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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 PEGGY N & ROGER G GERRY CHARITABLE TRUST		A Employer identification number 13-6753033
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N A - P O Box 185	Room/suite	B Telephone number (see instructions) (212) 922-8174
City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, check here ☐
Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 19,514,546	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and - expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	377,639	379,204		
	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	-183,103			
	b Gross sales price for all assets on line 6a 3,511,079				
	7 Capital gain net income (from Part IV, line 2)		0		
	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)	3,981	150	0		
12 Total. Add lines 1 through 11	198,517	379,354	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	110,829	77,580		33,249
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	12,646	6,323	0	6,323
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	37,500	18,750	0	18,750
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	11,351	5,226	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)	9,869	2,821	0	7,048
	24 Total operating and administrative expenses. Add lines 13 through 23	182,195	110,700	0	65,370
	25 Contributions, gifts, grants paid	1,144,238			1,144,238
26 Total expenses and disbursements Add lines 24 and 25	1,326,433	110,700	0	1,209,608	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-1,127,916				
b Net investment income (if negative, enter -0-)		268,654			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

(HTA)

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M/E

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash—non-interest-bearing		3,916,371	769,565	769,565
	2	Savings and temporary cash investments		0	0	
	3	Accounts receivable	0			
		Less allowance for doubtful accounts	0	0	0	0
	4	Pledges receivable	0			
		Less allowance for doubtful accounts	0	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	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	867,179	906,590	
	b	Investments—corporate stock (attach schedule)	12,402,943	12,365,620	13,855,483	
	c	Investments—corporate bonds (attach schedule)	591,230	1,779,052	1,796,957	
	Liabilities	11	Investments—land, buildings, and equipment basis	0		
		Less accumulated depreciation (attach schedule)	0	0	0	0
12		Investments—mortgage loans				
13		Investments—other (attach schedule)	0	0	0	
14		Land, buildings, and equipment basis	0			
		Less accumulated depreciation (attach schedule)	0	350,000	350,000	760,000
15		Other assets (describe <u>BERENS CAPITAL FUND LTD</u>)	1,000,000	1,000,000	1,425,951	
16		Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	18,260,544	17,131,416	19,514,546	
17		Accounts payable and accrued expenses	0	0		
18		Grants payable				
Net Assets or Fund Balances	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		
		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	18,260,544	17,131,416			
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)	18,260,544	17,131,416			
31	Total liabilities and net assets/fund balances (see instructions)	18,260,544	17,131,416			

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	18,260,544
2	Enter amount from Part I, line 27a	2	-1,127,916
3	Other increases not included in line 2 (itemize) <u>PURCHASE OF ACCRUED INTEREST CARRYOVER</u>	3	328
4	Add lines 1, 2, and 3	4	17,132,956
5	Decreases not included in line 2 (itemize) <u>See Attached Statement</u>	5	1,540
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	17,131,416

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement			
b			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 0	0	0	0
b 0	0	0	0
c 0	0	0	0
d 0	0	0	0
e 0	0	0	0

(i) F M V 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	0
b 0	0	0	0
c 0	0	0	0
d 0	0	0	0
e 0	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	-183,103
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.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	1,654,999	20,290,240	0.081566
2009	1,005,860	19,194,190	0.052404
2008	1,219,910	23,373,537	0.052192
2007	1,327,022	25,873,813	0.051288
2006	1,323,886	21,036,635	0.062932

2 Total of line 1, column (d)	2	0.300382
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	0.060076
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	20,372,989
5 Multiply line 4 by line 3	5	1,223,928
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	2,687
7 Add lines 5 and 6	7	1,226,615
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	1,209,608

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	5,373
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	5,373
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	5,373
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a	6,000
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	6,000
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	627
11	Enter the amount of line 10 to be Credited to 2012 estimated tax 627 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) NY AG REG # 02-37-91		
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		
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 Telephone no ▶ (212) 922-8174 Located at ▶ P O BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A			
16	At any time during calendar year 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?**6b**

