%	31412RFFK8			3/8/2010		3/25/2011	359	364			-5	
719	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		2/25/2011	1,220	1,217			3	
720	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		3/25/2011	1,026	1,024			2	
721	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		4/25/2011	569	568			1	
722	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		5/25/2011	522	521			1	
723	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		6/25/2011	400	399			1	
724	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		7/25/2011	365	365			0	
725	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		8/25/2011	366	366			0	
726	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		9/25/2011	550	548			2	
727	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		10/25/2011	835	833			2	
728	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		11/15/2011	41,222	38,149			3,073	
729	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		11/25/2011	844	843			1	
730	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2011	265	273			-8	
731	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		3/25/2011	444	457			-13	
732	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2011	242	249			-7	
733	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2011	308	317			-9	
734	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		6/25/2011	254	262			-8	
735	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		7/25/2011	131	135			-4	
736	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		8/25/2011	300	309			-9	
737	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2011	87	90			-3	
738	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		10/25/2011	262	269			-7	
739	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		11/25/2011	117	120			-3	
740	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/25/2011	419	431			-12	
741	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		1/25/2012	98	101			-3	
742	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		2/25/2011	1,723	1,725			-2	
743	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		3/25/2011	501	501			0	
744	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		4/25/2011	498	499			-1	
745	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		5/25/2011	552	552			0	
746	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		6/25/2011	310	311			-1	
747	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		7/25/2011	1,825	1,826			-1	
748	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		8/8/2011	6,304	5,808			496	
749	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		7/25/2011	211	219			-8	
750	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		8/25/2011	1,009	1,050			-41	
751	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		9/25/2011	855	889			-34	
752	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		10/25/2011	728	757			-29	
753	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		11/25/2011	1,229	1,278			-49	
754	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		12/25/2011	1,575	1,638			-63	
755	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		1/25/2012	1,251	1,301			-50	
756	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		2/25/2011	248	244			4	
757	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/11/2009		3/25/2011	76	75			1	
758	X	AMERICAN EXPRESS CO	025816109			6/11/2009		4/25/2011	261	257			4	
759	X	AMERICAN EXPRESS CO	025816109			6/11/2009		7/28/2011	17,725	14,869			2,856	
760	X	COMMIT TO PUR FHLMC GOL	02R0304C4			6/21/2010		11/15/2011	21,835	18,692			3,143	
761	X	AMERIPRISE FINANCIAL INC	03076C106			9/21/2011		12/5/2011	30,716	30,707			9	
762	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011		7/28/2011	3,744	4,188			-444	
763	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		7/28/2011	8,343	9,378			-1,035	
764	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011		7/28/2011	749	836			-87	
765	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011		11/15/2011	933	1,194			-261	

1,140,299

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses			
									Gross Sales Price	Cost or Other Basis				
Long Term CG Distributions									10,455,323	9,315,024	1,140,299			
Short Term CG Distributions									0	0	0			
766	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		11/15/2011	14,465	5,942			8,523	
767	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/3/2011	4,071	6,582			-2,511	
768	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/3/2011	3,878	6,523			-2,645	
769	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/3/2011	13,230	21,326			-8,096	
770	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/4/2011	998	1,636			-638	
771	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/4/2011	5,248	8,696			-3,448	
772	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/7/2011	2,261	3,750			-1,489	
773	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/7/2011	1,725	2,868			-1,143	
774	X	ANADARKO PETROLEUM CO	032511107			6/18/2010		7/28/2011	9,923	5,104			4,819	
775	X	ANADARKO PETROLEUM CO	032511107			6/18/2010		11/15/2011	12,928	6,806			6,122	
776	X	APACHE CORP	037411105			1/22/2007		7/28/2011	25,815	14,053			11,762	
777	X	APACHE CORP	037411105			1/22/2007		11/15/2011	26,983	17,787			9,196	
778	X	APPLE INC	037833100			7/28/2008		7/28/2011	52,112	21,253			30,859	
779	X	APPLE INC	037833100			7/28/2008		11/15/2011	15,338	6,392			8,946	
780	X	APPLE INC	037833100			6/5/2009		11/15/2011	34,511	13,019			21,492	
781	X	APPLE INC	037833100			6/5/2009		11/15/2011	11,504	4,328			7,176	
782	X	APPLE INC	037833100			11/17/2008		11/15/2011	3,451	804			2,647	
783	X	AUTODESK INC	052769106			7/21/2011		7/28/2011	9,401	9,796			-395	
784	X	AUTODESK INC	052769106			7/21/2011		8/19/2011	1,736	2,576			-840	
785	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	2,640	3,737			-1,097	
786	X	AUTODESK INC	052769106			7/20/2011		9/9/2011	2,281	3,189			-908	
787	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	7,492	10,630			-3,138	
788	X	AUTODESK INC	052769106			7/20/2011		9/9/2011	12,271	17,344			-5,073	
789	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		11/25/2011	584	607			-23	
790	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		12/25/2011	332	345			-13	
791	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		1/25/2012	40	41			-1	
792	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		2/25/2011	1,366	1,421			-55	
793	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		3/25/2011	620	645			-25	
794	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		4/25/2011	546	568			-22	
795	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		5/25/2011	297	309			-12	
796	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		6/25/2011	427	444			-17	
797	X	AUTOLIV INC	052800109			5/28/2009		1/31/2011	21,627	7,258			14,369	
798	X	AUTOLIV INC	052800109			5/28/2009		7/28/2011	5,914	2,333			3,581	
799	X	AUTOLIV INC	052800109			5/28/2009		11/15/2011	7,709	3,629			4,080	
800	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		12/25/2011	1,020	1,049			-29	
801	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		1/25/2012	1,017	1,047			-30	
802	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		2/25/2011	245	248			-3	
803	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		3/25/2011	180	182			-2	
804	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		4/25/2011	101	102			-1	
805	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/19/2011	21,085	20,643			442	
806	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/25/2011	70	71			-1	
807	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		6/25/2011	120	121			-1	
808	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		10/25/2011	3,691	3,834			-143	
809	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		11/25/2011	906	941			-35	
810	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		12/25/2011	1,119	1,163			-44	
811	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		1/25/2012	1,145	1,189			-44	
812	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			6/22/2010		1/14/2011	2,584	2,641			-57	
813	X	FORD MOTOR CO	345370860			1/6/2011		7/28/2011	8,506	12,523			-4,017	
814	X	FORD MOTOR CO	345370860			1/6/2011		7/28/2011	3,009	4,429			-1,420	
815	X	FORD MOTOR CO	345370860			1/6/2011		11/15/2011	4,125	6,859			-2,734	
816	X	FORD MOTOR CO	345370860			1/6/2011		11/15/2011	1,550	2,588			-1,038	

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

										Amount				
Long Term CG Distributions										168,017				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
817	X	FORD MOTOR CO	345370860			11/22/2010		11/15/2011	8,294	12,532				-4,238
818	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		1/15/2011	2,611	2,611				0
819	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		2/15/2011	2,911	2,911				0
820	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		3/15/2011	3,076	3,075				1
821	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		4/15/2011	3,216	3,215				1
822	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		5/15/2011	2,857	2,857				0
823	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		6/15/2011	2,575	2,575				0
824	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		7/15/2011	2,763	2,763				0
825	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		8/15/2011	2,431	2,431				0
826	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		9/15/2011	2,563	2,562				1
827	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		10/17/2011	898	898				0
828	X	CBS CORP-CLASS BWI/	124857202			5/5/2011		7/28/2011	9,818	9,394				424
829	X	CBS CORP-CLASS BWI/	124857202			5/5/2011		11/15/2011	12,916	13,419				-503
830	X	CIGNA CORP	125509109			6/19/2009		7/28/2011	3,509	1,738				1,771
831	X	CIGNA CORP	125509109			6/22/2009		7/28/2011	7,018	3,418				3,600
832	X	CIGNA CORP	125509109			6/22/2009		11/15/2011	11,851	6,591				5,260
833	X	CVS CAREMARK CORP	126650100			11/17/2008		5/9/2011	14,010	10,572				3,438
834	X	CVS CAREMARK CORP	126650100			11/17/2008		5/10/2011	6,934	5,258				1,676
835	X	CALIFORNIA ST 7 3% 10/	13063A7D0			10/8/2009		11/21/2011	29,653	25,206				4,447
836	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		7/28/2011	17,162	15,228				1,934
837	X	CAPITAL ONE FINANCIAL CO	14040H105			7/7/2010		7/28/2011	4,767	4,094				673
838	X	CAPITAL ONE FINANCIAL CO	14040H105			7/7/2010		10/18/2011	16,030	15,966				64
839	X	CAPITAL ONE FINANCIAL CO	14040H105			9/30/2010		10/18/2011	2,466	2,375				91
840	X	CAPITAL ONE FINANCIAL CO	14040H105			9/30/2010		10/19/2011	2,458	2,375				83
841	X	CAPITAL ONE FINANCIAL CO	14040H105			9/30/2010		10/19/2011	19,676	19,399				277
842	X	CAPITAL ONE FINANCIAL CO	14040H105			9/30/2010		11/15/2011	8,319	7,522				797
843	X	CARNIVAL CORP	143658300			7/1/2010		7/28/2011	8,282	7,495				787
844	X	CARNIVAL CORP	143658300			7/1/2010		11/15/2011	9,626	9,057				569
845	X	CATERPILLAR INC	149123101			6/16/2010		7/28/2011	16,431	10,424				6,007
846	X	CATERPILLAR INC	149123101			6/16/2010		11/15/2011	19,366	12,870				6,496
847	X	CHUBB CORP	171232101			11/21/2007		7/28/2011	11,457	9,372				2,085
848	X	CHUBB CORP	171232101			11/17/2008		7/28/2011	1,910	1,428				482
849	X	CHUBB CORP	171232101			10/18/2011		11/15/2011	9,339	8,913				426
850	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		11/25/2011	1,000	1,047				-47
851	X	U S TREASURY NOTE 3 75%	912828JR2			4/26/2011		5/24/2011	5,398	5,309				89
852	X	U S TREASURY NOTE 2 375%	912828LQ1			7/29/2010		6/29/2011	5,240	5,203				37
853	X	U S TREASURY NOTE 1 125%	912828MB3			11/19/2010		8/24/2011	25,308	25,292				16
854	X	U S TREASURY NOTE 1 125%	912828MB3			11/19/2010		9/16/2011	5,060	5,058				2
855	X	U S TREASURY NOTE 1 125%	912828MB3			1/24/2011		9/16/2011	5,060	5,047				13
856	X	U S TREASURY NOTE 1% 3/3	912828MU1			1/20/2011		6/14/2011	30,193	30,226				-33
857	X	U S TSY INFL INDX NT 0 5%	912828MY3			5/24/2010		7/28/2011	22,008	20,951				1,057
858	X	U S TREASURY NOTE 1 375%	912828NC0			2/10/2011		7/28/2011	5,087	5,042				45
859	X	U S TREASURY NOTE 3 5%	912828ND8			8/12/2010		1/25/2011	10,236	10,692				-456
860	X	U S TREASURY NOTE 3 5%	912828ND8			7/29/2010		1/25/2011	25,590	26,091				-501
861	X	U S TREASURY NOTE 3 5%	912828ND8			6/14/2010		3/1/2011	10,148	10,199				-51
862	X	U S TREASURY NOTE 3 5%	912828ND8			7/29/2010		3/1/2011	15,222	15,655				-433
863	X	U S TREASURY NOTE 1 75%	912828NP1			9/8/2010		2/15/2011	9,843	10,147				-304
864	X	U S TREASURY NOTE 1 75%	912828NP1			9/8/2010		4/8/2011	4,946	5,073				-127
865	X	U S TREASURY NOTE 1 75%	912828NP1			9/8/2010		4/27/2011	4,998	5,073				-75
866	X	U S TREASURY NOTE 1 75%	912828NP1			7/29/2010		4/27/2011	9,996	10,039				-43
867	X	U S TREASURY NOTE 2 375%	912828NR7			8/4/2010		3/31/2011	14,747	15,086				-339

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis	Valuation Method	Depreciation	
868	X	U S TREASURY NOTE 2 375	912828NR7			11/1/2010		3/31/2011	19,662	20,675			-1,013
869	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		10/20/2011	35,308	35,181			127
870	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		11/10/2011	5,046	5,026			20
871	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		11/16/2011	10,087	10,052			35
872	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		11/17/2011	15,126	15,077			49
873	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		12/7/2011	15,128	15,077			51
874	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		12/8/2011	10,090	10,052			38
875	X	U S TREASURY NOTE 0 375	912828NX4			1/18/2011		6/29/2011	5,004	4,990			14
876	X	U S TREASURY NOTE 0 75%	912828NY2			9/24/2010		12/8/2011	15,139	15,028			111
877	X	U S TREASURY NOTE 2 625	912828PC8			12/9/2010		1/14/2011	4,707	4,969			-262
878	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		1/14/2011	14,122	14,225			-103
879	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		1/20/2011	9,312	9,484			-172
880	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		1/21/2011	4,664	4,742			-78
881	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		8/25/2011	398	398			0
882	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		9/25/2011	515	516			-1
883	X	AT&T INC 5 8% 2/15/1	00206RAR3			10/27/2009		3/24/2011	5,584	5,359			225
884	X	AT&T INC 5 8% 2/15/1	00206RAR3			10/27/2009		4/26/2011	11,199	10,718			481
885	X	ALLIANCE DATA SYS CORP	018561108			5/28/2008		7/28/2011	16,828	10,091			6,737
886	X	ALLIANCE DATA SYS CORP	018561108			5/28/2008		11/15/2011	22,136	12,940			9,196
887	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		7/28/2011	4,070	3,974			96
888	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		7/28/2011	3,539	3,413			126
889	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		11/15/2011	10,025	8,310			1,715
890	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		11/15/2011	1,297	1,074			223
891	X	COMMIT TO PUR FNMA SF MT	01F040610			12/9/2010		1/10/2011	59,775	59,794			-19
892	X	COMMIT TO PUR FNMA SF MT	01F040610			12/9/2010		1/10/2011	34,863	34,891			-28
893	X	COMMIT TO PUR FNMA SF MT	01F040628			12/5/2011		2/4/2011	34,156	34,716			-560
894	X	COMMIT TO PUR FNMA SF MT	01F040628			1/10/2011		2/4/2011	34,141	34,776			-635
895	X	COMMIT TO PUR FNMA SF MT	01F040628			1/10/2011		2/4/2011	34,140	34,770			-630
896	X	COMMIT TO PUR FNMA SF MT	01F040628			1/10/2011		2/4/2011	19,509	19,872			-363
897	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	34,305	34,027			278
898	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	14,701	14,583			118
899	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	19,601	19,444			157
900	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	34,322	34,043			279
901	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	19,612	19,445			167
902	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	19,508	19,543			-35
903	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	34,139	34,184			-45
904	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	34,141	34,200			-59
905	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	34,147	34,180			-33
906	X	AMAZON COM INC	023135106			5/2/2011		7/28/2011	13,816	12,463			1,353
907	X	AMAZON COM INC	023135106			5/2/2011		11/15/2011	19,039	17,489			1,550
908	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		10/25/2011	448	448			0
909	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		11/25/2011	73	73			0
910	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		12/25/2011	191	191			0
911	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		1/25/2012	1,142	1,143			-1
912	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		7/25/2011	303	324			-21
913	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		8/25/2011	294	314			-20
914	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		9/25/2011	388	414			-26
915	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		10/25/2011	330	353			-23
916	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		11/25/2011	584	624			-40
917	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		12/25/2011	462	494			-32
918	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		1/25/2012	523	558			-35
Long Term CG Distributions									10,455,323		9,315,024		1,140,299
Short Term CG Distributions									0		0		0
Amount									168,017		0		0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses	
									Gross Sales Price	Cost or Other Basis		
Long Term CG Distributions									10,455,323	9,315,024	1,140,299	
Short Term CG Distributions									0	0	0	
919	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		2/25/2011	308	320	-12	
920	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		3/25/2011	207	215	-8	
921	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		4/25/2011	140	146	-6	
922	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		5/25/2011	43	45	-2	
923	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		6/25/2011	91	94	-3	
924	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		7/25/2011	42	43	-1	
925	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		8/25/2011	45	47	-2	
926	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		9/25/2011	61	63	-2	
927	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		10/25/2011	304	315	-11	
928	X	BNY MELLON MID CAP STOCK	05569M509			7/27/2011		11/14/2011	147,639	165,236	-17,597	
929	X	BNY MELLON MID CAP STOCK	05569M509			7/27/2011		12/15/2011	20,000	24,511	-4,511	
930	X	BNY MELLON INTERMEDIATE	05569M814			7/29/2011		12/15/2011	1,305	1,311	-6	
931	X	BNY MELLON INTERMEDIATE	05569M814			8/31/2011		12/15/2011	1,238	1,245	-7	
932	X	BNY MELLON INTERMEDIATE	05569M814			10/31/2011		12/15/2011	1,144	1,148	-4	
933	X	BNY MELLON INTERMEDIATE	05569M814			11/17/2011		12/15/2011	26,314	26,395	-81	
934	X	BNY MELLON EMERGING MKT	05569M855			12/22/2006		7/27/2011	62,224	109,315	-47,091	
935	X	BNY MELLON EMERGING MKT	05569M855			12/21/2007		7/27/2011	137,776	235,602	-97,826	
936	X	BNY MELLON INTERNATIONAL	05569M871			10/30/2002		7/27/2011	140,000	126,279	13,721	
937	X	BNY MELLON INTERNATIONAL	05569M871			10/30/2002		12/15/2011	15,000	17,357	-2,357	
938	X	B M C SOFTWARE INC	055921100			2/14/2011		7/28/2011	12,204	13,183	-979	
939	X	B M C SOFTWARE INC	055921100			3/4/2011		7/28/2011	469	502	-33	
940	X	B M C SOFTWARE INC	055921100			2/11/2011		10/11/2011	12,956	17,885	-4,929	
941	X	B M C SOFTWARE INC	055921100			2/11/2011		10/11/2011	6,838	9,462	-2,624	
942	X	B M C SOFTWARE INC	055921100			3/3/2011		10/11/2011	3,959	5,512	-1,553	
943	X	B M C SOFTWARE INC	055921100			3/3/2011		10/11/2011	864	1,194	-330	
944	X	B M C SOFTWARE INC	055921100			3/4/2011		10/11/2011	5,722	7,978	-2,256	
945	X	B M C SOFTWARE INC	055921100			2/10/2011		10/11/2011	1,584	2,174	-590	
946	X	B M C SOFTWARE INC	055921100			3/4/2011		10/11/2011	252	351	-99	
947	X	B M C SOFTWARE INC	055921100			2/10/2011		10/12/2011	5,634	7,709	-2,075	
948	X	BACM 2005-6 A2 5.165% 9	05947U4A3			2/12/2010		1/10/2011	107	109	-2	
949	X	BACM 2005-6 A2 5.165% 9	05947U4A3			2/12/2010		5/10/2011	65	66	-1	
950	X	BACM 2005-6 A2 5.165% 9	05947U4A3			2/12/2010		6/10/2011	877	895	-18	
951	X	BANK OF AMERICA CORP	060505104			5/7/2009		7/28/2011	13,472	18,828	-5,356	
952	X	BANK OF AMERICA CORP	060505104			6/15/2009		7/28/2011	5,040	7,039	-1,999	
953	X	BANK OF AMERICA CORP	060505104			6/15/2009		8/12/2011	6,608	11,954	-5,346	
954	X	BANK OF AMERICA CORP	060505104			6/15/2009		8/12/2011	13,658	25,109	-11,451	
955	X	BANK OF AMERICA CORP	060505104			6/15/2009		8/12/2011	1,101	2,030	-929	
956	X	BANK OF AMERICA CORP	060505104			5/21/2009		8/12/2011	1,983	3,111	-1,128	
957	X	BANK OF AMERICA CORP	060505104			5/21/2009		11/15/2011	7,371	14,056	-6,685	
958	X	BANK OF AMERICA CORP 5.7	060505CL6			11/28/2006		12/15/2011	9,240	10,307	-1,067	
959	X	BANK OF AMERICA CORP 5.7	060505CL6			6/29/2011		12/15/2011	9,240	10,578	-1,338	
960	X	BARCLAYS BANK PLC 5.0%	06739FGF2			9/17/2009		11/15/2011	10,484	9,987	497	
961	X	CHUBB CORP	171232101			11/17/2008		11/15/2011	11,340	8,093	3,247	
962	X	CISCO SYSTEMS INC	17275R102			10/30/2002		2/10/2011	4,090	2,360	1,730	
963	X	CISCO SYSTEMS INC	17275R102			11/17/2008		2/10/2011	8,167	7,091	1,076	
964	X	CISCO SYSTEMS INC	17275R102			10/30/2002		2/10/2011	24,500	14,227	10,273	
965	X	CISCO SYSTEMS INC	17275R102			10/30/2002		2/10/2011	956	551	405	
966	X	CISCO SYSTEMS INC	17275R102			10/30/2002		2/10/2011	478	276	202	
967	X	CISCO SYSTEMS INC	17275R102			10/30/2002		2/10/2011	7,603	4,389	3,214	
968	X	CISCO SYSTEMS INC	17275R102			10/30/2002		2/10/2011	1,963	1,136	827	
969	X	CISCO SYSTEMS INC	17275R102			10/30/2002		2/10/2011	191	110	81	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									Price	Cost or Other Basis	Valuation Method	Depreciation		
970	X	CISCO SYSTEMS INC 5.5%	17275RAC6			12/14/2007		12/6/2011	5,785	5,016		769		
971	X	CITIGROUP INC	172967424			1/31/2011		7/28/2011	4,247	5,379		-1,132		
972	X	CITIGROUP INC	172967424			1/31/2011		7/28/2011	1,454	1,847		-393		
973	X	CITIGROUP INC	172967424			1/31/2011		7/28/2011	1,263	1,603		-340		
974	X	CITIGROUP INC	172967424			1/31/2011		7/28/2011	689	871		-182		
975	X	CITIGROUP INC	172967424			1/31/2011		11/15/2011	5,181	8,957		-3,776		
976	X	CITIGROUP INC	172967424			1/31/2011		11/15/2011	1,820	3,145		-1,325		
977	X	CITIGROUP INC 6.125%	172967EM9			8/12/2008		8/3/2011	11,273	9,767		1,506		
978	X	COGNIZANT TECHNOLOGY S	192446102			10/12/2011		11/15/2011	2,719	2,893		-174		
979	X	COGNIZANT TECHNOLOGY S	192446102			10/12/2011		11/15/2011	10,196	10,776		-580		
980	X	FRANKLIN RES INC	354613101			1/21/2009		1/5/2011	7,400	3,425		3,975		
981	X	FRANKLIN RES INC	354613101			1/21/2009		1/5/2011	17,780	8,230		9,550		
982	X	FRANKLIN RES INC	354613101			1/21/2009		1/6/2011	13,855	6,441		7,414		
983	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		2/15/2011	345	341		4		
984	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		2/15/2011	214	212		2		
985	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		3/15/2011	372	369		3		
986	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		3/15/2011	231	229		2		
987	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		4/15/2011	207	205		2		
988	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		4/15/2011	129	127		2		
989	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		5/15/2011	283	281		2		
990	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		5/15/2011	176	175		1		
991	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		6/15/2011	223	222		1		
992	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		6/15/2011	139	138		1		
993	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		7/15/2011	323	321		2		
994	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		7/15/2011	201	199		2		
995	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		8/15/2011	212	211		1		
996	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		8/15/2011	132	131		1		
997	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		9/15/2011	311	308		3		
998	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		9/15/2011	193	192		1		
999	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		10/15/2011	475	472		3		
1,000	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		10/15/2011	296	293		3		
1,001	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		11/15/2011	497	493		4		
1,002	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		11/15/2011	309	307		2		
1,003	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		11/15/2011	13,486	12,196		1,290		
1,004	X	GNMA POOL # 782011 5.0%	36241KGU6			5/10/2007		11/15/2011	20,964	18,958		2,006		
1,005	X	GECCM 2004-C3 A3 4.865%	36828QHV1			2/2/2010		2/10/2011	685	704		-19		
1,006	X	GECCM 2004-C3 A3 4.865%	36828QHV1			8/27/2010		2/10/2011	685	703		-18		
1,007	X	GECCM 2004-C3 A3 4.865%	36828QHV1			2/2/2010		3/10/2011	113	116		-3		
1,008	X	GECCM 2004-C3 A3 4.865%	36828QHV1			8/27/2010		3/10/2011	113	116		-3		
1,009	X	GECCM 2004-C3 A3 4.865%	36828QHV1			2/2/2010		4/10/2011	6,390	6,567		-177		
1,010	X	GECCM 2004-C3 A3 4.865%	36828QHV1			8/27/2010		4/10/2011	6,390	6,563		-173		
1,011	X	GECCM 2004-C3 A3 4.865%	36828QHV1			2/2/2010		5/10/2011	1,586	1,630		-44		
1,012	X	GECCM 2004-C3 A3 4.865%	36828QHV1			8/27/2010		5/10/2011	1,586	1,629		-43		
1,013	X	GECCM 2004-C3 A3 4.865%	36828QHV1			2/2/2010		6/10/2011	2,162	2,222		-60		
1,014	X	GECCM 2004-C3 A3 4.865%	36828QHV1			8/27/2010		6/10/2011	2,162	2,221		-59		
1,015	X	GECCM 2004-C3 A3 4.82225%	36828QHV1			2/2/2010		7/10/2011	1,023	1,052		-29		
1,016	X	GECCM 2004-C3 A3 4.82225%	36828QHV1			8/27/2010		7/10/2011	1,023	1,051		-28		
1,017	X	GECCM 2004-C3 A3 4.86511%	36828QHV1			2/2/2010		8/10/2011	610	627		-17		
1,018	X	COMERICA INC	200340107			9/8/2010		11/15/2011	10,082	14,296		-4,214		
1,019	X	COMERICA INC	200340107			9/8/2010		12/2/2011	3,768	5,417		-1,649		
1,020	X	COMERICA INC	200340107			9/8/2010		12/2/2011	1,986	2,859		-873		
Long Term CG Distributions									Amount				1,140,299	
Short Term CG Distributions									168,017					
									0				0	
Other sales									0				0	
									10,455,323				9,315,024	1,140,299
Securities									0				0	0