X

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**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	97,523	NONE	NONE
BNY Mellon, N A P O Box 185 Pittsburgh PA 15230-0185	FEE REIMBURSEMENT	-4,545	N/A	N/A
HUYLER C HELD 260 MADISON AVENUE NEW YORK NY 10016	CO-TRUSTEE 2 00	17,851	NONE	NONE
		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

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services (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 NONE	
All other program-related investments See instructions	
3 NONE	0

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	18,915,498
b	Average of monthly cash balances	1b	1,767,740
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	20,683,238
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	20,683,238
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	310,249
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	20,372,989
6	Minimum investment return. Enter 5% of line 5	6	1,018,649

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	1,018,649
2a	Tax on investment income for 2011 from Part VI, line 5	2a	5,373
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	5,373
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,013,276
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,013,276
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	1,013,276

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	1,209,608
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	1,209,608
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	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,209,608

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				1,013,276
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	282,038			
b From 2007	52,443			
c From 2008	62,971			
d From 2009	53,556			
e From 2010	643,825			
f Total of lines 3a through e	1,094,833			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 1,209,608				
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				1,013,276
e Remaining amount distributed out of corpus	196,332			
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	1,291,165			
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)	282,038			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	1,009,127			
10 Analysis of line 9				
a Excess from 2007	52,443			
b Excess from 2008	62,971			
c Excess from 2009	53,556			
d Excess from 2010	643,825			
e Excess from 2011	196,332			

N/A

☐ 4942(j)(3) or ☐ 4942(j)(5)

☐ 4942(j)(3) or ☐ 4942(j)(5)

Tax year	Prior 3 years			(e) Total
(a) 2011	(b) 2010	(c) 2009	(d) 2008	

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[illegible]

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1 Information Regarding Foundation Managers:

NONE

NONE

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.

NOT APPLICABLE

NOT APPLICABLE

NOT APPLICABLE

NOT APPLICABLE

Form 990-PF (2011)

PEGGY N & ROGER G GERRY CHARITABLE TRUST

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

Recipient	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
Name and address (home or business)				
a <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	1,144,238
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	NONE

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										18,468				
										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
1	X	FNMA POOL # 975268 5.5%	31414S6D0			9/19/2011		12/25/2011	1,002	1,096				-94
2	X	FNMA POOL # 975268 5.5%	31414S6D0			9/19/2011		1/25/2012	1,133	1,239				-106
3	X	FNMA POOL # 995230 6.5%	31416BS6T6			4/26/2010		2/25/2011	267	288				-21
4	X	FNMA POOL # 995230 6.5%	31416BS6T6			4/26/2010		3/25/2011	280	302				-22
5	X	FNMA POOL # 995230 6.5%	31416BS6T6			4/26/2010		4/25/2011	382	413				-31
6	X	FNMA POOL # 966608 5.5%	31414HKV8			7/28/2011		9/25/2011	146	158				-12
7	X	FNMA POOL # 966608 5.5%	31414HKV8			7/28/2011		10/25/2011	127	138				-11
8	X	FNMA POOL # 995230 6.5%	31416BS6T6			4/26/2010		5/25/2011	272	294				-22
9	X	FNMA POOL # 995230 6.5%	31416BS6T6			4/26/2010		6/25/2011	213	230				-17
10	X	FNMA POOL # 995230 6.5%	31416BS6T6			4/26/2010		7/25/2011	257	278				-21
11	X	FNMA POOL # 995230 6.5%	31416BS6T6			4/26/2010		8/25/2011	203	220				-17
12	X	FNMA POOL # 995230 6.5%	31416BS6T6			4/26/2010		9/21/2011	9,611	9,362				249
13	X	FNMA POOL # 995230 6.5%	31416BS6T6			4/26/2010		9/25/2011	231	249				-18
14	X	FNMA POOL # AA7694 4.5%	31416RRQ8			3/9/2011		4/25/2011	273	288				-15
15	X	FNMA POOL # AA7694 4.5%	31416RRQ8			3/9/2011		5/25/2011	149	157				-8
16	X	FNMA POOL # AA7694 4.5%	31416RRQ8			3/9/2011		6/25/2011	214	225				-11
17	X	FNMA POOL # AA7694 4.5%	31416RRQ8			3/9/2011		7/25/2011	106	111				-5
18	X	FNMA POOL # AA7694 4.5%	31416RRQ8			3/9/2011		8/25/2011	505	532				-27
19	X	FNMA POOL # AA7694 4.5%	31416RRQ8			3/9/2011		9/25/2011	427	451				-24
20	X	FNMA POOL # AA7694 4.5%	31416RRQ8			3/9/2011		10/25/2011	364	384				-20
21	X	FNMA POOL # AA7694 4.5%	31416RRQ8			3/9/2011		11/25/2011	615	648				-33
22	X	FNMA POOL # AA7694 4.5%	31416RRQ8			3/9/2011		12/25/2011	788	830				-42
23	X	FNMA POOL # AA7694 4.5%	31416RRQ8			3/9/2011		1/25/2012	625	660				-35
24	X	FNMA POOL # AA8389 4.5%	31416SKB6			3/23/2010		2/25/2011	447	454				-7
25	X	FNMA POOL # AA8389 4.5%	31416SKB6			3/23/2010		3/25/2011	137	139				-2
26	X	FNMA POOL # AA8389 4.5%	31416SKB6			3/23/2010		4/25/2011	470	477				-7
27	X	FNMA POOL # AA8389 4.5%	31416SKB6			3/23/2010		5/25/2011	798	810				-12
28	X	FNMA POOL # AA8389 4.5%	31416SKB6			3/23/2010		6/25/2011	754	765				-11
29	X	FNMA POOL # AA8389 4.5%	31416SKB6			3/23/2010		7/25/2011	1,502	1,524				-22
30	X	FNMA POOL # AA8389 4.5%	31416SKB6			3/23/2010		8/25/2011	2,027	2,056				-29
31	X	FNMA POOL # AA8389 4.5%	31416SKB6			3/23/2010		9/15/2011	68,910	65,770				3,140
32	X	FNMA POOL # AA8389 4.5%	31416SKB6			3/23/2010		9/25/2011	2,025	2,055				-30
33	X	FNMA POOL # AA8389 4.5%	31416SKB6			3/23/2010		10/25/2011	8,864	8,994				-130
34	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		4/10/2011	2,280	2,368				-88
35	X	PUBLIC SVC ENTERPRISE GR 744573106	828806109			1/24/2011		2/14/2011	7,481	7,456				25
36	X	SIMON PROPERTY GROUP IN 828806109	828806109			4/25/2011		8/1/2011	5,969	5,597				372
37	X	SIMON PROPERTY GROUP IN 828806109	828806109			1/24/2011		8/26/2011	7,988	7,000				988