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										10,455,323		9,315,024		1,140,299	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,021	X	COMERICA INC	200340107			9/7/2010		12/2/2011	76	109				-33	
1,022	X	COMERICA INC	200340107			9/7/2010		12/5/2011	7,989	11,175				-3,186	
1,023	X	COMERICA INC	200340107			9/7/2010		12/5/2011	2,017	2,826				-809	
1,024	X	COMERICA INC	200340107			9/7/2010		12/5/2011	1,138	1,590				-452	
1,025	X	CONOCOPHILLIPS	20825C104			11/15/2001		7/28/2011	21,897	7,715				14,182	
1,026	X	COMERICA INC	200340107			9/9/2010		7/28/2011	1,078	1,215				-137	
1,027	X	COMERICA INC	200340107			9/8/2010		7/28/2011	8,724	9,787				-1,063	
1,028	X	CONOCOPHILLIPS	20825C104			11/15/2001		11/11/2011	7,211	2,562				4,649	
1,029	X	CONOCOPHILLIPS	20825C104			11/15/2001		11/11/2011	9,374	3,343				6,031	
1,030	X	CONOCOPHILLIPS	20825C104			10/30/2002		11/11/2011	10,095	3,418				6,677	
1,031	X	CONOCOPHILLIPS	20825C104			10/30/2002		11/14/2011	2,862	977				1,885	
1,032	X	CONOCOPHILLIPS	20825C104			10/30/2002		11/15/2011	17,212	5,860				11,352	
1,033	X	CUMMINS INC	231021106			5/12/2009		7/28/2011	20,723	6,622				14,101	
1,034	X	CUMMINS INC	231021106			5/12/2009		8/22/2011	10,560	4,437				6,123	
1,035	X	CUMMINS INC	231021106			5/12/2009		8/22/2011	7,263	3,072				4,191	
1,036	X	DREYFUS INFLTN ADJ SEC-IN	261967830			9/30/2011		12/15/2011	1,612	1,582				30	
1,037	X	DREYFUS INFLTN ADJ SEC-IN	261967830			10/31/2011		12/15/2011	1,553	1,546				7	
1,038	X	DREYFUS INFLTN ADJ SEC-IN	261967830			11/30/2011		12/15/2011	1,288	1,287				1	
1,039	X	DREYFUS INFLTN ADJ SEC-IN	261967830			12/17/2009		12/15/2011	97,772	88,177				9,595	
1,040	X	DREYFUS HIGH YIELD-I	261980759			4/15/2009		7/27/2011	43,000	35,287				7,713	
1,041	X	DREYFUS OPPORTUNISTIC S	26200C403			12/14/2010		11/14/2011	2,109	2,390				-281	
1,042	X	GECMC 2004-C3 A3 4 86511%	36828QHV1			8/27/2010		8/10/2011	610	626				-16	
1,043	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		9/10/2011	586	602				-16	
1,044	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		9/10/2011	586	601				-15	
1,045	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		10/10/2011	70	72				-2	
1,046	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		10/10/2011	70	72				-2	
1,047	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		11/10/2011	65	67				-2	
1,048	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		11/10/2011	65	67				-2	
1,049	X	GECMC 2004-C3 A3 4 865%	36828QHV1			2/2/2010		12/10/2011	71	73				-2	
1,050	X	GECMC 2004-C3 A3 4 865%	36828QHV1			8/27/2010		12/10/2011	71	73				-2	
1,051	X	GENERAL ELECTRIC COMPAN	369604103			10/30/2002		7/28/2011	22,302	31,008				-8,706	
1,052	X	GENERAL ELECTRIC COMPAN	369604103			2/7/2003		7/28/2011	1,813	2,255				-442	
1,053	X	GENERAL ELECTRIC COMPAN	369604103			2/7/2003		11/15/2011	22,788	31,796				-9,008	
1,054	X	GENERAL ELECTRIC COMPAN	369604103			1/28/2011		11/15/2011	6,950	8,716				-1,766	
1,055	X	GENERAL ELEC CAP CRP 5 6	36962G3H5			1/22/2009		11/16/2011	11,067	9,493				1,574	
1,056	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/18/2011	5,177	5,126				51	
1,057	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/24/2011	5,176	5,126				50	
1,058	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/28/2011	5,182	5,126				56	
1,059	X	GOLDMAN SACHS GRP 6 7	38141GFD1			10/18/2007		8/1/2011	15,183	15,211				-28	
1,060	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	9,175	7,523				1,652	
1,061	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	20,502	16,816				3,686	
1,062	X	GOOGLE INC - CL A	38259P508			6/5/2009		7/28/2011	18,149	13,276				4,873	
1,063	X	CUMMINS INC	231021106			5/12/2009		11/15/2011	3,773	1,297				2,476	
1,064	X	CUMMINS INC	231021106			5/12/2009		11/15/2011	12,114	4,154				7,960	
1,065	X	DANAHER CORP	235851102			3/11/2005		7/28/2011	9,827	5,450				4,377	
1,066	X	DANAHER CORP	235851102			3/11/2005		11/15/2011	2,460	1,362				1,098	
1,067	X	DANAHER CORP	235851102			11/17/2008		11/15/2011	9,841	5,327				4,514	
1,068	X	DIAGEO FINANCE BV 5 5%	25244SAD3			3/27/2006		8/10/2011	10,771	9,987				784	
1,069	X	DIAGEO FINANCE BV 5 5%	25244SAD3			3/27/2006		8/30/2011	16,101	14,980				1,121	
1,070	X	DREYFUS INFLTN ADJ SEC-IN	261967830			12/23/2010		12/15/2011	1,119	1,025				94	
1,071	X	DREYFUS INFLTN ADJ SEC-IN	261967830			12/31/2010		12/15/2011	1,434	1,320				114	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	
Long Term CG Distributions									168,017		0		1,140,299
Short Term CG Distributions									0		0		
1,072	X	DREYFUS INFLTN ADJ SEC-IN	261967830			1/31/2011		12/15/2011	645	593		52	
1,073	X	DREYFUS INFLTN ADJ SEC-IN	261967830			2/29/2011		12/15/2011	1,120	1,037		83	
1,074	X	DREYFUS INFLTN ADJ SEC-IN	261967830			3/31/2011		12/15/2011	1,933	1,799		134	
1,075	X	DREYFUS INFLTN ADJ SEC-IN	261967830			4/29/2011		12/15/2011	1,898	1,800		98	
1,076	X	DREYFUS INFLTN ADJ SEC-IN	261967830			5/31/2011		12/15/2011	2,807	2,656		151	
1,077	X	DREYFUS INFLTN ADJ SEC-IN	261967830			6/30/2011		12/15/2011	2,633	2,495		138	
1,078	X	DREYFUS INFLTN ADJ SEC-IN	261967830			7/29/2011		12/15/2011	2,256	2,211		45	
1,079	X	DREYFUS INFLTN ADJ SEC-IN	261967830			8/31/2011		12/15/2011	1,931	1,902		29	
1,080	X	INTUIT	461202103			10/12/2011		11/15/2011	1,062	1,042		20	
1,081	X	INTUIT	461202103			10/12/2011		11/15/2011	11,155	10,940		215	
1,082	X	INTUIT INC 5 4% 3/15/	461202AA1			8/13/2007		12/20/2011	10,453	9,905		548	
1,083	X	INTUIT INC 5 4% 3/15/	461202AA1			3/14/2007		12/20/2011	10,453	10,032		421	
1,084	X	INTUIT INC 5 4% 3/15/	461202AA1			3/7/2007		12/20/2011	10,453	10,000		453	
1,085	X	ISHARES S&P GSCI COMMOD	46428R107			7/24/2009		7/27/2011	282,234	297,752		-15,518	
1,086	X	JP MORGAN CHASE & CO	46625H100			11/19/2002		7/28/2011	13,509	7,278		6,231	
1,087	X	JP MORGAN CHASE & CO	46625H100			11/19/2002		7/28/2011	11,312	6,077		5,235	
1,088	X	HOSPIRA INC	441060100			11/17/2008		1/5/2011	8,857	4,866		3,991	
1,089	X	HOSPIRA INC	441060100			5/31/2007		1/5/2011	2,301	1,662		639	
1,090	X	GOOGLE INC - CL A	38259P508			6/5/2009		10/11/2011	44,546	36,288		8,258	
1,091	X	GOOGLE INC - CL A	38259P508			6/5/2009		11/15/2011	8,010	5,753		2,257	
1,092	X	HSBC FINANCE CORP 5 0%	40429CCS9			6/29/2011		8/15/2011	5,287	5,400		-113	
1,093	X	HSBC FINANCE CORP 5 0%	40429CCS9			8/2/2007		8/15/2011	10,575	9,483		1,092	
1,094	X	HALLIBURTON CO	406216101			1/22/2007		7/28/2011	16,500	8,811		7,689	
1,095	X	HALLIBURTON CO	406216101			1/22/2007		10/18/2011	16,050	13,658		2,392	
1,096	X	HALLIBURTON CO	406216101			11/17/2008		10/18/2011	18,983	9,972		9,011	
1,097	X	HESS CORP	42809H107			9/29/2004		3/23/2011	40,277	14,680		25,597	
1,098	X	HESS CORP	42809H107			9/29/2004		7/28/2011	13,120	5,578		7,542	
1,099	X	HESS CORP	42809H107			9/29/2004		11/15/2011	15,972	7,340		8,632	
1,100	X	HOME DEPOT INC	437076102			11/20/2008		5/5/2011	42,717	22,078		20,639	
1,101	X	HOME DEPOT INC	437076102			11/21/2008		5/5/2011	4,457	2,102		2,355	
1,102	X	HONEYWELL INTL INC	438516106			1/14/2004		7/28/2011	16,074	10,798		5,276	
1,103	X	HONEYWELL INTL INC	438516106			1/14/2004		11/15/2011	20,889	13,677		7,212	
1,104	X	HOSPIRA INC	441060100			3/7/2007		1/3/2011	9,368	6,781		2,587	
1,105	X	HOSPIRA INC	441060100			5/31/2007		1/3/2011	1,653	1,187		466	
1,106	X	HOSPIRA INC	441060100			5/31/2007		1/4/2011	14,146	10,128		4,018	
1,107	X	HOSPIRA INC	441060100			5/31/2007		1/4/2011	1,054	752		302	
1,108	X	HOSPIRA INC	441060100			5/31/2007		1/5/2011	5,084	3,679		1,405	
1,109	X	DREYFUS OPPORTUNISTIC S	26200C403			12/17/2010		11/14/2011	9,566	11,000		-1,434	
1,110	X	DREYFUS OPPORTUNISTIC S	26200C403			7/27/2011		11/14/2011	67,456	77,000		-9,544	
1,111	X	DREYFUS OPPORTUNISTIC S	26200C403			12/15/2009		11/14/2011	20,870	17,949		2,921	
1,112	X	DREYFUS/NEWTON INTERN E	26203E604			12/15/2010		7/27/2011	15,831	15,092		739	
1,113	X	DREYFUS/NEWTON INTERN E	26203E604			11/13/2008		7/27/2011	354,169	271,270		82,899	
1,114	X	DREYFUS/NEWTON INTERN E	26203E604			11/13/2008		11/14/2011	165,000	147,726		17,274	
1,115	X	DREYFUS/NEWTON INTERN E	26203E604			12/14/2011		12/15/2011	6,779	6,740		39	
1,116	X	DREYFUS/NEWTON INTERN E	26203E604			11/13/2008		12/15/2011	8,221	8,068		133	
1,117	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		7/28/2011	8,971	4,522		4,449	
1,118	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		11/15/2011	10,623	5,852		4,771	
1,119	X	E M C CORP MASS	268648102			5/2/2011		7/28/2011	15,624	16,752		-1,128	
1,120	X	E M C CORP MASS	268648102			5/2/2011		11/15/2011	6,106	7,098		-992	
1,121	X	E M C CORP MASS	268648102			10/18/2011		11/15/2011	8,793	8,648		145	
1,122	X	E M C CORP MASS	268648102			10/18/2011		11/15/2011	488	483		5	

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

Totals														
Gross Sales										Cost, Other Basis and Expenses		Net Gain or Loss		
10,455,323										9,315,024		1,140,299		
Other sales														
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

[illegible]

Line 11 (990-PF) - Other Income

		965	801	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	FEDERAL TAX REFUND	164	0	
2	PARK STREET VIII	-142	-142	
3	PARK STREET IX	1,514	1,514	
4	TUCKER ANTHONY	-571	-571	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 18 (990-PF) - Taxes

		45,183	14,929	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	14,929	14,929		
2	PY EXCISE TAX DUE	18,342			
3	ESTIMATED EXCISE PAYMENT	11,912			
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		173,501	39,901	0	133,600
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	EXPENSES FOR UPKEEP OF OFFICE	133,250			133,250
2	ADR FEES	102	102		
3	ISHARES EXPENSES	1,985	1,985		
4	CAPITAL RESOURCE PARTNERS IV	760	760		
5	PARK STREET VIII	10,642	10,642		
6	PARK STREET IX	8,630	8,630		
7	TUCKER ANTHONY	17,782	17,782		
8	FILING FEE	350			350
9					

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

	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1			18,543,411	18,823,589	19,438,325
2					
3					
4					
5					
6					
7					
8					
9					
10					

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

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

1	Gain on PY Sales Settled in CY	1	4,718
2	Wash Sale - Disallowed	2	11,666
3	Cost Basis Adjustment	3	2,377
4	Non taxable Receipts	4	258,533
5	REMIC Adjustment	5	69,250
6	Capital Resource IV Partnership Adjustment	6	28,960
7	Park Street IX Partnership Adjustment	7	1,733
8	Total	8	377,237

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

1	Excess FMX over Cost of Assets Contributed	1	63,688
2	iShares Partnership Adjustment	2	90,069
3	Park Street Capital VIII Partnership Adjustment	3	10,984
4	Tucker Anthony Partnership Adjustment	4	17,251
5	Purchase of Accrued Interest c/o to Next Year	5	501
6	Total	6	182,493