38	X	SIMON PROPERTY GROUP IN 828806109	828806109			3/10/2011		8/26/2011	6,846	6,335				511
39	X	SIMON PROPERTY GROUP IN 828806109	828806109			4/11/2011		8/26/2011	7,645	7,061				584
40	X	SIMON PROPERTY GROUP IN 828806109	828806109			4/25/2011		8/26/2011	5,249	5,150				99
41	X	SOUTHERN CO 842587107	842587107			4/25/2011		11/10/2011	5,216	4,632				584
42	X	SPECTRA ENERGY CORP-W/ 847560109	847560109			4/25/2011		11/10/2011	5,214	5,058				156
43	X	TAIWAN SEMICONDUCTOR M 874039100	874039100			1/24/2011		7/6/2011	4,480	4,791				-311
44	X	3M CO 88579Y101	88579Y101			12/16/2000		1/13/2011	175,857	113,267				62,590
45	X	U S TREASURY NOTE 6.25% 912810EQ7	912810EQ7			2/16/2010		3/31/2011	12,475	12,084				391
46	X	U S TREASURY NOTE 4.625% 912810QE1	912810QE1			5/10/2010		5/17/2011	5,340	5,181				159
47	X	U S TREASURY NOTE 3.875% 912810QK7	912810QK7			2/11/2011		3/11/2011	4,449	4,335				114
48	X	U S TREASURY NOTE 3.875% 912810QK7	912810QK7			2/9/2011		5/17/2011	4,695	4,290				405
49	X	U S TREASURY NOTE 4.25% 912828BH2	912828BH2			2/16/2010		9/19/2011	48,498	49,055				-557
50	X	U S TREASURY NOTE 4.25% 912828BH2	912828BH2			2/16/2010		10/20/2011	10,717	10,901				-184
51	X	U S TREASURY NOTE 4.25% 912828BH2	912828BH2			8/10/2011		10/20/2011	5,358	5,406				-48
									3,511,079		3,694,182		-183,103	
									0		0		0	
									0		0		0	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					Net Gain or Loss		
									Gross Sales		Cost, Other Basis and Expenses		Valuation Method		Expense of Sale and Cost of Improve-ments	Depreciation
									Price	Other Basis						
Long Term CG Distributions									3,511,079	3,694,182			-183,103			
Short Term CG Distributions									0	0			0			
52	X	U S TREASURY NOTE 4 25%	912828BR0			2/16/2010		11/9/2011	5,399	5,462			-63			
53	X	U S TREASURY NOTE 4 25%	912828BR0			12/30/2009		11/9/2011	10,798	10,832			-34			
54	X	U S TREASURY NOTE 4 25%	912828BR0			12/30/2009		11/17/2011	5,391	5,416			-25			
55	X	TAIWAN SEMICONDUCTOR M 874039100	874039100			3/10/2011		7/6/2011	4,107	3,999			108			
56	X	TAIWAN SEMICONDUCTOR M 874039100	874039100			4/11/2011		7/6/2011	5,475	5,508			-33			
57	X	TAIWAN SEMICONDUCTOR M 874039100	874039100			4/25/2011		7/6/2011	9,084	8,970			114			
58	X	TEVA PHARMACEUTICAL IND 881624209	881624209			8/14/2008		1/13/2011	38,165	33,131			5,034			
59	X	U S TREASURY NOTE 4 25%	912828BR0			12/30/2009		12/7/2011	10,765	10,832			-67			
60	X	U S TREASURY NOTE 4 25%	912828BR0			4/6/2010		12/7/2011	16,147	16,170			-23			
61	X	U S TREASURY NOTE 5 125%	912828FF2			2/16/2010		3/9/2011	5,718	5,659			59			
62	X	U S TREASURY NOTE 5 125%	912828FF2			2/16/2010		5/19/2011	5,791	5,659			132			
63	X	U S TSY INFL IDX BD 0 625%	912828HW3			12/22/2009		8/5/2011	10,963	10,887			76			
64	X	U S TREASURY NOTE 3 75%	912828JR2			4/26/2011		5/24/2011	5,398	5,309			89			
65	X	U S TREASURY NOTE 1 125%	912828MB3			11/19/2010		9/16/2011	10,120	10,117			3			
66	X	U S TREASURY NOTE 1% 3/3	912828MU1			1/20/2011		2/4/2011	10,069	10,075			-6			
67	X	U S TSY INFL IDX NT 0 5%	912828MY3			5/24/2010		8/5/2011	1	1			0			
68	X	U S TSY INFL IDX NT 0 5%	912828MY3			5/24/2010		8/5/2011	16,456	15,715			741			
69	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		6/14/2011	25,174	25,267			-93			
70	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		7/28/2011	15,088	15,160			-72			
71	X	U S TREASURY NOTE 1% 4/3	912828NB2			11/1/2010		8/24/2011	25,156	25,267			-111			
72	X	ESSEX PROPERTY TRUST INC 297178105	912828NB2			4/25/2011		5/11/2011	9,320	9,024			296			
73	X	FNMA POOL # AL0219 3 313%	3138EGG57			10/20/2011		1/25/2012	927	942			-15			
74	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		6/25/2011	524	563			-39			
75	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		7/25/2011	423	455			-32			
76	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		8/25/2011	570	612			-42			
77	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		9/25/2011	542	582			-40			
78	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		10/25/2011	488	524			-36			
79	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		11/25/2011	516	554			-38			
80	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		12/25/2011	465	500			-35			
81	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/25/2012	534	573			-39			
82	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		9/25/2011	255	264			-9			
83	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		10/25/2011	254	263			-9			
84	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		11/25/2011	335	346			-11			
85	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		12/25/2011	298	308			-10			
86	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		1/25/2012	449	464			-15			
87	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		1/25/2011	785	823			-38			
88	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		2/25/2011	1,054	1,104			-50			
89	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		3/25/2011	526	551			-25			
90	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		4/25/2011	504	528			-24			
91	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		5/25/2011	656	687			-31			
92	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		6/25/2011	507	531			-24			
93	X	FNMA REMIC 2003-64 5 50348	31393DKA8			5/20/2010		7/25/2011	492	516			-24			
94	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		8/25/2011	591	619			-28			
95	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		9/25/2011	696	729			-33			
96	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		10/25/2011	486	509			-23			
97	X	COMMIT TO PUR FNMA SF M 01F040610	01F040610			12/9/2010		1/10/2011	24,902	24,922			-20			
98	X	COMMIT TO PUR FNMA SF M 01F040610	01F040610			12/9/2010		1/10/2011	44,831	44,845			-14			
99	X	COMMIT TO PUR FNMA SF M 01F040628	01F040628			1/25/2011		2/4/2011	24,397	24,797			-400			
100	X	COMMIT TO PUR FNMA SF M 01F040628	01F040628			1/10/2011		2/4/2011	24,387	24,840			-453			
101	X	COMMIT TO PUR FNMA SF M 01F040628	01F040628			1/10/2011		2/4/2011	24,386	24,836			-450			
102	X	COMMIT TO PUR FNMA SF M 01F040628	01F040628			1/10/2011		2/4/2011	19,509	19,872			-363			