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															168.017	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
1	MORGAN STANLEY	617446448		5/8/2009	8/12/2011		3,495	0	4,857	-1,362			0	-1,362		
2	MORGAN STANLEY	617446448		5/8/2009	8/12/2011		1,063	0	1,490	-427			0	-427		
3	MORGAN STANLEY	617446448		5/8/2009	8/12/2011		6,432	0	9,393	-2,961			0	-2,961		
4	MORGAN STANLEY GLOB 4 75% 4/01/61748AAE6			3/15/2006	11/15/2011		9,904	0	9,640	264			0	264		
5	MOTOROLA INC	620076307		8/12/2010	2/7/2011		28	0	23	5			0	5		
6	MOTOROLA INC	620076307		8/12/2010	4/26/2011		6,437	0	4,812	1,625			0	1,625		
7	MOTOROLA INC	620076307		8/12/2010	4/27/2011		927	0	678	249			0	249		
8	MOTOROLA INC	620076307		8/12/2010	4/27/2011		4,387	0	3,242	1,145			0	1,145		
9	MOTOROLA INC	620076307		8/12/2010	4/27/2011		2,657	0	1,932	725			0	725		
10	MOTOROLA INC	620076307		8/12/2010	4/27/2011		4,078	0	3,035	1,043			0	1,043		
11	MOTOROLA INC	620076307		8/12/2010	4/27/2011		5,555	0	4,176	1,379			0	1,379		
12	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	2/14/2011		7	0	7	0			0	0		
13	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/26/2011		3,267	0	3,815	-548			0	-548		
14	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011		1,144	0	1,362	-218			0	-218		
15	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011		434	0	497	-63			0	-63		
16	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011		2,053	0	2,378	-325			0	-325		
17	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011		1,243	0	1,417	-174			0	-174		
18	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011		1,908	0	2,226	-318			0	-318		
19	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011		1,209	0	1,424	-215			0	-215		
20	NYSE EURONEXT 4 8% 6/28/13	629491AA9		8/2/2010	1/18/2011		5,390	0	5,446	-56			0	-56		
21	NATIONAL OILWELL VARCO INC	637071101		11/2/2011	11/15/2011		11,955	0	11,726	229			0	229		
22	NETAPP INC	64110D104		8/23/2011	11/15/2011		842	0	740	102			0	102		
23	NETAPP INC	64110D104		10/18/2011	11/15/2011		9,267	0	8,702	565			0	565		
24	NETAPP INC	64110D104		10/19/2011	11/15/2011		3,370	0	3,126	244			0	244		
25	NETAPP INC	64110D104		8/23/2011	11/15/2011		1,264	0	1,107	157			0	157		
26	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	12/15/2011		1,247	0	1,219	28			0	28		
27	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	1/15/2012		467	0	457	10			0	10		
28	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	2/15/2011		363	0	359	4			0	4		
29	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	3/15/2011		324	0	320	4			0	4		
30	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	4/15/2011		181	0	179	2			0	2		
31	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	5/15/2011		329	0	326	3			0	3		
32	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	6/15/2011		103	0	102	1			0	1		
33	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	7/15/2011		251	0	248	3			0	3		
34	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	8/15/2011		195	0	193	2			0	2		
35	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	9/15/2011		314	0	311	3			0	3		
36	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	10/15/2011		353	0	350	3			0	3		
37	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	11/15/2011		543	0	538	5			0	5		
38	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	12/15/2011		395	0	392	3			0	3		
39	FHLMC GOLD C91186 5 0% 6/01/28	3128P7J79		8/20/2008	1/15/2012		380	0	377	3			0	3		
40	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	2/15/2011		843	0	834	9			0	9		
41	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	3/15/2011		369	0	366	3			0	3		
42	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	4/15/2011		329	0	326	3			0	3		
43	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	5/15/2011		471	0	466	5			0	5		
44	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	6/15/2011		134	0	132	2			0	2		
45	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	7/15/2011		231	0	229	2			0	2		
46	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	8/15/2011		247	0	245	2			0	2		
47	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	9/15/2011		246	0	244	2			0	2		
48	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	10/15/2011		264	0	262	2			0	2		
49	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		8/20/2008	11/15/2011		401	0	398	3			0	3		
50	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		7/22/2010	2/15/2011		1,620	0	1,721	-101			0	-101		
51	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		7/22/2010	3/4/2011		58,723	0	59,680	-957			0	-957		
52	FHLMC GOLD A92988 5 0% 7/01/40	312941J99		7/22/2010	3/15/2011		1,439	0	1,528	-89			0	-89		
53	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	5/15/2011		191	0	186	5			0	5		
54	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	6/15/2011		270	0	263	7			0	7		
55	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	7/15/2011		280	0	273	7			0	7		
56	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	8/2/2011		29,573	0	28,204	1,369			0	1,369		
57	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	8/8/2011		14,859	0	14,102	757			0	757		
58	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		9/19/2011	10/15/2011		131	0	137	-6			0	-6		

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	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold						
59	FHLMC GOLD A95160 4 0% 11/01/40 312943WV1			9/19/2011	11/15/2011	118	123	-5	0	0	972,815
60	FHLMC GOLD A95160 4 0% 11/01/40 312943WV1			9/19/2011	12/15/2011	174	0	-8	0	0	8
61	FHLMC GOLD A95160 4 0% 11/01/40 312943WV1			9/19/2011	1/15/2012	169	0	-7	0	0	-7
62	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	2/15/2011	261	0	-5	0	0	-5
63	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	3/15/2011	268	0	-5	0	0	-5
64	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	4/15/2011	160	0	-3	0	0	-3
65	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	5/15/2011	354	0	-7	0	0	-7
66	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	7/15/2011	495	0	-3	0	0	-3
67	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	8/15/2011	460	0	-9	0	0	-9
68	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	9/15/2011	354	0	-7	0	0	-7
69	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	10/15/2011	264	0	-5	0	0	-5
70	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	11/15/2011	592	0	-11	0	0	-11
71	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	11/15/2011	75,033	0	2,243	0	0	2,243
72	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	11/15/2011	85	0	-6	0	0	-6
73	FHLMC GOLD A95828 4 5% 12/01/40 312944PM7			12/17/2010	11/15/2011	30,606	0	606	0	0	606
74	FED AGRIMTGE CORP 2 1% 8/10/12 31315PMD8			7/29/2009	1/6/2011	9,337	0	-1,131	0	0	-1,131
75	OMNICOM GROUP INC	681919106		2/12/2007	7/28/2011	7,863	0	-1,606	0	0	-1,606
76	OMNICOM GROUP INC	681919106		2/12/2007	11/15/2011	13,978	0	-2,534	0	0	-2,534
77	OMNICOM GROUP INC	681919106		9/29/2009	11/16/2011	16,545	0	1,571	0	0	1,571
78	ONTARIO (PROVINCE OF) 4 0% 10/07/11 683234BD3			12/22/2007	7/28/2011	29,138	0	12,953	0	0	12,953
79	ORACLE CORP	68389X105		12/22/2007	11/15/2011	38,943	0	18,329	0	0	18,329
80	ORACLE CORP	68389X105		12/22/2007	11/15/2011	12,024	0	2,029	0	0	2,029
81	ORACLE CORP 5 75% 4/15/18 68389XAC9			4/4/2011	7/28/2011	10,297	0	986	0	0	986
82	PPL CORP	69351T106		4/4/2011	11/15/2011	14,887	0	1,955	0	0	1,955
83	PV H CORP	693565100		11/2/2011	11/15/2011	2,739	0	-208	0	0	-208
84	PV H CORP	693565100		11/2/2011	11/15/2011	7,304	0	-492	0	0	-492
85	PV H CORP	693565100		11/2/2011	11/15/2011	2,599	0	-142	0	0	-142
86	PV H CORP	693565100		7/28/2011	11/15/2011	8,887	0	-97	0	0	-97
87	PEPSICO INC	713448108		4/6/2000	11/15/2011	26,027	0	10,909	0	0	10,909
88	PEPSICO INC	713448108		11/12/2010	11/16/2011	5,655	0	644	0	0	644
89	PEPSICO INC 4 5% 1/15/20 713448BN7			11/12/2010	11/16/2011	5,655	0	672	0	0	672
90	PEPSICO INC 4 5% 1/15/20 713448BN7			11/12/2010	11/16/2011	16,545	0	3,440	0	0	3,440
91	PFIZER INC	717081103		11/17/2008	5/9/2011	1,583	0	1,136	0	0	1,136
92	PFIZER INC	717081103		7/8/2009	5/9/2011	2,220	0	628	0	0	628
93	PFIZER INC	717081103		7/8/2009	5/9/2011	3,477	0	1,000	0	0	1,000
94	PFIZER INC	717081103		7/8/2009	5/10/2011	14,114	0	4,067	0	0	4,067
95	PFIZER INC	717081103		7/8/2009	5/10/2011	6,873	0	1,614	0	0	1,614
96	PFIZER INC	717081103		7/8/2009	7/28/2011	15,267	0	3,608	0	0	3,608
97	PFIZER INC	717081103		7/7/2009	11/15/2011	7,675	0	2,011	0	0	2,011
98	PFIZER INC	717081103		7/7/2009	11/15/2011	4,832	0	1,263	0	0	1,263
99	PFIZER INC	717081103		7/7/2009	11/15/2011	12,586	0	3,279	0	0	3,279
100	PFIZER INC	717081103		7/7/2009	11/15/2011	8,113	0	2,139	0	0	2,139
101	PFIZER INC	717081103		2/8/2005	7/28/2011	4,069	0	1,790	0	0	1,790
102	PRAXAIR INC	74005P104		8/20/2008	12/15/2011	125	0	1	0	0	1
103	FHLMC GOLD C91194 5 0% 7/01/28 3128P7KF9			8/20/2008	12/15/2011	319	0	2	0	0	2
104	FHLMC GOLD C91194 5 0% 7/01/28 3128P7KF9			3/8/2010	2/15/2011	370	0	-15	0	0	-15
105	FHLMC GOLD POOL A90393 5 0% 12/01/39 312938NJ8			3/8/2010	3/15/2011	21	0	-1	0	0	-1
106	FHLMC GOLD POOL A90393 5 0% 12/01/39 312938NJ8			3/8/2010	4/15/2011	19	0	-1	0	0	-1
107	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8			3/8/2010	5/15/2011	21	0	0	0	0	0
108	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8			3/8/2010	6/15/2011	19	0	-1	0	0	-1
109	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8			3/8/2010	7/15/2011	19	0	-1	0	0	-1
110	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8			3/8/2010	8/15/2011	463	0	-19	0	0	-19
111	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8			3/8/2010	9/15/2011	19	0	0	0	0	0
112	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8			3/8/2010	10/15/2011	148	0	-6	0	0	-6
113	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8			3/8/2010	11/15/2011	19	0	-1	0	0	-1
114	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8			3/8/2010	12/15/2011	19	0	-1	0	0	-1
115	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8			3/8/2010	1/15/2012	19	0	-1	0	0	-1
116	FHLMC GOLD A90393 5 0% 12/01/39 312938NJ8			3/8/2010	1/15/2012	19	0	-1	0	0	-1

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Long Term CG Distributions															Amount	
Short Term CG Distributions															168,017	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
117	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		4,632	0	5,000	-368			0	-368		
118	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		4,627	0	5,000	-373			0	-373		
119	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	2/11/2011		4,678	0	5,000	-322			0	-322		
120	NEWELL RUBBERMAID INC	651229106		1/27/2011	7/28/2011		7,219	0	9,491	-2,272			0	-2,272		
121	NEWELL RUBBERMAID INC	651229106		1/27/2011	7/28/2011		5,009	0	6,524	-1,515			0	-1,515		
122	NEWELL RUBBERMAID INC	651229106		1/27/2011	8/10/2011		6,980	0	11,512	-4,532			0	-4,532		
123	NEWELL RUBBERMAID INC	651229106		9/20/2010	8/10/2011		10,586	0	15,839	-5,253			0	-5,253		
124	NEWELL RUBBERMAID INC	651229106		9/20/2010	11/15/2011		9,639	0	10,444	-805			0	-805		
125	NEWELL RUBBERMAID INC	651229106		9/20/2010	11/18/2011		1,517	0	1,741	-224			0	-224		
126	NEWELL RUBBERMAID INC	651229106		9/20/2010	11/21/2011		945	0	1,114	-169			0	-169		
127	NEWELL RUBBERMAID INC	651229106		9/20/2010	11/21/2011		3,741	0	4,421	-680			0	-680		
128	NEWELL RUBBERMAID INC	651229106		9/20/2010	11/22/2011		4,657	0	5,518	-861			0	-861		
129	NEWELL RUBBERMAID INC	651229106		9/20/2010	11/23/2011		647	0	768	-121			0	-121		
130	NEWELL RUBBERMAID INC	651229106		9/20/2010	11/23/2011		3,881	0	4,700	-819			0	-819		
131	NEWS CORP INC	65248E203		6/23/2004	7/28/2011		21,276	0	22,966	-1,690			0	-1,690		
132	NEWS CORP INC	65248E203		6/23/2004	8/22/2011		9,632	0	10,913	-1,281			0	-1,281		
133	NEWS CORP INC	65248E203		6/23/2004	8/23/2011		2,191	0	2,439	-248			0	-248		
134	NEWS CORP INC	65248E203		8/9/2005	8/23/2011		4,478	0	4,798	-320			0	-320		
135	NEWS CORP INC	65248E203		4/28/2005	8/23/2011		1,919	0	1,892	27			0	27		
136	NEWS CORP INC	65248E203		4/28/2005	11/15/2011		4,187	0	3,785	402			0	402		
137	NEWS CORP INC	65248E203		11/18/2005	11/15/2011		9,943	0	8,688	1,255			0	1,255		
138	NEWS CORP INC	65248E203		11/17/2008	11/15/2011		6,455	0	2,664	3,791			0	3,791		
139	NEXTERA ENERGY INC	65339F101		4/6/2011	7/28/2011		13,268	0	13,334	-66			0	-66		
140	NEXTERA ENERGY INC	65339F101		4/5/2011	7/28/2011		8,096	0	8,095	1			0	1		
141	NEXTERA ENERGY INC	65339F101		4/5/2011	11/15/2011		18,462	0	18,832	-370			0	-370		
142	NEXTERA ENERGY INC	65339F101		4/4/2011	11/15/2011		10,196	0	10,366	-170			0	-170		
143	NORDSTROM INC	655664100		8/9/2010	7/28/2011		3,970	0	2,799	1,171			0	1,171		
144	NORDSTROM INC	655664100		7/7/2010	7/28/2011		10,423	0	6,966	3,457			0	3,457		
145	NORDSTROM INC	655664100		7/7/2010	11/2/2011		1,982	0	1,294	688			0	688		
146	NORDSTROM INC	655664100		7/7/2010	11/2/2011		23,018	0	15,093	7,925			0	7,925		
147	NORDSTROM INC	655664100		7/7/2010	11/3/2011		1,248	0	829	419			0	419		
148	NORDSTROM INC	655664100		7/7/2010	11/3/2011		24,383	0	16,288	8,095			0	8,095		
149	NORFOLK SOUTHERN CORP	655844108		11/4/2009	7/28/2011		18,278	0	11,963	6,315			0	6,315		
150	NORFOLK SOUTHERN CORP	655844108		11/4/2009	11/15/2011		22,427	0	14,954	7,473			0	7,473		
151	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	7/28/2011		34,672	0	28,880	5,792			0	5,792		
152	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	8/17/2011		3,599	0	3,426	173			0	173		
153	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	8/17/2011		10,270	0	9,880	390			0	390		
154	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	8/17/2011		24,754	0	15,660	9,094			0	9,094		
155	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	11/15/2011		24,460	0	13,883	10,577			0	10,577		
156	OMNICO GROUP INC	681919106		2/11/2007	7/28/2011		5,631	0	6,358	-727			0	-727		
157	OMNICO GROUP INC	681919106		2/12/2007	7/28/2011		2,393	0	2,705	-312			0	-312		
158	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	2/15/2011		549	0	583	-34			0	-34		
159	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	3/15/2011		447	0	475	-28			0	-28		
160	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	4/15/2011		350	0	372	-22			0	-22		
161	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	5/15/2011		270	0	286	-16			0	-16		
162	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	6/15/2011		276	0	294	-18			0	-18		
163	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	7/15/2011		415	0	441	-26			0	-26		
164	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	8/8/2011		23,506	0	23,334	172			0	172		
165	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	8/15/2011		708	0	752	-44			0	-44		
166	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	9/15/2011		349	0	370	-21			0	-21		
167	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	10/15/2011		564	0	599	-35			0	-35		
168	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	11/15/2011		561	0	596	-35			0	-35		
169	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	12/15/2011		361	0	383	-22			0	-22		
170	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	1/15/2012		503	0	534	-31			0	-31		
171	AT&T INC	00206R102		1/22/2007	7/28/2011		20,938	0	24,624	-3,686			0	-3,686		
172	AT&T INC	00206R102		1/22/2007	11/15/2011		25,556	0	30,956	-5,400			0	-5,400		
173	FHLMC GOLD A69290 6 0% 12/01/37	31281LK85		12/7/2007	7/15/2011		286	0	290	-4			0	-4		
174	FHLMC GOLD A69290 6 0% 12/01/37	31281LK85		12/7/2007	8/15/2011		21	0	21	0			0	0		

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	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions											
		168,017	0			Totals	10,287,839	0	9,315,024	972,815	0	0	0	972,815
175	FHLMC GOLD A69290 6.0% 12/01/37 3128L1KB5				12/7/2007	9/15/2011	584	0	591	-7			0	-7
176	FHLMC GOLD A69290 6.0% 12/01/37 3128L1KB5				12/7/2007	9/15/2011	13,867	0	12,773	1,094			0	1,094
177	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	2/15/2011	136	0	136	0			0	0
178	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	3/15/2011	169	0	169	0			0	0
179	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	4/15/2011	134	0	134	0			0	0
180	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	5/15/2011	89	0	89	0			0	0
181	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	6/15/2011	75	0	75	0			0	0
182	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	7/15/2011	88	0	88	0			0	0
183	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	8/15/2011	87	0	87	0			0	0
184	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	9/15/2011	104	0	104	0			0	0
185	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	10/15/2011	123	0	123	0			0	0
186	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	11/15/2011	134	0	134	0			0	0
187	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	12/15/2011	107	0	107	0			0	0
188	FHLMC GOLD G11938 4.5% 3/01/21 3128M1BF5				3/14/2006	1/15/2012	128	0	128	0			0	0
189	FHLMC GOLD G04219 5.5% 4/01/38 3128M6AU2				9/19/2011	10/15/2011	492	0	537	-45			0	-45
190	FHLMC GOLD G04219 5.5% 4/01/38 3128M6AU2				9/19/2011	11/15/2011	14,750	0	15,058	-308			0	-308
191	FHLMC GOLD G04219 5.5% 4/01/38 3128M6AU2				9/19/2011	11/15/2011	441	0	482	-41			0	-41
192	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	2/15/2011	670	0	670	-2			0	-2
193	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	3/15/2011	759	0	761	-2			0	-2
194	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	4/15/2011	594	0	596	-2			0	-2
195	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	5/15/2011	457	0	458	-1			0	-1
196	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	6/15/2011	368	0	369	-1			0	-1
197	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	7/15/2011	402	0	403	-1			0	-1
198	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	8/15/2011	393	0	394	-1			0	-1
199	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	9/15/2011	534	0	536	-2			0	-2
200	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	10/15/2011	434	0	435	-1			0	-1
201	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	11/15/2011	18,666	0	17,494	1,172			0	1,172
202	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				9/30/2008	11/15/2011	486	0	487	-1			0	-1
203	FHLMC GOLD G04719 5.5% 1/01/38 3128M6SG4				11/16/2011	1/15/2012	202	0	219	-17			0	-17
204	FHLMC GOLD G05938 5.0% 1/01/36 3128M74X1				7/15/2011	8/8/2011	6,759	0	6,716	43			0	43
205	FHLMC GOLD G05938 5.0% 1/01/36 3128M74X1				7/15/2011	8/15/2011	243	0	258	-15			0	-15
206	FHLMC GOLD G05938 5.0% 1/01/36 3128M74X1				9/19/2011	10/15/2011	171	0	185	-14			0	-14
207	FHLMC GOLD G05938 5.0% 1/01/36 3128M74X1				9/19/2011	11/15/2011	229	0	248	-19			0	-19
208	FHLMC GOLD G05938 5.0% 1/01/36 3128M74X1				9/19/2011	12/15/2011	211	0	228	-17			0	-17
209	FHLMC GOLD G05938 5.0% 1/01/36 3128M74X1				9/19/2011	1/15/2012	174	0	187	-13			0	-13
210	FHLMC GOLD G05337 5.5% 12/01/38 3128M7HN9				6/10/2010	2/15/2011	230	0	247	-17			0	-17
211	JP MORGAN CHASE & CO 46625H100				11/19/2002	11/15/2011	25,164	0	16,874	8,290			0	8,290
212	JP MORGAN CHASE & CO 46625H100				3/3/2009	11/15/2011	261	0	173	88			0	88
213	JP MORGAN CHASE & CO 46625HBV1				6/29/2011	11/16/2011	10,540	0	10,808	-268			0	-268
214	JPMCC 2001-C1B2 A3 6.429% 4/15/35 46625MCU1				6/29/2010	1/15/2011	3,372	0	3,477	-105			0	-105
215	JPMCC 2001-C1B2 A3 6.429% 4/15/35 46625MCU1				6/29/2010	2/15/2011	3,087	0	3,184	-97			0	-97
216	JPMCC 2001-C1B2 A3 6.429% 4/15/35 46625MCU1				6/29/2010	3/15/2011	5,970	0	6,156	-186			0	-186
217	JPMCC 2001-C1B2 A3 6.429% 4/15/35 46625MCU1				6/29/2010	4/15/2011	3,197	0	3,296	-99			0	-99
218	JPMCC 2001-C1B2 A3 6.429% 4/15/35 46625MCU1				6/29/2010	5/15/2011	3,294	0	3,397	-103			0	-103
219	JPMCC 2001-C1B2 A3 6.429% 4/15/35 46625MCU1				6/29/2010	6/15/2011	6,665	0	6,873	-208			0	-208
220	JPMCC 2001-C1B2 A3 6.429% 4/15/35 46625MCU1				6/29/2010	7/15/2011	851	0	878	-27			0	-27
221	JPMCC 2001-C1B2 A3 6.429% 4/15/35 46625MCU1				6/29/2010	8/15/2011	715	0	738	-23			0	-23
222	JOHNSON CONTROLS INC 5.5% 1/15/17 478366AR8				3/4/2010	11/16/2011	5,628	0	5,409	219			0	219
223	JOHNSON CONTROLS INC 5.5% 1/15/17 478366AR8				1/22/2010	11/16/2011	5,628	0	5,215	413			0	413
224	KRAFT FOODS INC 5.375% 2/10/20 50075NBA1				9/8/2010	11/16/2011	11,369	0	11,041	328			0	328
225	LBUBS 2003-C5 A2 6.51% 12/15/28 52108HCB8				2/10/2010	1/15/2011	111	0	114	-3			0	-3
226	LBUBS 2003-C7 A2 4.064% 9/15/27 52108HUK8				1/29/2010	1/15/2011	63	0	64	-1			0	-1
227	LBUBS 2003-C7 A2 4.064% 9/15/27 52108HUK8				1/29/2010	2/15/2011	63	0	64	-1			0	-1
228	LBUBS 2003-C7 A2 4.064% 9/15/27 52108HUK8				1/29/2010	3/15/2011	75	0	76	-1			0	-1
229	LBUBS 2003-C7 A2 4.064% 9/15/27 52108HUK8				1/29/2010	4/15/2011	441	0	443	-2			0	-2
230	LBUBS 2003-C7 A2 4.064% 9/15/27 52108HUK8				1/29/2010	5/15/2011	69	0	69	0			0	0
231	LBUBS 2003-C7 A2 4.064% 9/15/27 52108HUK8				1/29/2010	6/15/2011	308	0	310	-2			0	-2
232	LBUBS 2003-C7 A2 4.064% 9/15/27 52108HUK8				1/29/2010	7/15/2011	314	0	316	-2			0	-2