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

										Amount			
										18,468			
Long Term CG Distributions										Short Term CG Distributions			
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	Valuation Method	Net Gain or Loss	
103	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	24,504	24,305		199	
104	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	24,516	24,316		200	
105	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	19,612	19,445		167	
106	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	4,900	4,861		39	
107	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	19,601	19,444		157	
108	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	24,391	24,414		-23	
109	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	19,508	19,543		-35	
110	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	24,385	24,417		-32	
111	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	24,387	24,429		-42	
112	X	COMMIT TO PUR FLMC GOL	02R0304C4			9/21/2011		12/5/2011	20,477	20,471		6	
113	X	ANALY CAPITAL MANAGEM	035710409			3/10/2011		6/15/2011	4,609	4,470		139	
114	X	ANALY CAPITAL MANAGEM	035710409			7/12/2011		9/28/2011	6,693	7,227		-534	
115	X	BACM 2005-6 A2 5 165% 9	05947U4A3			6/23/2010		1/10/2011	53	54		-1	
116	X	BACM 2005-6 A2 5 165% 9	05947U4A3			6/23/2010		3/16/2011	470	476		-6	
117	X	BAXTER INTERNATIONAL INC	071813109			1/24/2011		12/16/2011	6,758	6,931		-173	
118	X	BAXTER INTERNATIONAL INC	071813109			3/10/2011		12/16/2011	5,310	5,793		-483	
119	X	BAXTER INTERNATIONAL INC	071813109			4/11/2011		12/16/2011	6,275	7,041		-766	
120	X	BAXTER INTERNATIONAL INC	071813109			4/25/2011		12/16/2011	8,689	10,094		-1,405	
121	X	CARDINAL HEALTH INC	14149Y108			1/24/2011		11/10/2011	6,901	6,641		260	
122	X	CARDINAL HEALTH INC	14149Y108			3/10/2011		11/10/2011	5,607	5,443		164	
123	X	CARDINAL HEALTH INC	14149Y108			4/11/2011		11/10/2011	6,469	6,286		183	
124	X	CARDINAL HEALTH INC	14149Y108			4/25/2011		11/10/2011	9,488	9,453		35	
125	X	CISCO SYSTEMS INC	17275R102			12/16/2000		1/13/2011	190,357	426,938		-236,581	
126	X	CISCO SYSTEMS INC	17275R102			1/19/2007		1/13/2011	19,036	24,057		-5,021	
127	X	CISCO SYSTEMS INC	17275R102			4/22/2003		1/13/2011	8,460	5,568		2,892	
128	X	CISCO SYSTEMS INC 5 5%	17275RAC6			3/26/2010		12/6/2011	5,785	5,572		213	
129	X	CORNING INC	219350105			8/14/2008		1/13/2011	23,820	25,188		-1,368	
130	X	DIAGEO FINANCE BV 5 5%	25244SAD3			4/8/2010		8/10/2011	5,385	5,468		-83	
131	X	DIAGEO FINANCE BV 5 5%	25244SAD3			4/8/2010		8/30/2011	10,734	10,936		-202	
132	X	ESSEX PROPERTY TRUST INC	297178105			4/11/2011		4/18/2011	2,641	2,612		29	
133	X	ESSEX PROPERTY TRUST INC	297178105			1/24/2011		5/11/2011	7,969	6,534		1,435	
134	X	ESSEX PROPERTY TRUST INC	297178105			3/10/2011		5/11/2011	6,483	5,635		848	
135	X	ESSEX PROPERTY TRUST INC	297178105			4/11/2011		5/11/2011	4,862	4,487		375	
136	X	FNMA POOL # AL0219 3 324%	3138EGG57			10/20/2011		11/25/2011	2,646	2,689		-43	
137	X	FNMA POOL # AL0219 3 31301	3138EGG57			10/20/2011		12/25/2011	785	798		-13	
138	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		11/25/2011	690	722		-32	
139	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		12/25/2011	707	741		-34	
140	X	FED NATL MTGE ASSN 3 0%	31398AYY2			3/16/2010		6/23/2011	10,649	10,238		411	
141	X	FNMA POOL # 745418 5 5%	31403DDX4			3/23/2010		2/25/2011	1,199	1,274		-75	
142	X	FNMA POOL # 745418 5 5%	31403DDX4			3/23/2010		3/25/2011	910	967		-57	
143	X	FNMA POOL # 745418 5 5%	31403DDX4			3/23/2010		4/20/2011	41,373	40,916		457	
144	X	FNMA POOL # 745418 5 5%	31403DDX4			3/23/2010		4/25/2011	1,065	1,131		-66	
145	X	FNMA POOL # 745418 5 5%	31403DDX4			3/23/2010		5/25/2011	816	868		-52	
146	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		2/25/2011	118	130		-12	
147	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		2/25/2011	79	87		-8	
148	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		3/25/2011	106	116		-10	
149	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		3/25/2011	70	78		-8	
150	X	FNMA POOL # 966608 5 5%	31414HKV8			7/28/2011		11/25/2011	21	22		-1	
151	X	FNMA POOL # 966608 5 5%	31414HKV8			7/28/2011		12/25/2011	54	59		-5	
152	X	FNMA POOL # 966608 5 5%	31414HKV8			7/28/2011		1/25/2012	324	351		-27	
153	X	FNMA POOL 975268 5 5%	31414S6D0			9/19/2011		10/25/2011	715	783		-68	