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

	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions									
	168,017	0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold						
233	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	8/15/2011	60	0	0	0	0	972,815
234	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	9/15/2011	60	0	0	0	0	0
235	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	10/15/2011	64	0	64	0	0	0
236	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	10/25/2011	1,083	0	1,092	-9	0	-9
237	LIMITED BRANDS INC	532716107		10/6/2009	1/6/2011	12,210	0	7,584	4,626	0	4,626
238	LIMITED BRANDS INC	532716107		10/6/2009	1/6/2011	12,162	0	7,584	4,578	0	4,578
239	LIMITED BRANDS INC	532716107		10/6/2009	7/28/2011	32,678	0	15,710	16,968	0	16,968
240	LIMITED BRANDS INC	532716107		10/6/2009	11/15/2011	875	0	361	514	0	514
241	LIMITED BRANDS INC	532716107		10/5/2009	11/15/2011	12,691	0	5,026	7,665	0	7,665
242	LINCOLN NATL CORP IND	534187109		8/12/2011	11/15/2011	11,924	0	13,502	-1,578	0	-1,578
243	LORILLARD INC	544147101		8/22/2011	11/15/2011	12,198	0	12,301	-103	0	-103
244	MCKESSON CORPORATION	58155Q103		10/7/2009	7/28/2011	19,339	0	14,190	5,149	0	5,149
245	MCKESSON CORPORATION	58155Q103		10/7/2009	7/28/2011	3,223	0	2,361	862	0	862
246	MCKESSON CORPORATION	58155Q103		10/7/2009	11/15/2011	9,048	0	6,491	2,557	0	2,557
247	MCKESSON CORPORATION	58155Q103		2/4/2009	11/15/2011	18,918	0	10,481	8,437	0	8,437
248	MEDTRONIC INC	585055106		6/7/2004	3/22/2011	22,587	0	29,778	-7,191	0	-7,191
249	MEDTRONIC INC	585055106		11/17/2008	3/22/2011	16,564	0	16,322	242	0	242
250	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	3/15/2011	122	0	131	-9	0	-9
251	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	4/15/2011	60	0	65	-5	0	-5
252	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	5/15/2011	104	0	111	-7	0	-7
253	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	6/15/2011	152	0	163	-11	0	-11
254	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	7/15/2011	105	0	113	-8	0	-8
255	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/6/2009	8/8/2011	11,875	0	11,208	667	0	667
256	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/6/2009	8/15/2011	585	0	608	-23	0	-23
257	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	8/15/2011	63	0	68	-5	0	-5
258	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	9/15/2011	141	0	151	-10	0	-10
259	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/6/2009	9/15/2011	329	0	342	-13	0	-13
260	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/6/2009	9/21/2011	12,421	0	11,762	659	0	659
261	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	2/15/2011	865	0	922	-57	0	-57
262	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	10/15/2011	182	0	195	-13	0	-13
263	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	3/15/2011	1,111	0	1,184	-73	0	-73
264	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	11/15/2011	103	0	110	-7	0	-7
265	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	4/15/2011	1,041	0	1,110	-69	0	-69
266	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	5/15/2011	371	0	395	-24	0	-24
267	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	12/15/2011	233	0	250	-17	0	-17
268	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	6/15/2011	578	0	616	-38	0	-38
269	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	7/15/2011	709	0	756	-47	0	-47
270	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	8/8/2011	11,649	0	11,130	519	0	519
271	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	8/15/2011	706	0	753	-47	0	-47
272	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	9/15/2011	352	0	375	-23	0	-23
273	FHLMC GOLD G05580 6 5% 4/01/39	3128M7Q90		9/1/2009	9/21/2011	15,865	0	15,207	658	0	658
274	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	5/15/2011	76	0	74	2	0	2
275	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	1/15/2012	292	0	313	-21	0	-21
276	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	6/15/2011	114	0	111	3	0	3
277	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/6/2009	2/15/2011	881	0	917	-36	0	-36
278	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/6/2009	3/15/2011	825	0	858	-33	0	-33
279	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	7/15/2011	237	0	231	6	0	6
280	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	8/15/2011	73	0	71	2	0	2
281	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/6/2009	4/15/2011	863	0	897	-34	0	-34
282	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/6/2009	5/15/2011	634	0	660	-26	0	-26
283	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/6/2009	6/15/2011	760	0	791	-31	0	-31
284	FHLMC GOLD G05509 6 0% 6/01/39	3128M7N28		6/6/2009	7/15/2011	695	0	723	-28	0	-28
285	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	9/15/2011	323	0	316	7	0	7
286	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	10/15/2011	856	0	836	20	0	20
287	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	11/15/2011	1,321	0	1,290	31	0	31
288	MERCK & CO INC	58933Y105		1/22/2007	7/28/2011	16,540	0	11,682	4,858	0	4,858
289	MERCK & CO INC	58933Y105		1/22/2007	11/15/2011	21,408	0	14,913	6,495	0	6,495
290	MLMT 2005-CK1 A2F 0 4001% 11/12/37	59022HMT6		10/20/2010	1/12/2011	3,048	0	3,025	23	0	23

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

		Amount	Long Term CG Distributions		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			168,017	0									
	Kind(s) of Property Sold	CUSIP #			Date Acquired	Date Sold							
291	MLMT 2005-CK11 A2F 0.39922%	11/12/3759022HMT6			10/20/2010	2/12/2011	8,561	0	8,497	64	0	0	64
292	MLMT 2005-CK11 A2F 0.36321%	11/12/3759022HMT6			10/20/2010	3/12/2011	10	0	10	0	0	0	0
293	MLMT 2005-CK11 A2F 0.39309%	11/12/3759022HMT6			10/20/2010	4/12/2011	11,857	0	11,768	89	0	0	89
294	MET LIFE GLOB FNDG 7.717%	2/15/1959156RAT5			2/12/2009	11/16/2011	12,322	0	10,213	2,109	0	0	2,109
295	MICROSOFT CORPORATION	594918104			10/30/2002	3/2/2011	9,576	0	9,715	-139	0	0	-139
296	MICROSOFT CORPORATION	594918104			8/19/2003	3/2/2011	17,844	0	17,678	166	0	0	166
297	MICROSOFT CORPORATION	594918104			10/30/2002	3/2/2011	19,853	0	20,227	-374	0	0	-374
298	MICROSOFT CORPORATION	594918104			8/19/2003	5/2/2011	22,422	0	22,758	-336	0	0	-336
299	MICROSOFT CORPORATION	594918104			11/17/2008	5/2/2011	33,198	0	25,974	7,224	0	0	7,224
300	MICROSOFT CORP 5.3%	2/08/41594918AM6			2/3/2011	10/17/2011	6,121	0	4,958	1,163	0	0	1,163
301	MORGAN STANLEY	617446448			5/7/2009	7/28/2011	6,317	0	7,542	-1,225	0	0	-1,225
302	MORGAN STANLEY	617446448			5/7/2009	7/28/2011	2,707	0	3,217	-510	0	0	-510
303	MORGAN STANLEY	617446448			5/7/2009	8/12/2011	13,332	0	19,839	-6,507	0	0	-6,507
304	PRAXAIR INC	74005PT04			2/4/2005	7/28/2011	8,443	0	3,661	4,782	0	0	4,782
305	PRAXAIR INC	74005PT04			2/4/2005	11/15/2011	15,555	0	6,793	8,762	0	0	8,762
306	PROCTER & GAMBLE CO	742718109			2/1/2002	7/28/2011	8,704	0	5,762	2,942	0	0	2,942
307	PROCTER & GAMBLE CO	742718109			2/1/2002	7/28/2011	6,217	0	4,107	2,110	0	0	2,110
308	PROCTER & GAMBLE CO	742718109			2/1/2002	11/15/2011	19,590	0	12,730	6,860	0	0	6,860
309	PMCF 2001-ROCK A2 6.605%	5/10/3474438WAB2			2/24/2010	1/10/2011	2,831	0	2,940	-109	0	0	-109
310	PMCF 2001-ROCK A2 6.605%	5/10/3474438WAB2			2/24/2010	2/10/2011	1,926	0	2,001	-75	0	0	-75
311	PMCF 2001-ROCK A2 6.605%	5/10/3474438WAB2			2/24/2010	3/10/2011	1,032	0	1,072	-40	0	0	-40
312	PMCF 2001-ROCK A2 6.605%	5/10/3474438WAB2			2/24/2010	4/10/2011	3,420	0	3,552	-132	0	0	-132
313	PUBLIC SVC ENTERPRISE GROUP INC	744573106			5/20/2010	4/4/2011	6,669	0	6,658	11	0	0	11
314	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/4/2010	4/4/2011	3,391	0	3,684	-293	0	0	-293
315	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/4/2010	4/4/2011	13,873	0	15,084	-1,211	0	0	-1,211
316	PUBLIC SVC ENTERPRISE GROUP INC	744573106			5/20/2010	4/4/2011	14,520	0	14,518	2	0	0	2
317	FHLMC GOLD Q03517 4.5%	9/01/413132GJSE0			9/23/2011	11/15/2011	184	0	196	-12	0	0	-12
318	FHLMC GOLD Q03517 4.5%	9/01/413132GJSE0			9/15/2011	11/15/2011	61	0	65	-4	0	0	-4
319	FHLMC GOLD Q03517 4.5%	9/01/413132GJSE0			9/23/2011	12/15/2011	479	0	510	-31	0	0	-31
320	FHLMC GOLD Q03517 4.5%	9/01/413132GJSE0			9/15/2011	12/15/2011	160	0	169	-9	0	0	-9
321	FHLMC GOLD Q03517 4.5%	9/01/413132GJSE0			9/23/2011	1/15/2012	954	0	1,018	-64	0	0	-64
322	FHLMC GOLD Q03517 4.5%	9/01/413132GJSE0			9/15/2011	1/15/2012	318	0	337	-19	0	0	-19
323	FHLMC GOLD Q03517 4.5%	11/01/413132GKXM3			11/7/2011	1/15/2012	38	0	40	-2	0	0	-2
324	FEDERAL NATL MTG AS 4.375%	7/17/13159MSL8			9/30/2009	11/15/2011	15,993	0	16,237	-254	0	0	-254
325	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			5/14/2009	3/25/2011	18	0	19	-1	0	0	-1
326	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			1/3/2007	3/25/2011	55	0	55	0	0	0	0
327	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			2/15/2011	3/25/2011	127	0	138	-11	0	0	-11
328	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			5/14/2009	4/25/2011	29	0	30	-1	0	0	-1
329	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			1/3/2007	4/25/2011	87	0	88	-1	0	0	-1
330	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			2/15/2011	4/25/2011	203	0	221	-18	0	0	-18
331	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			5/14/2009	5/25/2011	25	0	26	-1	0	0	-1
332	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			1/3/2007	5/25/2011	74	0	75	-1	0	0	-1
333	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			2/15/2011	5/25/2011	173	0	188	-15	0	0	-15
334	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			5/14/2009	6/25/2011	28	0	29	-1	0	0	-1
335	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			1/3/2007	6/25/2011	83	0	84	-1	0	0	-1
336	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			2/15/2011	6/25/2011	193	0	210	-17	0	0	-17
337	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			5/14/2009	7/25/2011	34	0	36	-2	0	0	-2
338	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			1/3/2007	7/25/2011	102	0	104	-2	0	0	-2
339	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			2/15/2011	7/25/2011	239	0	260	-21	0	0	-21
340	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			5/14/2009	8/25/2011	14	0	15	-1	0	0	-1
341	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			1/3/2007	8/25/2011	43	0	44	-1	0	0	-1
342	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			2/15/2011	8/25/2011	101	0	110	-9	0	0	-9
343	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			5/14/2009	9/25/2011	18	0	19	-1	0	0	-1
344	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			1/3/2007	9/25/2011	53	0	54	-1	0	0	-1
345	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			2/15/2011	9/25/2011	125	0	135	-10	0	0	-10
346	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			5/14/2009	10/25/2011	19	0	20	-1	0	0	-1
347	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			1/3/2007	10/25/2011	58	0	59	-1	0	0	-1
348	FNMA POOL # 255364 6.0%	9/01/3431371LTV1			2/15/2011	10/25/2011	135	0	147	-12	0	0	-12

Long Term CG Distributions	168,017
Short Term CG Distributions	0

[illegible]

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		168.017	0				10,287,839	0	9,315,024	972,815	0	0	0	0	972,815
465	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4			4/8/2011	11/25/2011		58	0	57	1			0	1
466	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4			4/8/2011	12/25/2011		22	0	21	1			0	1
467	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4			4/8/2011	1/25/2012		103	0	101	2			0	2
468	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	4/25/2011		60	0	63	-3			0	-3
469	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	5/25/2011		61	0	64	-3			0	-3
470	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	6/25/2011		64	0	67	-3			0	-3
471	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	7/25/2011		62	0	65	-3			0	-3
472	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	8/25/2011		695	0	731	-36			0	-36
473	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	9/25/2011		1,179	0	1,239	-60			0	-60
474	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	10/25/2011		61	0	64	-3			0	-3
475	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	11/25/2011		697	0	732	-35			0	-35
476	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	12/25/2011		645	0	678	-33			0	-33
477	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4			3/4/2011	1/25/2012		291	0	306	-15			0	-15
478	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7			2/16/2011	4/25/2011		29	0	30	-1			0	-1
479	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7			2/16/2011	5/25/2011		29	0	29	0			0	0
480	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7			2/16/2011	6/25/2011		26	0	27	-1			0	-1
481	TEXTRON INC	883203101			9/2/2009	7/28/2011		12,200	0	9,080	3,120			0	3,120
482	TEXTRON INC	883203101			11/17/2008	11/2/2011		9,338	0	7,176	2,162			0	2,162
483	TEXTRON INC	883203101			9/2/2009	11/2/2011		23,435	0	22,350	1,085			0	1,085
484	THERMO FISHER SCIENTIFIC INC	883556102			11/6/2009	7/28/2011		20,458	0	15,254	5,204			0	5,204
485	THERMO FISHER SCIENTIFIC INC	883556102			11/6/2009	11/15/2011		972	0	897	75			0	75
486	THERMO FISHER SCIENTIFIC INC	883556102			11/6/2009	11/15/2011		19,936	0	18,272	1,664			0	1,664
487	THERMO FISHER SCIENTIFIC INC	883556102			11/17/2008	12/8/2011		6,507	0	4,797	1,710			0	1,710
488	THERMO FISHER SCIENTIFIC INC	883556102			11/17/2008	12/9/2011		12,704	0	9,360	3,344			0	3,344
489	THERMO FISHER SCIENTIFIC INC	883556102			11/17/2008	12/9/2011		6,284	0	4,663	1,621			0	1,621
490	THERMO FISHER SCIENTIFIC INC	883556102			11/17/2008	12/12/2011		6,664	0	4,965	1,699			0	1,699
491	THERMO FISHER SCIENTIFIC INC	883556102			11/17/2008	12/12/2011		1,397	0	1,040	357			0	357
492	THERMO FISHER SCIENTIFIC INC	887317303			12/4/2008	7/28/2011		8,296	0	4,585	3,711			0	3,711
493	TIME WARNER INC	887317303			12/4/2008	8/22/2011		10,575	0	7,575	3,000			0	3,000
494	TIME WARNER INC	887317303			12/4/2008	8/23/2011		12,312	0	8,771	3,541			0	3,541
495	TIME WARNER CABLE IN 4 125% 2/15/2	88732JAX6			11/9/2010	11/16/2011		10,143	0	9,937	206			0	206
496	TRANSCANADA CORP	89353D107			10/18/2011	11/15/2011		7,484	0	8,157	-673			0	-673
497	TRANSCANADA CORP	89353D107			10/19/2011	11/15/2011		4,333	0	4,696	-363			0	-363
498	TYCO INTL FIN 3 375% 10/15/15	902118BN7			4/28/2010	11/16/2011		10,435	0	9,968	467			0	467
499	UNILEVER PLC ADR	904767704			12/11/2009	11/15/2011		18,992	0	17,788	1,204			0	1,204
500	UNILEVER PLC ADR	904767704			7/28/2011	11/15/2011		1,310	0	1,292	18			0	18
501	UNILEVER PLC ADR	904767704			5/27/2010	11/15/2011		11,788	0	9,786	2,002			0	2,002
502	UNITED MEXICAN STATE 5 625% 1/15/191086QAU2				3/3/2006	9/15/2011		22,587	0	19,824	2,763			0	2,763
503	U S TREASURY NOTE 6 25% 8/15/23	912810EQ7			12/5/2006	3/31/2011		12,475	0	11,881	594			0	594
504	U S TREAS-CPLINFLAT 2 375% 1/15/27	912810PS1			5/7/2007	11/15/2011		36,052	0	28,157	7,895			0	7,895
505	U S TREASURY NOTE 4 375% 5/15/40	912810QKH4			11/10/2010	2/3/2011		4,765	0	5,082	-317			0	-317
506	U S TREASURY NOTE 3 875% 8/15/40	912810QK7			2/9/2011	5/17/2011		4,695	0	4,290	405			0	405
507	U S TREASURY NOTE 3 875% 8/15/40	912810QK7			2/9/2011	5/17/2011		4,695	0	4,301	394			0	394
508	U S TREASURY NOTE 3 875% 8/15/40	912810QK7			2/11/2011	5/17/2011		4,695	0	4,337	358			0	358
509	UNITED STATES TREAS 3 75% 8/15/41	912810QSO			10/5/2011	10/17/2011		5,596	0	5,880	-284			0	-284
510	BAXTER INTERNATIONAL INC	071813109			11/2/2011	11/15/2011		12,985	0	13,098	-113			0	-113
511	BAXTER INTERNATIONAL INC	071813109			8/17/2011	11/15/2011		11,903	0	11,780	123			0	123
512	BSCMS 2004-PWR5 A3 4 565% 7/11/42	07383FQ35			2/1/2010	6/11/2011		3,098	0	3,162	-64			0	-64
513	BSCMS 2004-PWR5 A3 4 565% 7/11/42	07383FQ35			2/1/2010	7/11/2011		2,236	0	2,282	-46			0	-46
514	BSCMS 2004-PWR5 A3 4 565% 7/11/42	07383FQ35			2/1/2010	8/11/2011		10,988	0	11,213	-225			0	-225
515	BSCMS 2004-PWR5 A3 4 565% 7/11/42	07383FQ35			2/1/2010	9/13/2011		8,678	0	8,656	-178			0	-178
516	FNMA POOL # AD2351 4 0% 3/01/25	31418PT8			12/13/2010	2/25/2011		519	0	534	-15			0	-15
517	FNMA POOL # AD2351 4 0% 3/01/25	31418PT8			12/13/2010	3/25/2011		525	0	540	-15			0	-15
518	FNMA POOL # AD2351 4 0% 3/01/25	31418PT8			12/13/2010	4/25/2011		580	0	596	-16			0	-16
519	FNMA POOL # AD2351 4 0% 3/01/25	31418PT8			12/13/2010	5/25/2011		184	0	190	-6			0	-6
520	FNMA POOL # AD2351 4 0% 3/01/25	31418PT8			12/13/2010	6/25/2011		188	0	193	-5			0	-5
521	FNMA POOL # AD2351 4 0% 3/01/25	31418PT8			12/13/2010	7/25/2011		425	0	438	-13			0	-13
522	FNMA POOL # AD2351 4 0% 3/01/25	31418PT8			12/13/2010	8/25/2011		724	0	745	-21			0	-21

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

	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	972,815	972,815	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold										
523	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	9/25/2011	1,168	0	1,201	-33	0	0	972,815	972,815	0	972,815
524	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	10/25/2011	717	0	738	-21	0	0	972,815	972,815	0	972,815
525	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	11/25/2011	790	0	813	-23	0	0	972,815	972,815	0	972,815
526	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	8/25/2011	1,126	0	1,109	17	0	0	972,815	972,815	0	972,815
527	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	9/15/2011	15,313	0	14,194	1,119	0	0	972,815	972,815	0	972,815
528	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	9/25/2011	450	0	443	7	0	0	972,815	972,815	0	972,815
529	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	2/25/2011	376	0	383	-7	0	0	972,815	972,815	0	972,815
530	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	3/25/2011	275	0	280	-5	0	0	972,815	972,815	0	972,815
531	BNY MELLON SM/MID CAP-M	05569M442		12/30/2009	11/14/2011	949	0	828	121	0	0	972,815	972,815	0	972,815
532	BNY MELLON SM/MID CAP-M	05569M442		12/13/2010	11/14/2011	2,086	0	2,286	-200	0	0	972,815	972,815	0	972,815
533	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	4/25/2011	274	0	279	-5	0	0	972,815	972,815	0	972,815
534	BNY MELLON SM/MID CAP-M	05569M442		7/27/2011	11/14/2011	67,105	0	78,000	-10,895	0	0	972,815	972,815	0	972,815
535	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	5/25/2011	265	0	270	-5	0	0	972,815	972,815	0	972,815
536	BNY MELLON SM/MID CAP-M	05569M442		12/15/2009	11/14/2011	29,859	0	25,129	4,730	0	0	972,815	972,815	0	972,815
537	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	6/25/2011	224	0	229	-5	0	0	972,815	972,815	0	972,815
538	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	7/25/2011	324	0	330	-6	0	0	972,815	972,815	0	972,815
539	BNY MELLON FOC EQ OPP-M	05569M475		12/17/2010	7/27/2011	150,000	0	140,753	9,247	0	0	972,815	972,815	0	972,815
540	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	8/25/2011	375	0	382	-7	0	0	972,815	972,815	0	972,815
541	BNY MELLON FOC EQ OPP-M	05569M475		12/17/2010	12/15/2011	20,000	0	22,833	-2,833	0	0	972,815	972,815	0	972,815
542	BNY MELLON MID CAP STOCK-M	05569M509		12/8/2005	11/14/2011	25,794	0	31,129	-5,335	0	0	972,815	972,815	0	972,815
543	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	9/25/2011	344	0	351	-7	0	0	972,815	972,815	0	972,815
544	BNY MELLON MID CAP STOCK-M	05569M509		7/20/2006	11/14/2011	83,590	0	100,000	-16,410	0	0	972,815	972,815	0	972,815
545	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	10/25/2011	643	0	655	-12	0	0	972,815	972,815	0	972,815
546	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	11/25/2011	759	0	773	-14	0	0	972,815	972,815	0	972,815
547	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	12/25/2011	785	0	800	-15	0	0	972,815	972,815	0	972,815
548	FNMA POOL # AC8596 4.0% 10/1/25	31417VRS4		2/11/2010	1/25/2012	660	0	673	-13	0	0	972,815	972,815	0	972,815
549	FNMA POOL # MA0708 4.5% 3/01/41	31417YYE1		5/19/2011	7/25/2011	37	0	38	-1	0	0	972,815	972,815	0	972,815
550	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	5/25/2011	443	0	436	7	0	0	972,815	972,815	0	972,815
551	FNMA POOL # MA0708 4.5% 3/01/41	31417YYE1		5/19/2011	8/25/2011	37	0	38	-1	0	0	972,815	972,815	0	972,815
552	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	6/25/2011	419	0	412	7	0	0	972,815	972,815	0	972,815
553	FNMA POOL # MA0708 4.5% 3/01/41	31417YYE1		5/19/2011	9/25/2011	51	0	53	-2	0	0	972,815	972,815	0	972,815
554	FNMA POOL # MA0708 4.5% 3/01/41	31417YYE1		5/19/2011	10/25/2011	60	0	61	-1	0	0	972,815	972,815	0	972,815
555	FNMA POOL # MA0708 4.5% 3/01/41	31417YYE1		5/19/2011	11/25/2011	59	0	61	-2	0	0	972,815	972,815	0	972,815
556	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	7/25/2011	834	0	821	13	0	0	972,815	972,815	0	972,815
557	FNMA POOL # MA0708 4.5% 3/01/41	31417YYE1		5/19/2011	12/25/2011	67	0	69	-2	0	0	972,815	972,815	0	972,815
558	FNMA POOL # MA0708 4.5% 3/01/41	31417YYE1		5/19/2011	1/25/2012	282	0	291	-9	0	0	972,815	972,815	0	972,815
559	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	2/25/2011	821	0	876	-55	0	0	972,815	972,815	0	972,815
560	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	8/8/2011	26,545	0	24,848	1,697	0	0	972,815	972,815	0	972,815
561	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	3/25/2011	871	0	929	-58	0	0	972,815	972,815	0	972,815
562	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	4/25/2011	796	0	849	-53	0	0	972,815	972,815	0	972,815
563	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	5/25/2011	789	0	852	-53	0	0	972,815	972,815	0	972,815
564	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	6/25/2011	694	0	740	-46	0	0	972,815	972,815	0	972,815
565	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	7/25/2011	726	0	775	-49	0	0	972,815	972,815	0	972,815
566	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	8/25/2011	583	0	622	-39	0	0	972,815	972,815	0	972,815
567	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	9/25/2011	865	0	923	-58	0	0	972,815	972,815	0	972,815
568	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	10/25/2011	651	0	695	-44	0	0	972,815	972,815	0	972,815
569	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	11/25/2011	714	0	761	-47	0	0	972,815	972,815	0	972,815
570	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	12/25/2011	532	0	568	-36	0	0	972,815	972,815	0	972,815
571	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	1/25/2012	662	0	706	-44	0	0	972,815	972,815	0	972,815
572	BNY MELLON MID CAP STOCK-M	05569M509		12/7/2006	11/14/2011	142,978	0	165,784	-22,806	0	0	972,815	972,815	0	972,815
573	U S TREASURY NOTE 1.25% 3/15/14	912828P27		3/23/2011	5/12/2011	20,194	0	20,076	118	0	0	972,815	972,815	0	972,815
574	UNITED STATES T-NOTE 1.25% 4/15/14	912828QC7		4/19/2011	11/15/2011	25,552	0	25,086	466	0	0	972,815	972,815	0	972,815
575	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		3/1/2011	7/28/2011	50,918	0	50,143	775	0	0	972,815	972,815	0	972,815
576	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		3/1/2011	11/15/2011	30,634	0	30,086	548	0	0	972,815	972,815	0	972,815
577	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/15/2011	11/15/2011	5,106	0	4,977	129	0	0	972,815	972,815	0	972,815
578	UNITED STATES T-NOTE 2.125% 2/29/19	912828QJ2		3/4/2011	3/31/2011	4,993	0	4,987	6	0	0	972,815	972,815	0	972,815
579	UNITED STATES T-NOTE 0.75% 3/31/13	912828QL7		4/15/2011	9/19/2011	10,092	0	10,008	84	0	0	972,815	972,815	0	972,815
580	UNITED STATES T-NOTE 0.75% 3/31/13	912828QL7		3/31/2011	9/19/2011	20,184	0	19,991	193	0	0	972,815	972,815	0	972,815

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

Amount																		
168,017																		
0																		
Long Term CG Distributions																		
Short Term CG Distributions																		
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	972,815	972,815	Gains Minus Excess of FMV Over Adjusted Basis or Losses
581	UNITED STATES T-NOTE 0.75% 3/31/13	912828QL7		3/31/2011	10/5/2011		15,115	0	14,993	122			0					122
582	UNITED STATES T-NOTE 0.75% 3/31/13	912828QL7		3/31/2011	10/6/2011		20,149	0	19,991	158			0					158
583	UNITED STATES T-NOTE 1.0% 5/15/14	912828QM5		5/16/2011	6/29/2011		15,115	0	15,033	82			0					82
584	UNITED STATES T-NOTE 1.0% 5/15/14	912828QM5		5/27/2011	6/29/2011		10,077	0	10,050	27			0					27
585	UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4		8/8/2011	8/9/2011		5,116	0	5,105	11			0					11
586	UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4		8/8/2011	8/10/2011		5,146	0	5,105	41			0					41
587	UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4		8/8/2011	8/11/2011		15,396	0	15,315	81			0					81
588	UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4		8/8/2011	11/15/2011		51,519	0	51,049	470			0					470
589	UNITED STATES T-NOTE 0.75% 7/15/14	912828QL7		8/8/2011	10/18/2011		5,028	0	5,031	-3			0					-3
590	UNITED STATES T-NOTE 2.125% 8/15/12	912828RC6		10/20/2011	11/7/2011		15,147	0	14,951	196			0					196
591	UNITED STATES T-NOTE 2.125% 8/15/12	912828RC6		8/24/2011	11/30/2011		10,076	0	9,963	113			0					113
592	UNIVERSITY CALIF REV 1.988% 5/15/50	91412GEV3		12/7/2010	2/9/2011		5,013	0	5,000	13			0					13
593	UNIVERSITY CALIF REV 1.988% 5/15/50	91412GEV3		12/7/2010	9/8/2011		10,177	0	10,000	177			0					177
594	VALE SA-SP ADR	91912E105		5/10/2006	11/15/2011		15,045	0	8,646	6,825			0					6,825
595	VALE SA-SP ADR	91912E105		5/10/2006	11/15/2011		15,471	0	8,695	587			0					587
596	VMWARE INC-CLASS A	928563402		10/18/2011	11/15/2011		9,282	0	7,760	1,110			0					1,110
597	VMWARE INC-CLASS A	928563402		10/11/2011	11/15/2011		8,870	0	7,760	1,110			0					-5
598	WBCMT 2005-C20 A4 5.285% 7/15/42	9297664L4		1/29/2010	4/15/2011		507	0	512	-5			0					-5
599	WBCMT 2003-C3 A1 4.037% 2/15/35	929766CT8		7/20/2010	1/15/2011		53	0	54	-1			0					-1
600	WBCMT 2003-C3 A1 4.037% 2/15/35	929766CT8		7/20/2010	2/15/2011		258	0	262	-4			0					-4
601	WBCMT 2003-C3 A1 4.037% 2/15/35	929766CT8		7/20/2010	3/15/2011		124	0	126	-2			0					-2
602	WBCMT 2003-C3 A1 4.037% 2/15/35	929766CT8		7/20/2010	4/15/2011		769	0	781	-12			0					-12
603	WBCMT 2003-C3 A1 4.037% 2/15/35	929766CT8		7/20/2010	5/15/2011		56	0	57	-1			0					-1
604	WBCMT 2003-C3 A1 4.037% 2/15/35	929766CT8		7/20/2010	6/15/2011		53	0	54	-1			0					-1
605	WBCMT 2003-C3 A1 4.037% 2/15/35	929766CT8		7/20/2010	7/15/2011		57	0	58	-1			0					-1
606	WBCMT 2003-C3 A1 4.037% 2/15/35	929766CT8		7/20/2010	8/15/2011		53	0	54	-1			0					-1
607	WBCMT 2003-C3 A1 4.037% 2/15/35	929766CT8		7/20/2010	9/15/2011		53	0	54	-1			0					-1
608	WBCMT 2003-C3 A1 4.037% 2/15/35	929766CT8		7/20/2010	10/17/2011		328	0	333	-5			0					-5
609	WBCMT 2007-C32 A1 5.686% 6/15/49	92978YAA8		1/13/2010	1/15/2011		540	0	556	-16			0					-16
610	WBCMT 2007-C32 A1 5.686% 6/15/49	92978YAA8		1/13/2010	2/15/2011		543	0	559	-16			0					-16
611	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	2/25/2011		939	0	974	-35			0					-35
612	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	3/25/2011		811	0	841	-30			0					-30
613	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	4/18/2011		19,358	0	18,872	486			0					486
614	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	4/25/2011		584	0	605	-21			0					-21
615	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	5/25/2011		512	0	531	-19			0					-19
616	FNMA POOL # 88890 6.5% 10/01/37	31410GRK1		3/8/2010	2/25/2011		693	0	745	-52			0					-52
617	FNMA POOL # 88890 6.5% 10/01/37	31410GRK1		3/8/2010	3/25/2011		565	0	607	-42			0					-42
618	FNMA POOL # 88890 6.5% 10/01/37	31410GRK1		3/8/2010	4/25/2011		682	0	733	-51			0					-51
619	FNMA POOL # 88890 6.5% 10/01/37	31410GRK1		3/8/2010	5/25/2011		522	0	561	-39			0					-39
620	U S TREASURY NOTE 2.625% 11/15/20	912828PC8		12/8/2010	3/1/2011		56,036	0	56,802	-866			0					-866
621	U S TREASURY NOTE 0.375% 8/31/12	912828PH7		9/24/2010	7/28/2011		55,064	0	54,936	128			0					128
622	U S TREASURY NOTE 1.0% 11/15/14	912828PQ7		1/18/2011	11/15/2011		20,305	0	19,986	319			0					319
623	U S TREASURY NOTE 1.0% 11/15/14	912828PQ7		1/25/2011	11/15/2011		5,076	0	4,995	81			0					81
624	U S TREASURY NOTE 2.0% 1/31/16	912828PS3		3/24/2011	3/31/2011		4,972	0	4,992	-20			0					-20
625	U S TREASURY NOTE 0.5% 11/15/13	912828PU8		12/23/2010	11/15/2011		50,230	0	49,463	767			0					767
626	U S TREASURY NOTE 0.5% 11/30/12	912828PV6		12/17/2010	8/11/2011		15,064	0	14,975	89			0					89
627	U S TREASURY NOTE 0.5% 11/30/12	912828PV6		12/17/2010	8/24/2011		5,021	0	4,992	28			0					28
628	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8		5/20/2010	12/25/2011		1,026	0	1,074	-48			0					-48
629	FED NATL MTGE ASSN 3.0% 9/16/14	31398AYY2		8/13/2009	6/23/2011		10,649	0	9,973	676			0					676
630	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		2/25/2010	2/25/2011		400	0	422	-22			0					-22
631	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		2/25/2010	3/25/2011		303	0	320	-17			0					-17
632	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		2/25/2010	4/20/2011		13,791	0	13,550	241			0					241
633	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		2/25/2010	4/25/2011		355	0	375	-20			0					-20
634	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		2/25/2010	5/25/2011		272	0	287	-15			0					-15
635	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	2/25/2011		276	0	295	-19			0					-19
636	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/6/2010	2/25/2011		79	0	87	-8			0					-8
637	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/14/2010	2/25/2011		158	0	174	-16			0					-16
638	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		9/10/2009	3/25/2011		247	0	263	-16			0					-16

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

	Long Term CG Distributions		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Amount	168,017														
639	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/6/2010	3/25/2011	10,287,839	70	0	77	-7			0	972,815
640	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/14/2010	3/25/2011		141	0	155	-14			0	-14
641	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			9/10/2009	4/25/2011		285	0	305	-20			0	-20
642	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/6/2010	4/25/2011		82	0	90	-8			0	-8
643	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/14/2010	4/25/2011		163	0	179	-16			0	-16
644	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			9/10/2009	4/25/2011		250	0	267	-17			0	-17
645	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/6/2010	5/25/2011		71	0	78	-7			0	-7
646	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/14/2010	5/25/2011		143	0	157	-14			0	-14
647	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			9/10/2009	6/25/2011		294	0	313	-19			0	-19
648	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/6/2010	6/25/2011		84	0	92	-8			0	-8
649	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/14/2010	6/25/2011		168	0	185	-17			0	-17
650	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			9/10/2009	7/25/2011		247	0	264	-17			0	-17
651	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/6/2010	7/25/2011		71	0	78	-7			0	-7
652	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/14/2010	7/25/2011		141	0	155	-14			0	-14
653	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			9/10/2009	8/25/2011		212	0	226	-14			0	-14
654	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/6/2010	8/25/2011		61	0	67	-6			0	-6
655	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/14/2010	8/25/2011		121	0	133	-12			0	-12
656	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			9/10/2009	9/25/2011		236	0	252	-16			0	-16
657	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/6/2010	9/25/2011		68	0	74	-6			0	-6
658	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/14/2010	9/25/2011		135	0	149	-14			0	-14
659	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			9/10/2009	10/25/2011		205	0	219	-14			0	-14
660	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/6/2010	10/25/2011		59	0	64	-5			0	-5
661	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/14/2010	10/25/2011		117	0	129	-12			0	-12
662	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/6/2010	11/15/2011		2,842	0	2,829	13			0	13
663	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			7/14/2010	11/15/2011		5,683	0	5,671	12			0	12
664	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			9/10/2009	11/15/2011		9,461	0	9,152	309			0	309
665	FNMA POOL # 745948	6 5% 10/01/36	31403DWH8			9/10/2009	11/25/2011		439	0	469	-30			0	-30
666	FNMA POOL # 745948	6 5% 10/01/37	31410GRK1			3/8/2010	6/25/2011		690	0	741	-51			0	-51
667	FNMA POOL # 888990	6 5% 10/01/37	31410GRK1			3/8/2010	7/25/2011		520	0	559	-39			0	-39
668	FNMA POOL # 888990	6 5% 10/01/37	31410GRK1			3/8/2010	8/25/2011		523	0	562	-39			0	-39
669	FNMA POOL # 888990	6 5% 10/01/37	31410GRK1			3/8/2010	9/25/2011		498	0	536	-38			0	-38
670	FNMA POOL # 888990	6 5% 10/01/37	31410GRK1			3/8/2010	10/25/2011		405	0	435	-30			0	-30
671	FNMA POOL # 888990	6 5% 10/01/37	31410GRK1			3/8/2010	11/15/2011		20,992	0	20,888	104			0	104
672	FNMA POOL # 888990	6 5% 10/01/37	31410GRK1			3/8/2010	11/25/2011		455	0	489	-34			0	-34
673	FNMA POOL # 888967	6 0% 12/01/37	31410GT9			4/27/2011	6/25/2011		161	0	179	-18			0	-18
674	FNMA POOL # 888967	6 0% 12/01/37	31410GT9			4/27/2011	7/25/2011		214	0	237	-23			0	-23
675	FNMA POOL # 888967	6 0% 12/01/37	31410GT9			4/27/2011	8/25/2011		164	0	182	-18			0	-18
676	FNMA POOL # 888967	6 0% 12/01/37	31410GT9			4/27/2011	9/25/2011		180	0	200	-20			0	-20
677	FNMA POOL # 888967	6 0% 12/01/37	31410GT9			4/27/2011	10/25/2011		228	0	253	-25			0	-25
678	FNMA POOL # 888967	6 0% 12/01/37	31410GT9			4/27/2011	11/15/2011		14,477	0	14,815	-338			0	-338
679	FNMA POOL # 888967	6 0% 12/01/37	31410GT9			4/27/2011	11/25/2011		218	0	242	-24			0	-24
680	FNMA POOL # 889572	5 5% 6/01/38	31410KJ6			8/19/2009	2/25/2011		147	0	152	-5			0	-5
681	FNMA POOL # 889572	5 5% 6/01/38	31410KJ6			8/19/2009	3/25/2011		117	0	122	-5			0	-5
682	FNMA POOL # 889572	5 5% 6/01/38	31410KJ6			8/19/2009	4/20/2011		4,259	0	4,125	134			0	134
683	FNMA POOL # 889572	5 5% 6/01/38	31410KJ6			8/19/2009	4/25/2011		115	0	119	-4			0	-4
684	FNMA POOL # 889572	5 5% 6/01/38	31410KJ6			8/19/2009	5/25/2011		101	0	105	-4			0	-4
685	FNMA POOL # 930924	4 5% 4/1/2039	31412PG96			9/12/2009	2/25/2011		361	0	364	-3			0	-3
686	FNMA POOL # 930924	4 5% 4/1/2039	31412PG96			9/12/2009	3/25/2011		327	0	329	-2			0	-2
687	FNMA POOL # 930924	4 5% 4/1/2039	31412PG96			9/12/2009	4/25/2011		226	0	227	-1			0	-1
688	FNMA POOL # 930924	4 5% 4/1/2039	31412PG96			9/12/2009	5/25/2011		160	0	161	-1			0	-1
689	FNMA POOL # 930924	4 5% 4/1/2039	31412PG96			9/12/2009	6/25/2011		202	0	203	-1			0	-1
690	FNMA POOL # 930924	4 5% 4/1/2039	31412PG96			9/12/2009	7/25/2011		356	0	359	-3			0	-3
691	FNMA POOL # 930924	4 5% 4/1/2039	31412PG96			9/12/2009	8/25/2011		281	0	283	-2			0	-2
692	FNMA POOL # 930924	4 5% 4/1/2039	31412PG96			7/28/2011	8/25/2011		70	0	73	-3			0	-3
693	FNMA POOL # 930924	4 5% 4/1/2039	31412PG96			7/28/2011	9/15/2011		8,039	0	7,878	161			0	161
694	FNMA POOL # 930924	4 5% 4/1/2039	31412PG96			9/12/2009	9/15/2011		30,895	0	29,346	1,549			0	1,549
695	WBCMT 2007-C32 A1	5 686% 6/15/49	92978YAA8			1/13/2010	3/17/2011		12,266	0	12,629	-363			0	-363
696	WASHINGTON ST	3 547% 8/01/17	93974CQV5			5/25/2010	1/12/2011		15,132	0	15,000	132			0	132