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															18,468	
															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		Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
									Gross Sales Price	Cost or Other Basis				Valuation Method		
154	X	FNMA POOL 975268	5 5%	31414S6D0		9/19/2011		11/25/2011	1,265	1,384			-119			
155	X	FHLMC GOLD G11938	4 5%	3128M1BF5		6/22/2011		7/15/2011	73	78			-5			
156	X	FHLMC GOLD G11938	4 5%	3128M1BF5		6/22/2011		8/15/2011	73	78			-5			
157	X	FHLMC GOLD G11938	4 5%	3128M1BF5		6/22/2011		9/15/2011	87	93			-6			
158	X	FHLMC GOLD G11938	4 5%	3128M1BF5		6/22/2011		10/15/2011	103	110			-7			
159	X	FHLMC GOLD G11938	4 5%	3128M1BF5		6/22/2011		11/15/2011	112	120			-8			
160	X	FHLMC GOLD G11938	4 5%	3128M1BF5		6/22/2011		12/15/2011	89	95			-6			
161	X	FHLMC GOLD G11938	4 5%	3128M1BF5		6/22/2011		1/15/2012	106	114			-8			
162	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		2/15/2011	162	173			-11			
163	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		3/15/2011	139	149			-10			
164	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		4/15/2011	101	108			-7			
165	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		5/15/2011	87	92			-5			
166	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		6/15/2011	105	112			-7			
167	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		7/15/2011	73	78			-5			
168	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		8/15/2011	72	76			-4			
169	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		9/15/2011	89	95			-6			
170	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		10/15/2011	95	101			-6			
171	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		11/15/2011	77	82			-5			
172	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		12/15/2011	91	97			-6			
173	X	FHLMC GOLD G04216	5 5%	3128M6AR9		12/29/2010		1/15/2012	76	82			-6			
174	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		2/15/2011	669	715			-46			
175	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		3/15/2011	496	530			-34			
176	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		4/15/2011	460	492			-32			
177	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		5/15/2011	411	439			-28			
178	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		6/15/2011	349	374			-25			
179	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		7/15/2011	311	333			-22			
180	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		5/25/2011	345	377			-32			
181	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		6/25/2011	140	153			-13			
182	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		6/25/2011	351	384			-33			
183	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		7/25/2011	107	117			-10			
184	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		7/25/2011	267	292			-25			
185	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		8/25/2011	115	125			-10			
186	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		8/25/2011	287	314			-27			
187	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		9/25/2011	49	53			-4			
188	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		9/25/2011	122	133			-11			
189	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		10/25/2011	116	127			-11			
190	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		10/25/2011	291	318			-27			
191	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		11/25/2011	124	135			-11			
192	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		11/25/2011	310	339			-29			
193	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		8/25/2011	626	658			-32			
194	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		12/25/2011	95	103			-8			
195	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		12/25/2011	237	259			-22			
196	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		1/25/2012	133	145			-12			
197	X	FNMA POOL # 889668	6 0%	31410KMR2		3/9/2011		1/25/2012	333	363			-30			
198	X	FNMA POOL # 962003	5 5%	31414CGL6		3/9/2011		4/25/2011	84	90			-6			
199	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		9/25/2011	1,061	1,115			-54			
200	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		10/25/2011	55	58			-3			
201	X	FNMA POOL # 962003	5 5%	31414CGL6		3/9/2011		5/25/2011	77	82			-5			
202	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		11/25/2011	627	659			-32			
203	X	FNMA POOL # 962003	5 5%	31414CGL6		3/9/2011		6/25/2011	59	63			-4			
204	X	FNMA POOL # 962003	5 5%	31414CGL6		3/9/2011		7/25/2011	54	58			-4			
Securities									3,511,079	3,694,182			-183,103			
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	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	
Long Term CG Distributions									3,511,079		3,694,182		-183,103