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														168,017	
														0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
697	WELLS FARGO & COMPANY	949746101		3/6/2001	7/28/2011		2,577	0	2,257	320			0	320	
698	WELLS FARGO & COMPANY	949746101		9/2/2010	7/28/2011		286	0	249	37			0	37	
699	WELLS FARGO & COMPANY	949746101		9/2/2010	7/28/2011		9,448	0	8,241	1,207			0	1,207	
700	WELLS FARGO & COMPANY	949746101		3/3/2011	7/28/2011		11,453	0	12,954	-1,501			0	-1,501	
701	WELLS FARGO & COMPANY	949746101		9/2/2010	7/28/2011		3,149	0	2,742	407			0	407	
702	WELLS FARGO & COMPANY	949746101		9/2/2010	11/15/2011		3,769	0	3,739	30			0	30	
703	WELLS FARGO & COMPANY	949746101		9/2/2010	11/15/2011		6,783	0	6,724	59			0	59	
704	WELLS FARGO & COMPANY	949746101		3/5/2001	11/15/2011		22,611	0	22,336	275			0	275	
705	ZIMMER HOLDINGS INC	98956P102		5/11/2011	7/28/2011		4,866	0	5,535	-672			0	-672	
706	ZIMMER HOLDINGS INC	98956P102		5/11/2011	7/28/2011		4,866	0	5,535	-669			0	-669	
707	ZIMMER HOLDINGS INC	98956P102		5/11/2011	7/28/2011		11,998	0	15,912	-3,914			0	-3,914	
708	COVIDIEN PLC	G2554F113		1/4/2011	7/28/2011		14,555	0	13,323	1,232			0	1,232	
709	COVIDIEN PLC	G2554F113		1/4/2011	11/15/2011		3,824	0	3,807	17			0	17	
710	COVIDIEN PLC	G2554F113		1/3/2011	11/15/2011		14,816	0	14,635	181			0	181	
711	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	7/28/2011		15,831	0	6,814	9,017			0	9,017	
712	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	11/15/2011		20,308	0	8,566	11,742			0	11,742	
713	FNMA POOL # 930824 4 5% 4/1/2039	31412PG96		9/1/2009	9/25/2011		645	0	649	-4			0	-4	
714	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		7/28/2011	9/25/2011		161	0	168	-7			0	-7	
715	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	10/25/2011		1,190	0	1,198	-8			0	-8	
716	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8		3/8/2010	2/16/2011		21,789	0	21,901	-112			0	-112	
717	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8		3/8/2010	2/25/2011		270	0	273	-3			0	-3	
718	FNMA POOL # 932670 4 5% 3/01/40	31412RFK8		3/8/2010	3/25/2011		359	0	364	-5			0	-5	
719	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	2/25/2011		1,220	0	1,217	3			0	3	
720	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	3/25/2011		1,026	0	1,024	2			0	2	
721	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	4/25/2011		569	0	568	1			0	1	
722	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	5/25/2011		522	0	521	1			0	1	
723	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	6/25/2011		400	0	399	1			0	1	
724	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	7/25/2011		365	0	365	0			0	0	
725	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	8/25/2011		366	0	366	0			0	0	
726	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	9/25/2011		550	0	548	2			0	2	
727	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	10/25/2011		835	0	833	2			0	2	
728	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	11/15/2011		41,222	0	38,149	3,073			0	3,073	
729	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	11/25/2011		844	0	843	1			0	1	
730	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	2/25/2011		265	0	273	-8			0	-8	
731	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	3/25/2011		444	0	457	-13			0	-13	
732	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	4/25/2011		242	0	249	-7			0	-7	
733	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	5/25/2011		308	0	317	-9			0	-9	
734	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	6/25/2011		254	0	262	-8			0	-8	
735	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	7/25/2011		131	0	135	-4			0	-4	
736	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	8/25/2011		300	0	309	-9			0	-9	
737	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	9/25/2011		87	0	90	-3			0	-3	
738	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	10/25/2011		262	0	269	-7			0	-7	
739	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	11/25/2011		117	0	120	-3			0	-3	
740	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	12/25/2011		419	0	431	-12			0	-12	
741	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	1/25/2012		98	0	101	-3			0	-3	
742	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	2/25/2011		1,723	0	1,725	-2			0	-2	
743	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	3/25/2011		501	0	501	0			0	0	
744	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	4/25/2011		498	0	499	-1			0	-1	
745	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	5/25/2011		552	0	552	0			0	0	
746	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	6/25/2011		310	0	311	-1			0	-1	
747	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	7/25/2011		1,825	0	1,826	-1			0	-1	
748	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		11/10/2009	8/25/2011		6,304	0	5,808	496			0	496	
749	FNMA POOL # AA7694 4 5% 7/01/24	31416RRR08		11/10/2009	7/25/2011		211	0	219	-8			0	-8	
750	FNMA POOL # AA7694 4 5% 7/01/24	31416RRR08		11/10/2009	8/25/2011		1,009	0	1,050	-41			0	-41	
751	FNMA POOL # AA7694 4 5% 7/01/24	31416RRR08		11/10/2009	9/25/2011		855	0	889	-34			0	-34	
752	FNMA POOL # AA7694 4 5% 7/01/24	31416RRR08		11/10/2009	10/25/2011		728	0	757	-29			0	-29	
753	FNMA POOL # AA7694 4 5% 7/01/24	31416RRR08		11/10/2009	11/25/2011		1,229	0	1,278	-49			0	-49	
754	FNMA POOL # AA7694 4 5% 7/01/24	31416RRR08		11/10/2009	12/25/2011		1,575	0	1,638	-63			0	-63	
755	FNMA POOL # AA7694 4 5% 7/01/24	31416RRR08		11/10/2009	12/25/2011		1,575	0	1,638	-63			0	-63	

Long Term CG Distributions										Amount			
Short Term CG Distributions										168,017	0		
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
755	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009	1/25/2012	1,251	0	1,301	-50			0	-50
756	FNMA POOL # AA8389 4 5% 6/01/39	31416SKXB6		6/11/2009	2/25/2011	248	0	244	4			0	4
757	FNMA POOL # AA8389 4 5% 6/01/39	31416SKXB6		6/11/2009	3/25/2011	76	0	75	1			0	1
758	FNMA POOL # AA8389 4 5% 6/01/39	31416SKXB6		6/11/2009	4/25/2011	261	0	257	4			0	4
759	AMERICAN EXPRESS CO	025816109		6/21/2010	7/28/2011	17,725	0	14,869	2,856			0	2,856
760	AMERICAN EXPRESS CO	025816109		6/21/2010	11/15/2011	21,835	0	18,692	3,143			0	3,143
761	COMMIT TO PUR FHLMG GOLD 12/01/12	02R03004C4		9/21/2011	12/5/2011	30,716	0	30,707	9			0	9
762	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	7/28/2011	3,744	0	4,188	-444			0	-444
763	AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	7/28/2011	8,343	0	9,378	-1,035			0	-1,035
764	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	7/28/2011	749	0	836	-87			0	-87
765	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	11/15/2011	933	0	1,194	-261			0	-261
766	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	11/15/2011	14,465	0	5,942	8,523			0	8,523
767	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/3/2011	4,071	0	6,582	-2,511			0	-2,511
768	AMYLIN PHARMACEUTICALS INC	032346108		6/18/2010	3/3/2011	4,071	0	6,523	-2,645			0	-2,645
769	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/3/2011	13,230	0	21,326	-8,096			0	-8,096
770	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/4/2011	998	0	1,636	-638			0	-638
771	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/4/2011	5,248	0	8,696	-3,448			0	-3,448
772	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/7/2011	2,261	0	3,750	-1,489			0	-1,489
773	AMYLIN PHARMACEUTICALS INC	032346108		5/6/2010	3/7/2011	1,725	0	2,868	-1,143			0	-1,143
774	ANADARKO PETROLEUM CORP	032511107		6/18/2010	7/28/2011	9,923	0	5,104	4,819			0	4,819
775	ANADARKO PETROLEUM CORP	032511107		6/19/2010	11/15/2011	12,928	0	6,806	6,122			0	6,122
776	APACHE CORP	037411105		1/22/2007	7/28/2011	25,815	0	14,063	11,762			0	11,762
777	APACHE CORP	037411105		1/22/2007	11/15/2011	26,983	0	17,787	9,196			0	9,196
778	APPLE INC	037833100		7/28/2008	7/28/2011	52,112	0	21,253	30,859			0	30,859
779	APPLE INC	037833100		7/28/2008	11/15/2011	15,338	0	6,392	8,946			0	8,946
780	APPLE INC	037833100		6/5/2009	11/15/2011	34,511	0	13,019	21,492			0	21,492
781	APPLE INC	037833100		6/5/2009	11/15/2011	11,504	0	4,328	7,176			0	7,176
782	APPLE INC	037833100		11/17/2008	11/15/2011	3,451	0	804	2,647			0	2,647
783	AUTODESK INC	052769106		7/21/2011	7/28/2011	9,401	0	9,796	-395			0	-395
784	AUTODESK INC	052769106		7/21/2011	8/19/2011	1,736	0	2,578	-840			0	-840
785	AUTODESK INC	052769106		7/21/2011	9/9/2011	2,281	0	3,189	-908			0	-908
786	AUTODESK INC	052769106		7/20/2011	9/9/2011	7,492	0	10,630	-3,138			0	-3,138
787	AUTODESK INC	052769106		7/21/2011	9/9/2011	12,271	0	17,344	-5,073			0	-5,073
788	AUTODESK INC	052769106		7/20/2011	9/9/2011	584	0	607	-23			0	-23
789	FNMA POOL # 981644 4 5% 6/01/23	31415BBBM0		10/14/2009	11/25/2011	332	0	345	-13			0	-13
790	FNMA POOL # 981644 4 5% 6/01/23	31415BBBM0		10/14/2009	12/25/2011	40	0	41	-1			0	-1
791	FNMA POOL # 981644 4 5% 6/01/23	31415BBBM0		10/14/2009	1/25/2012	1,366	0	1,421	-55			0	-55
792	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009	2/25/2011	620	0	645	-25			0	-25
793	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009	3/25/2011	546	0	568	-22			0	-22
794	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009	4/25/2011	297	0	309	-12			0	-12
795	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009	5/25/2011	427	0	444	-17			0	-17
796	FNMA POOL # AA7694 4 5% 7/01/24	31416RRRQ8		11/10/2009	6/25/2011	21,627	0	7,258	14,369			0	14,369
797	AUTOLIV INC	052800109		5/28/2009	7/28/2011	5,914	0	2,333	3,581			0	3,581
798	AUTOLIV INC	052800109		5/28/2009	7/28/2011	7,709	0	3,629	4,080			0	4,080
799	AUTOLIV INC	052800109		12/13/2010	12/25/2011	1,020	0	1,049	-29			0	-29
800	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	1/25/2012	1,017	0	1,047	-30			0	-30
801	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		5/5/2010	2/25/2011	245	0	248	-3			0	-3
802	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	3/25/2011	180	0	182	-2			0	-2
803	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	4/25/2011	101	0	102	-1			0	-1
804	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	5/19/2011	21,085	0	20,843	442			0	442
805	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	5/25/2011	70	0	71	-1			0	-1
806	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7		5/5/2010	6/25/2011	120	0	121	-1			0	-1
807	FNMA POOL # AE5895 3 326% 10/01/40	31419GRR7		9/21/2011	10/25/2011	3,691	0	3,834	-143			0	-143
808	FNMA POOL # AE5895 3 329% 10/01/40	31419GRR7		9/21/2011	11/25/2011	906	0	941	-35			0	-35
809	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		9/21/2011	1/25/2012	1,119	0	1,163	-44			0	-44
810	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		9/21/2011	1/25/2012	1,145	0	1,189	-44			0	-44
811	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		6/22/2010	1/14/2012	2,584	0	2,641	-57			0	-57
812	FUNRC 2001-C2 A2 6.63% 1/12/2043	33736XBBZ1											

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	168,017												
813	FORD MOTOR CO	345370860		1/6/2011	7/28/2011		8,506	0	12,523	-4,017	0	0	0	972,815
814	FORD MOTOR CO	345370860		1/6/2011	7/28/2011		3,009	0	4,429	-1,420	0	0	0	-1,420
815	FORD MOTOR CO	345370860		1/6/2011	11/15/2011		4,125	0	6,859	-2,734	0	0	0	-2,734
816	FORD MOTOR CO	345370860		1/6/2011	11/15/2011		1,550	0	2,588	-1,038	0	0	0	-1,038
817	FORD MOTOR CO	345370860		1/12/2011	11/15/2011		8,294	0	12,532	-4,238	0	0	0	-4,238
818	FRNK 2007-1 A4 5.03% 2/16/15	35242XAD3		3/28/2007	1/15/2011		2,611	0	2,611	0	0	0	0	0
819	FRNK 2007-1 A4 5.03% 2/16/15	35242XAD3		3/28/2007	2/15/2011		2,911	0	2,911	0	0	0	0	0
820	FRNK 2007-1 A4 5.03% 2/16/15	35242XAD3		3/28/2007	3/15/2011		3,216	0	3,216	0	0	0	0	0
821	FRNK 2007-1 A4 5.03% 2/16/15	35242XAD3		3/28/2007	5/15/2011		2,857	0	2,857	0	0	0	0	0
822	FRNK 2007-1 A4 5.03% 2/16/15	35242XAD3		3/28/2007	6/15/2011		2,763	0	2,763	0	0	0	0	0
823	FRNK 2007-1 A4 5.03% 2/16/15	35242XAD3		3/28/2007	7/15/2011		2,431	0	2,431	0	0	0	0	0
824	FRNK 2007-1 A4 5.03% 2/16/15	35242XAD3		3/28/2007	8/15/2011		2,563	0	2,563	0	0	0	0	0
825	FRNK 2007-1 A4 5.03% 2/16/15	35242XAD3		3/28/2007	9/15/2011		898	0	898	0	0	0	0	0
826	FRNK 2007-1 A4 5.03% 2/16/15	35242XAD3		3/28/2007	10/17/2011		9,818	0	9,818	424	0	0	0	424
827	FRNK 2007-1 A4 5.03% 2/16/15	35242XAD3		5/5/2011	11/15/2011		12,916	0	13,419	-503	0	0	0	-503
828	CBS CORP-CLASS BWI	124857202		6/19/2009	7/28/2011		3,509	0	1,738	1,771	0	0	0	1,771
829	CBS CORP-CLASS BWI	124857202		6/22/2009	7/28/2011		7,018	0	3,418	3,600	0	0	0	3,600
830	CIGNA CORP	125509109		6/22/2009	11/15/2011		11,851	0	6,591	5,260	0	0	0	5,260
831	CIGNA CORP	125509109		11/17/2008	5/9/2011		14,010	0	10,572	3,438	0	0	0	3,438
832	CIGNA CORP	126650100		11/17/2008	5/10/2011		6,934	0	5,258	1,676	0	0	0	1,676
833	CVS CAREMARK CORP	13063A7D0		10/8/2009	7/28/2011		29,653	0	25,206	4,447	0	0	0	4,447
834	CVS CAREMARK CORP	13063A7D0		1/19/2010	7/28/2011		17,162	0	15,228	1,934	0	0	0	1,934
835	CAPITAL ONE FINANCIAL CORP	14040H105		7/7/2010	7/28/2011		4,767	0	4,094	673	0	0	0	673
836	CAPITAL ONE FINANCIAL CORP	14040H105		7/7/2010	10/18/2011		16,030	0	15,966	64	0	0	0	64
837	CAPITAL ONE FINANCIAL CORP	14040H105		9/30/2010	10/18/2011		2,466	0	2,375	91	0	0	0	91
838	CAPITAL ONE FINANCIAL CORP	14040H105		9/30/2010	10/19/2011		2,458	0	2,375	83	0	0	0	83
839	CAPITAL ONE FINANCIAL CORP	14040H105		9/30/2010	10/19/2011		19,676	0	19,399	277	0	0	0	277
840	CAPITAL ONE FINANCIAL CORP	14040H105		9/30/2010	11/15/2011		8,319	0	7,522	797	0	0	0	797
841	CAPITAL ONE FINANCIAL CORP	14040H105		7/11/2010	7/28/2011		8,282	0	7,495	787	0	0	0	787
842	CARNIVAL CORP	143658300		6/16/2010	7/28/2011		9,626	0	9,057	569	0	0	0	569
843	CARNIVAL CORP	143658300		6/16/2010	7/28/2011		16,431	0	10,424	6,007	0	0	0	6,007
844	CATERPILLAR INC	149123101		6/16/2010	11/15/2011		19,366	0	12,870	6,496	0	0	0	6,496
845	CATERPILLAR INC	149123101		11/21/2007	7/28/2011		11,457	0	9,372	2,085	0	0	0	2,085
846	CHUBB CORP	171232101		11/17/2008	7/28/2011		1,910	0	1,428	482	0	0	0	482
847	CHUBB CORP	171232101		5/20/2010	11/25/2011		9,339	0	8,913	426	0	0	0	426
848	CHUBB CORP	171232101		4/26/2010	11/25/2011		1,000	0	1,047	-47	0	0	0	-47
849	CHUBB CORP	171232101		5/24/2010	11/25/2011		5,398	0	5,309	89	0	0	0	89
850	FNMA REMIC 2003-64 5.5% 3/25/30	31393DKA8		7/29/2010	6/29/2011		5,240	0	5,203	37	0	0	0	37
851	U.S. TREASURY NOTE 3.75% 11/15/18	912828JR2		11/19/2010	8/24/2011		25,308	0	25,292	16	0	0	0	16
852	U.S. TREASURY NOTE 2.375% 9/30/14	912828LQ1		11/19/2010	9/16/2011		5,060	0	5,058	2	0	0	0	2
853	U.S. TREASURY NOTE 1.125% 12/15/12	912828MB3		12/4/2011	9/16/2011		5,060	0	5,047	13	0	0	0	13
854	U.S. TREASURY NOTE 1.125% 12/15/12	912828MB3		12/4/2011	9/16/2011		30,193	0	30,226	-33	0	0	0	-33
855	U.S. TREASURY NOTE 1% 3/31/12	912828MU1		5/24/2010	7/28/2011		22,008	0	20,951	1,057	0	0	0	1,057
856	U.S. TSY INFL INDX NT 0.5% 4/15/15	912828MY3		2/10/2011	7/28/2011		5,087	0	5,042	45	0	0	0	45
857	U.S. TREASURY NOTE 1.375% 5/15/13	912828NC0		8/12/2010	1/25/2011		10,236	0	10,692	-456	0	0	0	-456
858	U.S. TREASURY NOTE 3.5% 5/15/20	912828ND8		7/29/2010	1/25/2011		25,590	0	26,091	-501	0	0	0	-501
859	U.S. TREASURY NOTE 3.5% 5/15/20	912828ND8		6/14/2010	3/1/2011		10,148	0	10,199	-51	0	0	0	-51
860	U.S. TREASURY NOTE 3.5% 5/15/20	912828ND8		7/29/2010	3/1/2011		15,222	0	15,655	-433	0	0	0	-433
861	U.S. TREASURY NOTE 1.75% 7/31/15	912828NP1		9/8/2010	2/15/2011		9,843	0	10,147	-304	0	0	0	-304
862	U.S. TREASURY NOTE 1.75% 7/31/15	912828NP1		9/8/2010	4/27/2011		4,968	0	5,073	-127	0	0	0	-127
863	U.S. TREASURY NOTE 1.75% 7/31/15	912828NP1		9/8/2010	4/27/2011		4,998	0	5,073	-75	0	0	0	-75
864	U.S. TREASURY NOTE 1.75% 7/31/15	912828NP1		8/4/2010	3/31/2011		14,747	0	15,086	-339	0	0	0	-339
865	U.S. TREASURY NOTE 2.375% 7/31/17	912828NR7		10/27/2010	10/20/2011		35,308	0	35,181	127	0	0	0	127
866	U.S. TREASURY NOTE 0.75% 8/15/13	912828NU0		10/27/2010	11/10/2011		5,046	0	5,026	20	0	0	0	20
867	U.S. TREASURY NOTE 0.75% 8/15/13	912828NU0		10/27/2010	11/10/2011		5,046	0	5,026	20	0	0	0	20

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Amount	0								
	Long Term CG Distributions					168,017									
	Short Term CG Distributions					0									
871	U S TREASURY NOTE 0.75% 8/15/13	912828NU0		10/27/2010	11/16/2011			10,087	0	10,052	35			0	35
872	U S TREASURY NOTE 0.75% 8/15/13	912828NU0		10/27/2010	11/17/2011			15,126	0	15,077	49			0	49
873	U S TREASURY NOTE 0.75% 8/15/13	912828NU0		10/27/2010	12/7/2011			15,128	0	15,077	51			0	51
874	U S TREASURY NOTE 0.75% 8/15/13	912828NU0		10/27/2010	12/8/2011			10,080	0	10,052	38			0	38
875	U S TREASURY NOTE 0.375% 9/30/12	912828NU4		1/18/2011	6/29/2011			5,004	0	4,990	14			0	14
876	U S TREASURY NOTE 0.75% 8/15/13	912828NY2		9/24/2010	12/8/2011			15,139	0	15,028	111			0	111
877	U S TREASURY NOTE 2.625% 11/15/2012	912828PC8		12/9/2010	1/14/2011			4,707	0	4,969	-262			0	-262
878	U S TREASURY NOTE 2.625% 11/15/2012	912828PC8		12/8/2010	1/14/2011			14,122	0	14,225	-103			0	-103
879	U S TREASURY NOTE 2.625% 11/15/2012	912828PC8		12/8/2010	1/20/2011			9,312	0	9,484	-172			0	-172
880	U S TREASURY NOTE 2.625% 11/15/2012	912828PC8		12/8/2010	1/21/2011			4,664	0	4,742	-78			0	-78
881	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	8/25/2011			398	0	398	0			0	0
882	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	9/25/2011			515	0	516	-1			0	-1
883	AT&T INC 5.8% 2/15/19	00206RAR3		10/27/2009	3/24/2011			5,584	0	5,359	225			0	225
884	AT&T INC 5.8% 2/15/19	00206RAR3		10/27/2009	4/26/2011			11,199	0	10,718	481			0	481
885	ALLIANCE DATA SYS CORP	018581108		5/28/2008	7/28/2011			16,828	0	10,091	6,737			0	6,737
886	ALLIANCE DATA SYS CORP	018581108		5/28/2008	11/15/2011			22,136	0	12,940	9,196			0	9,196
887	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	7/28/2011			4,070	0	3,974	96			0	96
888	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	7/28/2011			3,539	0	3,413	126			0	126
889	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	11/15/2011			10,025	0	8,310	1,715			0	1,715
890	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		12/9/2010	1/10/2011			1,297	0	1,074	223			0	223
891	COMMIT TO PUR FNMA SF MTG 10/14/01	01F040610		12/9/2010	1/10/2011			59,775	0	59,794	-19			0	-19
892	COMMIT TO PUR FNMA SF MTG 10/14/01	01F040610		12/9/2010	1/10/2011			34,863	0	34,891	-28			0	-28
893	COMMIT TO PUR FNMA SF MTG 2014/01	01F040628		12/5/2011	2/4/2011			34,156	0	34,716	-560			0	-560
894	COMMIT TO PUR FNMA SF MTG 2014/01	01F040628		1/10/2011	2/4/2011			34,141	0	34,776	-635			0	-635
895	COMMIT TO PUR FNMA SF MTG 2014/01	01F040628		1/10/2011	2/4/2011			34,140	0	34,770	-630			0	-630
896	COMMIT TO PUR FNMA SF MTG 2014/01	01F040628		1/10/2011	2/4/2011			19,509	0	19,872	-363			0	-363
897	COMMIT TO PUR FNMA SF MTG 3014/01	01F040636		2/4/2011	3/8/2011			34,305	0	34,027	278			0	278
898	COMMIT TO PUR FNMA SF MTG 3014/01	01F040636		2/4/2011	3/8/2011			14,701	0	14,583	118			0	118
899	COMMIT TO PUR FNMA SF MTG 3014/01	01F040636		2/4/2011	3/8/2011			19,601	0	19,444	157			0	157
900	COMMIT TO PUR FNMA SF MTG 3014/01	01F040636		2/4/2011	3/8/2011			34,322	0	34,043	279			0	279
901	COMMIT TO PUR FNMA SF MTG 3014/01	01F040636		2/4/2011	3/8/2011			19,612	0	19,445	167			0	167
902	COMMIT TO PUR FNMA SF MTG 4/01/41	01F040644		3/8/2011	4/8/2011			19,508	0	19,543	-35			0	-35
903	COMMIT TO PUR FNMA SF MTG 4/01/41	01F040644		3/8/2011	4/8/2011			34,139	0	34,184	-45			0	-45
904	COMMIT TO PUR FNMA SF MTG 4/01/41	01F040644		3/8/2011	4/8/2011			34,141	0	34,200	-59			0	-59
905	COMMIT TO PUR FNMA SF MTG 4/01/41	01F040644		3/8/2011	4/8/2011			34,147	0	34,180	-33			0	-33
906	AMAZON COM INC	023135106		5/2/2011	7/28/2011			13,816	0	12,463	1,353			0	1,353
907	AMAZON COM INC	023135106		5/2/2011	11/15/2011			19,039	0	17,489	1,550			0	1,550
908	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	10/25/2011			448	0	448	0			0	0
909	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	11/25/2011			73	0	73	0			0	0
910	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	12/25/2011			191	0	191	0			0	0
911	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		2/15/2008	1/25/2012			1,142	0	1,143	-1			0	-1
912	FNMA POOL 975268 5.5% 5/01/38	31414S600		4/20/2011	7/25/2011			303	0	324	-21			0	-21
913	FNMA POOL 975268 5.5% 5/01/38	31414S600		4/20/2011	8/25/2011			294	0	314	-20			0	-20
914	FNMA POOL 975268 5.5% 5/01/38	31414S600		4/20/2011	9/25/2011			388	0	414	-26			0	-26
915	FNMA POOL 975268 5.5% 5/01/38	31414S600		4/20/2011	10/25/2011			330	0	353	-23			0	-23
916	FNMA POOL 975268 5.5% 5/01/38	31414S600		4/20/2011	11/25/2011			584	0	624	-40			0	-40
917	FNMA POOL 975268 5.5% 5/01/38	31414S600		4/20/2011	12/25/2011			462	0	494	-32			0	-32
918	FNMA POOL 975268 5.5% 5/01/38	31414S600		4/20/2011	1/25/2012			523	0	558	-35			0	-35
919	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	2/25/2011			308	0	320	-12			0	-12
920	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	3/25/2011			207	0	215	-8			0	-8
921	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	4/25/2011			140	0	146	-6			0	-6
922	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	5/25/2011			43	0	45	-2			0	-2
923	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	6/25/2011			91	0	94	-3			0	-3
924	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	7/25/2011			42	0	43	-1			0	-1
925	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	8/25/2011			45	0	47	-2			0	-2
926	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	9/25/2011			61	0	63	-2			0	-2
927	FNMA POOL # 981644 4.5% 6/01/23	31415BBM0		10/14/2009	10/25/2011			304	0	315	-11			0	-11
928	BNY MELLON MID CAP STOCK-M	05569M509		7/27/2011	11/14/2011			147,639	0	165,236	-17,597			0	-17,597

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		Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions									
		168,017	0									
	Kind(s) of Property Sold											
929	BNY MELLON MID CAP STOCK-M	05569M509		7/27/2011	12/15/2011	20,000	0	24,511	-4,511	0	0	972,815
930	BNY MELLON INTERMEDIATE BD-M	05569M814		7/29/2011	12/15/2011	1,305	0	1,311	-6	0	0	972,815
931	BNY MELLON INTERMEDIATE BD-M	05569M814		8/31/2011	12/15/2011	1,238	0	1,245	-7	0	0	-6
932	BNY MELLON INTERMEDIATE BD-M	05569M814		10/31/2011	12/15/2011	1,144	0	1,148	-4	0	0	-7
933	BNY MELLON INTERMEDIATE BD-M	05569M814		11/17/2011	12/15/2011	26,314	0	26,395	-81	0	0	-81
934	BNY MELLON EMERGING MKTS-M	05569M855		12/22/2006	7/27/2011	82,224	0	109,315	-47,091	0	0	-47,091
935	BNY MELLON EMERGING MKTS-M	05569M855		12/21/2007	7/27/2011	137,776	0	235,602	-97,826	0	0	-97,826
936	BNY MELLON INTERNATIONAL-M	05569M871		10/30/2002	7/27/2011	140,000	0	126,279	13,721	0	0	13,721
937	BNY MELLON INTERNATIONAL-M	05569M871		10/30/2002	7/27/2011	15,000	0	17,357	-2,357	0	0	-2,357
938	B M C SOFTWARE INC	055921100		2/14/2011	7/28/2011	12,204	0	13,183	-979	0	0	-979
939	B M C SOFTWARE INC	055921100		3/4/2011	7/28/2011	489	0	502	-33	0	0	-33
940	B M C SOFTWARE INC	055921100		2/11/2011	10/11/2011	12,958	0	17,885	-4,929	0	0	-4,929
941	B M C SOFTWARE INC	055921100		2/11/2011	10/11/2011	6,838	0	9,462	-2,624	0	0	-2,624
942	B M C SOFTWARE INC	055921100		3/3/2011	10/11/2011	3,959	0	5,512	-1,553	0	0	-1,553
943	B M C SOFTWARE INC	055921100		3/3/2011	10/11/2011	864	0	1,194	-330	0	0	-330
944	B M C SOFTWARE INC	055921100		3/4/2011	10/11/2011	5,722	0	7,978	-2,256	0	0	-2,256
945	B M C SOFTWARE INC	055921100		2/10/2011	10/11/2011	1,584	0	2,174	-590	0	0	-590
946	B M C SOFTWARE INC	055921100		3/4/2011	10/11/2011	252	0	351	-99	0	0	-99
947	B M C SOFTWARE INC	055921100		2/10/2011	10/12/2011	5,634	0	7,709	-2,075	0	0	-2,075
948	BACM 2005-6 A2 5.165% 9/10/47	05947UA43		2/1/2010	1/10/2011	107	0	109	-2	0	0	-2
949	BACM 2005-6 A2 5.165% 9/10/47	05947UA43		2/1/2010	5/10/2011	65	0	66	-1	0	0	-1
950	BACM 2005-6 A2 5.165% 9/10/47	05947UA43		2/1/2010	6/10/2011	877	0	895	-18	0	0	-18
951	BANK OF AMERICA CORP	060505104		5/17/2008	7/28/2011	13,472	0	18,828	-5,356	0	0	-5,356
952	BANK OF AMERICA CORP	060505104		6/15/2009	7/28/2011	5,040	0	7,039	-1,999	0	0	-1,999
953	BANK OF AMERICA CORP	060505104		6/15/2009	8/12/2011	6,608	0	11,954	-5,346	0	0	-5,346
954	BANK OF AMERICA CORP	060505104		6/15/2009	8/12/2011	13,658	0	25,109	-11,451	0	0	-11,451
955	BANK OF AMERICA CORP	060505104		6/15/2009	8/12/2011	1,101	0	2,030	-929	0	0	-929
956	BANK OF AMERICA CORP	060505104		5/21/2009	8/12/2011	1,983	0	3,111	-1,128	0	0	-1,128
957	BANK OF AMERICA CORP	060505104		5/21/2009	11/15/2011	7,371	0	14,056	-6,685	0	0	-6,685
958	BANK OF AMERICA CORP 5.75% 8/15/10	060505104		11/28/2006	12/15/2011	9,240	0	10,307	-1,067	0	0	-1,067
959	BANK OF AMERICA CORP 5.75% 8/15/10	060505104		6/29/2011	12/15/2011	9,240	0	10,578	-1,338	0	0	-1,338
960	BANK OF AMERICA CORP 5.75% 8/15/10	060505104		9/17/2009	11/15/2011	10,484	0	9,987	497	0	0	497
961	CHUBB CORP	171232101		11/17/2008	11/15/2011	11,340	0	8,093	3,247	0	0	3,247
962	CISCO SYSTEMS INC	17275R102		10/30/2002	2/10/2011	4,090	0	2,360	1,730	0	0	1,730
963	CISCO SYSTEMS INC	17275R102		11/17/2008	2/10/2011	8,167	0	7,091	1,076	0	0	1,076
964	CISCO SYSTEMS INC	17275R102		10/30/2002	2/10/2011	24,500	0	14,227	10,273	0	0	10,273
965	CISCO SYSTEMS INC	17275R102		10/30/2002	2/10/2011	956	0	551	405	0	0	405
966	CISCO SYSTEMS INC	17275R102		10/30/2002	2/10/2011	478	0	276	202	0	0	202
967	CISCO SYSTEMS INC	17275R102		10/30/2002	2/10/2011	7,603	0	4,389	3,214	0	0	3,214
968	CISCO SYSTEMS INC	17275R102		10/30/2002	2/10/2011	1,963	0	1,136	827	0	0	827
969	CISCO SYSTEMS INC	17275R102		10/30/2002	2/10/2011	191	0	110	81	0	0	81
970	CISCO SYSTEMS INC 5.5% 2/22/16	17275RAC6		12/14/2007	12/6/2011	5,785	0	5,016	769	0	0	769
971	CITIGROUP INC	172967424		1/31/2011	7/28/2011	4,247	0	5,379	-1,132	0	0	-1,132
972	CITIGROUP INC	172967424		1/31/2011	7/28/2011	1,454	0	1,847	-393	0	0	-393
973	CITIGROUP INC	172967424		1/31/2011	7/28/2011	1,263	0	1,603	-340	0	0	-340
974	CITIGROUP INC	172967424		1/31/2011	7/28/2011	689	0	871	-182	0	0	-182
975	CITIGROUP INC	172967424		1/31/2011	11/15/2011	5,181	0	8,957	-3,776	0	0	-3,776
976	CITIGROUP INC	172967424		1/31/2011	11/15/2011	1,820	0	3,145	-1,325	0	0	-1,325
977	CITIGROUP INC 6.125% 11/21/17	172967EM9		8/12/2008	8/3/2011	11,273	0	9,767	1,506	0	0	1,506
978	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		10/12/2011	11/15/2011	2,719	0	2,893	-174	0	0	-174
979	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		10/12/2011	11/15/2011	10,196	0	10,776	-580	0	0	-580
980	FRANKLIN RES INC	354613101		12/12/2009	1/5/2011	7,400	0	3,425	3,975	0	0	3,975
981	FRANKLIN RES INC	354613101		12/12/2009	1/5/2011	17,780	0	8,230	9,550	0	0	9,550
982	FRANKLIN RES INC	354613101		12/12/2009	1/6/2011	13,855	0	6,441	7,414	0	0	7,414
983	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	2/15/2011	345	0	341	4	0	0	4
984	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	2/15/2011	214	0	212	2	0	0	2
985	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	3/15/2011	372	0	369	3	0	0	3
986	GNMA POOL # 782011 5.0% 12/15/35	36241KGU6		5/10/2007	3/15/2011	231	0	229	2	0	0	2

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Long Term CG Distributions										Amount		Short Term CG Distributions									
										168,017	0										
	Kind(s) of Property Sold				CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
987	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	4/15/2011	207	0	205	2				0	2	2				
988	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	4/15/2011	129	0	127	2				0	2	2				
989	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	4/15/2011	283	0	281	2				0	2	2				
990	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	5/15/2011	176	0	175	1				0	1	1				
991	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	6/15/2011	223	0	222	1				0	1	1				
992	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	6/15/2011	139	0	138	1				0	1	1				
993	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	7/15/2011	323	0	321	2				0	2	2				
994	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	7/15/2011	201	0	199	2				0	2	2				
995	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	8/15/2011	212	0	211	1				0	1	1				
996	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	8/15/2011	132	0	131	1				0	1	1				
997	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	9/15/2011	311	0	308	3				0	3	3				
998	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	9/15/2011	193	0	192	1				0	1	1				
999	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	10/15/2011	475	0	472	3				0	3	3				
1,000	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	10/15/2011	296	0	293	3				0	3	3				
1,001	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	11/15/2011	497	0	493	4				0	4	4				
1,002	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	11/15/2011	309	0	307	2				0	2	2				
1,003	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	11/15/2011	13,486	0	12,196	1,290				0	1,290	1,290				
1,004	GNMA POOL # 782011	5.0%	12/15/35	36241KGU6		5/10/2007	11/15/2011	20,964	0	18,958	2,006				0	2,006	2,006				
1,005	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		2/2/2010	2/10/2011	685	0	704	-19				0	-19	-19				
1,006	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		8/27/2010	2/10/2011	685	0	703	-18				0	-18	-18				
1,007	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		2/2/2010	3/10/2011	113	0	116	-3				0	-3	-3				
1,008	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		8/27/2010	3/10/2011	113	0	116	-3				0	-3	-3				
1,009	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		2/2/2010	4/10/2011	6,390	0	6,567	-177				0	-177	-177				
1,010	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		8/27/2010	4/10/2011	6,390	0	6,563	-173				0	-173	-173				
1,011	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		2/2/2010	5/10/2011	1,586	0	1,630	-44				0	-44	-44				
1,012	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		8/27/2010	5/10/2011	1,586	0	1,629	-43				0	-43	-43				
1,013	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		2/2/2010	6/10/2011	2,162	0	2,222	-60				0	-60	-60				
1,014	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		8/27/2010	6/10/2011	2,162	0	2,221	-59				0	-59	-59				
1,015	CECMC 2004-C3 A3	4.82225%	7/10/39	36828QHV1		2/2/2010	7/10/2011	1,023	0	1,052	-29				0	-29	-29				
1,016	CECMC 2004-C3 A3	4.82225%	7/10/39	36828QHV1		8/27/2010	7/10/2011	1,023	0	1,051	-28				0	-28	-28				
1,017	CECMC 2004-C3 A3	4.86511%	7/10/39	36828QHV1		2/2/2010	8/10/2011	610	0	627	-17				0	-17	-17				
1,018	COMERICA INC			200340107		9/8/2010	11/15/2011	10,082	0	14,296	-4,214				0	-4,214	-4,214				
1,019	COMERICA INC			200340107		9/8/2010	12/2/2011	3,768	0	5,417	-1,649				0	-1,649	-1,649				
1,020	COMERICA INC			200340107		9/8/2010	12/2/2011	1,986	0	2,859	-873				0	-873	-873				
1,021	COMERICA INC			200340107		9/7/2010	12/2/2011	76	0	109	-33				0	-33	-33				
1,022	COMERICA INC			200340107		9/7/2010	12/5/2011	7,989	0	11,175	-3,186				0	-3,186	-3,186				
1,023	COMERICA INC			200340107		9/7/2010	12/5/2011	2,017	0	2,826	-809				0	-809	-809				
1,024	COMERICA INC			200340107		9/7/2010	12/5/2011	1,138	0	1,590	-452				0	-452	-452				
1,025	CONOCOPHILLIPS			20825C104		11/15/2001	7/28/2011	21,897	0	7,715	14,182				0	14,182	14,182				
1,026	COMERICA INC			200340107		9/9/2010	7/28/2011	1,078	0	1,215	-137				0	-137	-137				
1,027	COMERICA INC			200340107		9/8/2010	7/28/2011	8,724	0	9,787	-1,063				0	-1,063	-1,063				
1,028	CONOCOPHILLIPS			20825C104		11/15/2001	11/11/2011	7,211	0	2,562	4,649				0	4,649	4,649				
1,029	CONOCOPHILLIPS			20825C104		11/15/2001	11/11/2011	9,374	0	3,343	6,031				0	6,031	6,031				
1,030	CONOCOPHILLIPS			20825C104		10/30/2002	11/11/2011	10,095	0	3,418	6,677				0	6,677	6,677				
1,031	CONOCOPHILLIPS			20825C104		10/30/2002	11/14/2011	2,862	0	977	1,885				0	1,885	1,885				
1,032	CONOCOPHILLIPS			20825C104		10/30/2002	11/15/2011	17,212	0	5,860	11,352				0	11,352	11,352				
1,033	CUMMINS INC			231021106		5/1/2009	7/28/2011	20,723	0	6,622	14,101				0	14,101	14,101				
1,034	CUMMINS INC			231021106		5/1/2009	8/22/2011	10,560	0	4,437	6,123				0	6,123	6,123				
1,035	CUMMINS INC			231021106		5/1/2009	8/22/2011	7,263	0	3,072	4,191				0	4,191	4,191				
1,036	DREYFUS INFLTN ADJ SEC-INST			261967830		9/30/2011	12/15/2011	1,612	0	1,582	30				0	30	30				
1,037	DREYFUS INFLTN ADJ SEC-INST			261967830		10/31/2011	12/15/2011	1,553	0	1,546	7				0	7	7				
1,038	DREYFUS INFLTN ADJ SEC-INST			261967830		11/30/2011	12/15/2011	1,288	0	1,287	1				0	1	1				
1,039	DREYFUS INFLTN ADJ SEC-INST			261967830		12/17/2009	12/15/2011	97,772	0	88,177	9,595				0	9,595	9,595				
1,040	DREYFUS HIGH YIELD-I			261980759		4/15/2009	7/27/2011	43,000	0	35,287	7,713				0	7,713	7,713				
1,041	DREYFUS OPPORTUNISTIC S/C			26200C403		12/14/2010	11/14/2011	2,109	0	2,390	-281				0	-281	-281				
1,042	CECMC 2004-C3 A3	4.86511%	7/10/39	36828QHV1		8/27/2010	8/10/2011	610	0	626	-16				0	-16	-16				
1,043	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		2/2/2010	9/10/2011	586	0	602	-16				0	-16	-16				
1,044	CECMC 2004-C3 A3	4.865%	7/10/39	36828QHV1		8/27/2010	9/10/2011	586	0	601	-15				0	-15	-15				

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	Long Term CG Distributions		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	168,017	0														
1,045	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1		2/2/2010	10/10/2011	10,287,839	70	0	72	-2			0	972,815
1,046	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1		8/27/2010	10/10/2011		70	0	72	-2			0	-2
1,047	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1		2/2/2010	11/10/2011		65	0	67	-2			0	-2
1,048	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1		8/27/2010	11/10/2011		65	0	67	-2			0	-2
1,049	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1		2/2/2010	12/10/2011		71	0	73	-2			0	-2
1,050	GECMC 2004-C3 A3	4 865%	7/10/39	36828QHV1		8/27/2010	12/10/2011		71	0	73	-2			0	-2
1,051	GENERAL ELECTRIC COMPANY			369604103		10/30/2002	7/28/2011		22,302	0	31,008	-8,706			0	-8,706
1,052	GENERAL ELECTRIC COMPANY			369604103		2/7/2003	7/28/2011		1,813	0	2,255	-442			0	-442
1,053	GENERAL ELECTRIC COMPANY			369604103		2/7/2003	11/15/2011		22,788	0	31,796	-9,008			0	-9,008
1,054	GENERAL ELECTRIC COMPANY			369604103		1/28/2011	11/15/2011		6,950	0	8,716	-1,766			0	-1,766
1,055	GENERAL ELEC CAP CRP 5 625%	9/15/	36962G3H5		1/22/2009	11/16/2011		11,067	0	9,493	1,574				0	1,574
1,056	GOLDMAN SACHS GROUP 3 625%	8/01/	38141EA41		4/19/2010	1/18/2011		5,177	0	5,126	51				0	51
1,057	GOLDMAN SACHS GROUP 3 625%	8/01/	38141EA41		4/19/2010	1/24/2011		5,176	0	5,126	50				0	50
1,058	GOLDMAN SACHS GROUP 3 625%	8/01/	38141EA41		4/19/2010	1/28/2011		5,182	0	5,126	56				0	56
1,059	GOLDMAN SACHS GRP 6 75%	10/01/3	38141GFD1		10/18/2007	8/1/2011		15,183	0	15,211	-28				0	-28
1,060	GOOGLE INC - CL A		38259P508		6/5/2009	5/2/2011		9,175	0	7,523	1,652				0	1,652
1,061	GOOGLE INC - CL A		38259P508		6/5/2009	5/2/2011		20,502	0	16,816	3,686				0	3,686
1,062	GOOGLE INC - CL A		38259P508		6/5/2009	7/28/2011		18,149	0	13,276	4,873				0	4,873
1,063	CUMMINS INC		231021106		5/1/2009	11/15/2011		3,773	0	1,297	2,476				0	2,476
1,064	CUMMINS INC		231021106		5/1/2009	11/15/2011		12,114	0	4,154	7,960				0	7,960
1,065	DANAHER CORP		235851102		3/11/2005	7/28/2011		9,827	0	5,450	4,377				0	4,377
1,066	DANAHER CORP		235851102		3/11/2005	11/15/2011		2,460	0	1,362	1,098				0	1,098
1,067	DANAHER CORP		235851102		11/17/2008	11/15/2011		9,841	0	5,327	4,514				0	4,514
1,068	DIAGEO FINANCE BV 5 5%	4/01/13	25244SAD3		3/27/2006	8/10/2011		10,771	0	9,987	784				0	784
1,069	DIAGEO FINANCE BV 5 5%	4/01/13	25244SAD3		3/27/2006	8/30/2011		16,101	0	14,980	1,121				0	1,121
1,070	DREYFUS INFLTN ADJ SEC-INST		261967830		12/23/2010	12/15/2011		1,119	0	1,025	94				0	94
1,071	DREYFUS INFLTN ADJ SEC-INST		261967830		12/31/2010	12/15/2011		1,434	0	1,320	114				0	114
1,072	DREYFUS INFLTN ADJ SEC-INST		261967830		1/31/2011	12/15/2011		645	0	593	52				0	52
1,073	DREYFUS INFLTN ADJ SEC-INST		261967830		2/28/2011	12/15/2011		1,120	0	1,037	83				0	83
1,074	DREYFUS INFLTN ADJ SEC-INST		261967830		3/31/2011	12/15/2011		1,933	0	1,799	134				0	134
1,075	DREYFUS INFLTN ADJ SEC-INST		261967830		4/29/2011	12/15/2011		1,898	0	1,800	98				0	98
1,076	DREYFUS INFLTN ADJ SEC-INST		261967830		5/31/2011	12/15/2011		2,807	0	2,656	151				0	151
1,077	DREYFUS INFLTN ADJ SEC-INST		261967830		6/30/2011	12/15/2011		2,633	0	2,495	138				0	138
1,078	DREYFUS INFLTN ADJ SEC-INST		261967830		7/29/2011	12/15/2011		2,256	0	2,211	45				0	45
1,079	DREYFUS INFLTN ADJ SEC-INST		261967830		8/31/2011	12/15/2011		1,931	0	1,902	29				0	29
1,080	INTUIT		461202103		10/12/2011	11/15/2011		1,062	0	1,042	20				0	20
1,081	INTUIT		461202103		10/12/2011	11/15/2011		11,155	0	10,940	215				0	215
1,082	INTUIT INC 5 4%	3/15/12	461202AA1		8/13/2007	1/20/2011		10,453	0	9,905	548				0	548
1,083	INTUIT INC 5 4%	3/15/12	461202AA1		3/14/2007	1/20/2011		10,453	0	10,032	421				0	421
1,084	INTUIT INC 5 4%	3/15/12	461202AA1		3/7/2007	1/20/2011		10,453	0	10,000	453				0	453
1,085	ISHARES S&P GSCI COMMODITY-IND		46428R107		7/24/2009	7/27/2011		282,234	0	297,752	-15,518				0	-15,518
1,086	JP MORGAN CHASE & CO		46625H100		11/19/2002	7/28/2011		13,509	0	7,278	6,231				0	6,231
1,087	JP MORGAN CHASE & CO		46625H100		11/19/2002	7/28/2011		11,312	0	6,077	5,235				0	5,235
1,088	HOSPIRA INC		441060100		5/31/2007	1/5/2011		8,857	0	4,866	3,991				0	3,991
1,089	HOSPIRA INC		441060100		5/31/2007	1/5/2011		2,301	0	1,662	639				0	639
1,090	GOOGLE INC - CL A		38259P508		6/5/2009	10/11/2011		44,546	0	36,288	8,258				0	8,258
1,091	GOOGLE INC - CL A		38259P508		6/5/2009	11/15/2011		8,010	0	5,753	2,257				0	2,257
1,092	HSBC FINANCE CORP 5 0%	6/30/15	40429CCS9		6/29/2011	8/15/2011		5,287	0	5,400	-113				0	-113
1,093	HSBC FINANCE CORP 5 0%	6/30/15	40429CCS9		8/2/2007	8/15/2011		10,575	0	9,483	1,092				0	1,092
1,094	HALLIBURTON CO		406216101		1/22/2007	7/28/2011		16,500	0	8,811	7,689				0	7,689
1,095	HALLIBURTON CO		406216101		1/22/2007	10/18/2011		16,050	0	13,658	2,392				0	2,392
1,096	HALLIBURTON CO		406216101		11/17/2008	10/18/2011		18,983	0	9,972	9,011				0	9,011
1,097	HESS CORP		42809H107		9/29/2004	3/23/2011		40,277	0	14,680	25,597				0	25,597
1,098	HESS CORP		42809H107		9/29/2004	7/28/2011		13,120	0	5,578	7,542				0	7,542
1,099	HESS CORP		42809H107		9/29/2004	11/15/2011		15,972	0	7,340	8,632				0	8,632
1,100	HOME DEPOT INC		437076102		11/20/2008	5/5/2011		42,717	0	22,078	20,639				0	20,639
1,101	HOME DEPOT INC		437076102		11/21/2008	5/5/2011		4,457	0	2,102	2,355				0	2,355
1,102	HONEYWELL INTL INC		438516106		1/14/2004	7/28/2011		15,074	0	10,798	5,276				0	5,276

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		Amount		Long Term CG Distributions		Short Term CG Distributions		Totals		10,287,839		0		9,315,024		972,815		0		0		972,815	
			168,017		0																		
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses									
1,103		HONEYWELL INTL INC	438516106		1/14/2004	11/15/2011	20,889	0	13,677	7,212			0	7,212									
1,104		HOSPIRA INC	441060100		3/7/2007	1/3/2011	9,368	0	6,781	2,587			0	2,587									
1,105		HOSPIRA INC	441060100		5/31/2007	1/3/2011	1,653	0	1,187	466			0	466									
1,106		HOSPIRA INC	441060100		5/31/2007	1/4/2011	14,146	0	10,126	4,018			0	4,018									
1,107		HOSPIRA INC	441060100		5/31/2007	1/4/2011	1,054	0	752	302			0	302									
1,108		HOSPIRA INC	441060100		5/31/2007	1/5/2011	5,084	0	3,679	1,405			0	1,405									
1,109		DREYFUS OPPORTUNISTIC S/C	26200C403		12/17/2010	11/14/2011	9,566	0	11,000	-1,434			0	-1,434									
1,110		DREYFUS OPPORTUNISTIC S/C	26200C403		7/27/2011	11/14/2011	67,456	0	77,000	-9,544			0	-9,544									
1,111		DREYFUS OPPORTUNISTIC S/C	26200C403		12/15/2009	11/14/2011	20,870	0	17,949	2,921			0	2,921									
1,112		DREYFUS/NEWTON INTERN EQTY-I	26203E604		12/15/2010	7/27/2011	15,831	0	15,082	739			0	739									
1,113		DREYFUS/NEWTON INTERN EQTY-I	26203E604		11/13/2008	7/27/2011	354,169	0	271,270	82,899			0	82,899									
1,114		DREYFUS/NEWTON INTERN EQTY-I	26203E604		11/13/2008	11/14/2011	165,000	0	147,726	17,274			0	17,274									
1,115		DREYFUS/NEWTON INTERN EQTY-I	26203E604		12/14/2011	12/15/2011	6,779	0	6,740	39			0	39									
1,116		DREYFUS/NEWTON INTERN EQTY-I	26203E604		11/13/2008	12/15/2011	8,221	0	8,088	133			0	133									
1,117		DU PONT (E I) DE NEMOURS	263534109		4/14/2009	7/28/2011	8,971	0	4,522	4,449			0	4,449									
1,118		DU PONT (E I) DE NEMOURS	263534109		4/14/2009	11/15/2011	10,623	0	5,852	4,771			0	4,771									
1,119		E M C CORP MASS	268648102		5/2/2011	7/28/2011	15,624	0	16,752	-1,128			0	-1,128									
1,120		E M C CORP MASS	268648102		5/2/2011	11/15/2011	6,106	0	7,098	-992			0	-992									
1,121		E M C CORP MASS	268648102		10/18/2011	11/15/2011	8,793	0	8,648	145			0	145									
1,122		E M C CORP MASS	268648102		10/18/2011	11/15/2011	488	0	483	5			0	5									
1,123		E M C CORP MASS	268648102		7/17/2009	11/15/2011	7,327	0	4,115	3,212			0	3,212									
1,124		EOG RES INC	26875P101		11/11/2011	11/15/2011	10,368	0	10,376	-8			0	-8									
1,125		EOG RES INC	26875P101		11/14/2011	11/15/2011	311	0	309	2			0	2									
1,126		ELECTRONIC ARTS INC	285512109		8/12/2011	11/15/2011	17,072	0	14,211	2,861			0	2,861									
1,127		ENERGIZER HLDGS INC	29266R108		11/15/2010	7/28/2011	4,580	0	3,973	607			0	607									
1,128		ENERGIZER HLDGS INC	29266R108		11/15/2010	7/28/2011	5,235	0	4,525	710			0	710									
1,129		ENERGIZER HLDGS INC	29266R108		11/15/2010	11/15/2011	11,284	0	11,312	-28			0	-28									
1,130		ENSCO PLC	29358Q109		3/24/2011	7/28/2011	14,549	0	16,132	-1,583			0	-1,583									
1,131		ENSCO PLC	29358Q109		3/24/2011	11/15/2011	21,046	0	23,046	-2,000			0	-2,000									
1,132		EXXON MOBIL CORP	30231G102		8/5/2003	3/23/2011	42,041	0	18,228	23,813			0	23,813									
1,133		EXXON MOBIL CORP	30231G102		8/5/2003	7/28/2011	10,619	0	4,646	5,973			0	5,973									
1,134		EXXON MOBIL CORP	30231G102		10/30/2002	7/28/2011	17,154	0	7,099	10,055			0	10,055									
1,135		EXXON MOBIL CORP	30231G102		12/7/2007	2/15/2011	37,140	0	15,888	21,252			0	21,252									
1,136		FHLMC GOLD A69852	3128L15M8		12/7/2007	3/15/2011	322	0	325	-3			0	-3									
1,137		FHLMC GOLD A69852	3128L15M8		12/7/2007	3/15/2011	340	0	343	-3			0	-3									
1,138		FHLMC GOLD A69852	3128L15M8		12/7/2007	5/15/2011	465	0	469	-4			0	-4									
1,139		FHLMC GOLD A69852	3128L15M8		12/7/2007	6/15/2011	266	0	269	-3			0	-3									
1,140		FHLMC GOLD A69852	3128L15M8		12/7/2007	7/15/2011	269	0	272	-3			0	-3									
1,141		FHLMC GOLD A69852	3128L15M8		12/7/2007	8/8/2011	13,397	0	12,497	900			0	900									
1,142		FHLMC GOLD A69852	3128L15M8		12/7/2007	8/15/2011	328	0	331	-3			0	-3									
1,143		FHLMC GOLD A69852	3128L15M8		12/7/2007	2/15/2011	20	0	21	-1			0	-1									
1,144		FHLMC GOLD A69290	3128L1KB5		12/7/2007	3/15/2011	24	0	24	0			0	0									
1,145		FHLMC GOLD A69290	3128L1KB5		12/7/2007	4/15/2011	676	0	683	-7			0	-7									
1,146		FHLMC GOLD A69290	3128L1KB5		12/7/2007	5/15/2011	23	0	23	0			0	0									
1,147		FHLMC GOLD A69290	3128L1KB5		12/7/2007	6/15/2011	23	0	23	0			0	0									
1,148		FHLMC GOLD A69290	3128L1KB5		11/17/2008	1/6/2011	13,949	0	7,659	6,290			0	6,290									
1,149		HOSPIRA INC	441060100		11/17/2008	1/7/2011	3,132	0	1,712	1,420			0	1,420									
1,150		HOSPIRA INC	441060100		1/23/2007	1/17/2011	1,084	0	1,084	0			0	0									
1,151		HAT 2007-1 A4	44329FAD0		2/28/2008	1/17/2011	434	0	446	-12			0	-12									
1,152		HAT 2007-1 A4	44329FAD0		1/23/2007	2/17/2011	1,077	0	1,077	0			0	0									
1,153		HAT 2007-1 A4	44329FAD0		2/28/2008	2/17/2011	431	0	444	-13			0	-13									
1,154		HAT 2007-1 A4	44329FAD0		1/23/2007	3/17/2011	1,103	0	1,103	0			0	0									
1,155		HAT 2007-1 A4	44329FAD0		2/28/2008	3/17/2011	441	0	454	-13			0	-13									
1,156		HAT 2007-1 A4	44329FAD0		1/23/2007	4/18/2011	16,092	0	16,087	5			0	5									
1,157		HAT 2007-1 A4	44329FAD0		2/28/2008	4/18/2011	6,437	0	6,624	-187			0	-187									
1,158		HAT 2007-1 A4	44329FAD0		12/3/2009	7/20/2011	10,671	0	13,274	-2,603			0	-2,603									
1,159		HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/20/2011	4,640	0	5,669	-1,029			0	-1,029									
1,160		HUMAN GENOME SCIENCES INC	444903108																				

Long Term CG Distributions	168,017
Short Term CG Distributions	0

114,365

[illegible]

Part

	0	0	0
	Benefits	Expense Account	Explanation
1	NONE		
2	N/A		
3			
4			
5			
6			
7			
8			
9			
10			

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

	Date		Amount
1 Credit from prior year return		1	3,007
2 First quarter estimated tax payment	5/1/2011	2	3,970
3 Second quarter estimated tax payment	6/9/2011	3	3,971
4 Third quarter estimated tax payment	9/12/2011	4	3,971
5 Fourth quarter estimated tax payment		5	
6 Other payments		6	
7 Total		7	14,919

Form **8868**
(Rev. January 2012)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

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

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

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

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

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension—check this box and complete Part I only ☐

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns.

Enter filer's identifying number, see instructions	
Type or print	Name of exempt organization or other filer, see instructions
File by the due date for filing your return. See instructions	LITTLE ROYAL - FAMILY FND TR
	Number, street, and room or suite no. If a P.O. box, see instructions
	BNY Mellon, N.A. - P.O. BOX 185
City, town or post office, state, and ZIP code. For a foreign address, see instructions	PA 15230-0185

Enter the Return code for the return that this application is for (file a separate application for each return) ☐ 04

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

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

Telephone No ► (617) 722-7772

FAX No. ►

- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Exemption Number (GEN) If this is for the whole group, check this box ☐ . If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for.

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 8/15/2012 to file the exempt organization return for the organization named above. The extension is for the organization's return for:
- ☒ calendar year 2011 or

► ☐ tax year beginning, and ending

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$	14,309
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$	14,919
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$	0

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

For Privacy Act and Paperwork Reduction Act Notice, see Instructions.

Form **8868** (Rev. 1-2012)

(HTA)

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

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

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return. See instructions	Name of exempt organization	Employer identification number (EIN) or
	LITTLE ROYAL - FAMILY FND TR	☒ 05-6016740
	Number, street, and room or suite no. If a P.O. box, see instructions	Social security number (SSN)
	BNY Mellon, N.A. - P.O. BOX 185	☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions.	
	Pittsburgh	PA 15230-0185

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

04

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

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

- The books are in the care of **BNY MELLON, N.A.**
Telephone No. **(617) 722-7772** FAX No. _____
- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____. If this is for the whole group, check this box ☐. If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for.

- 4 I request an additional 3-month extension of time until **11/15/2012**
- 5 For calendar year **2011**, or other tax year beginning _____, and ending _____
- 6 If the tax year entered in line 5 is for less than 12 months, check reason: ☐ Initial return ☐ Final return
☐ Change in accounting period
- 7 State in detail why you need the extension. An attempt to obtain information necessary for filing a return was requested in a timely fashion, but the information was not furnished in sufficient time to permit the timely filing of the return, or the taxpayer personally visited an IRS office for the purpose of securing information or advice and was unable to meet with an IRS representative

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	\$	14,309
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	8b	\$	14,919
c Balance due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c	\$	0

Signature and Verification must be completed for Part II only.

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

Signature _____ Title _____ Date _____