Short Term CG Distributions									0		0		0
205	X	FNMA POOL # 962003 5 5%	31414CGL6			3/9/2011		8/25/2011	54	58		-4	
206	X	FNMA POOL # 962003 5 5%	31414CGL6			3/9/2011		9/25/2011	81	87		-6	
207	X	FNMA POOL # 962003 5 5%	31414CGL6			3/9/2011		10/25/2011	123	131		-8	
208	X	FNMA POOL # 962003 5 5%	31414CGL6			3/9/2011		11/25/2011	124	133		-9	
209	X	FNMA POOL # 962003 5 5%	31414CGL6			3/9/2011		12/25/2011	127	136		-9	
210	X	FNMA POOL # 962003 5 5%	31414CGL6			3/9/2011		1/25/2012	46	50		-4	
211	X	FNMA POOL # 962301 4 5%	31414CRW0			3/9/2011		4/25/2011	424	448		-24	
212	X	FNMA POOL # 962301 4 5%	31414CRW0			3/9/2011		5/25/2011	539	569		-30	
213	X	FNMA POOL # 962301 4 5%	31414CRW0			3/9/2011		6/25/2011	445	469		-24	
214	X	FNMA POOL # 962301 4 5%	31414CRW0			3/9/2011		7/25/2011	230	242		-12	
215	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		12/25/2011	581	610		-28	
216	X	FNMA POOL # 962301 4 5%	31414CRW0			3/9/2011		8/25/2011	525	554		-28	
217	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		1/25/2012	262	276		-14	
218	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		10/25/2011	256	268		-12	
219	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		11/25/2011	459	481		-22	
220	X	FNMA POOL # 962301 4 5%	31414CRW0			3/9/2011		9/25/2011	152	161		-9	
221	X	FNMA POOL # 962301 4 5%	31414CRW0			3/9/2011		10/25/2011	458	483		-25	
222	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		12/25/2011	279	293		-14	
223	X	FNMA POOL # 962301 4 5%	31414CRW0			3/9/2011		11/25/2011	204	215		-11	
224	X	FNMA POOL # AJ1758 3 5%	3138ASU2			9/14/2011		1/25/2012	362	380		-18	
225	X	FNMA POOL # 962301 4 5%	31414CRW0			3/9/2011		12/25/2011	734	774		-40	
226	X	FNMA POOL # 962301 4 5%	31414CRW0			3/9/2011		1/25/2012	172	181		-9	
227	X	FNMA POOL # 966608 5 5%	31414HKV8			7/28/2011		8/25/2011	99	108		-9	
228	X	FNMA POOL # 555528 6 0%	31385XD95			3/9/2011		4/25/2011	68	74		-6	
229	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		4/25/2011	81	81		0	
230	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/19/2011	16,868	16,514		354	
231	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/25/2011	56	57		-1	
232	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		6/25/2011	96	97		-1	
233	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		10/25/2011	3,076	3,185		-119	
234	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		11/25/2011	755	784		-29	
235	X	FNMA POOL # 555528 6 0%	31385XD95			3/9/2011		5/25/2011	55	60		-5	
236	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		12/25/2011	933	969		-36	
237	X	FNMA POOL # 555528 6 0%	31385XD95			3/9/2011		6/25/2011	52	57		-5	
238	X	FNMA POOL # 555528 6 0%	31385XD95			3/9/2011		7/25/2011	47	52		-5	
239	X	FNMA POOL # 555528 6 0%	31385XD95			3/9/2011		8/25/2011	45	49		-4	
240	X	FNMA POOL # AE5895 3 32398	31419GRR7			9/21/2011		1/25/2012	954	991		-37	
241	X	FNMA POOL # 555528 6 0%	31385XD95			3/9/2011		9/25/2011	54	59		-5	
242	X	FIRST NIAGARA FINL GROUP	33582V108			4/18/2011		12/21/2011	9,124	15,109		-5,985	
243	X	FIRST NIAGARA FINL GROUP	33582V108			4/25/2011		12/21/2011	4,396	7,397		-3,001	
244	X	FIRST NIAGARA FINL GROUP	33582V108			7/22/2011		12/21/2011	3,981	6,186		-2,205	
245	X	FNMA POOL # 555528 6 0%	31385XD95			3/9/2011		10/25/2011	46	50		-4	
246	X	FIRST NIAGARA FINL GROUP	33582V108			8/1/2011		12/21/2011	3,981	5,687		-1,706	
247	X	FUNBC 2001-C2 A2 6 663% 1/	33736XBZ1			2/9/2010		1/14/2011	2,584	2,681		-97	
248	X	UNIVERSITY CALIF REV 1 988	91412GGEV3			12/7/2010		2/9/2011	5,013	5,000		13	
249	X	UNIVERSITY CALIF REV 1 988	91412GGEV3			12/7/2010		9/8/2011	5,089	5,000		89	
250	X	V F CORP	918204T08			1/24/2011		3/24/2011	6,649	5,732		917	
251	X	WBCMT 2005-C20 A4 5 285%	9297664L4			3/10/2011		3/24/2011	4,749	4,844		-95	
252	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/29/2010		4/15/2011	760	769		-9	
253	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		1/15/2011	360	371		-11	
254	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		2/15/2011	362	373		-11	
255	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		3/17/2011	8,177	8,419		-242	

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

										Amount			
Long Term CG Distributions										18,468			
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
256	X	WASHINGTON ST 3 547%	93974CQV5			5/25/2010		1/12/2011	10,088	10,000		88	
257	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		11/25/2011	703	723		-20	
258	X	SEAGATE TECHNOLOGY	G7945M107			4/25/2011		11/23/2011	7,551	8,927		-1,376	
259	X	SEAGATE TECHNOLOGY	G7945M107			4/11/2011		11/23/2011	1,849	1,912		-63	
260	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		12/25/2011	906	932		-26	
261	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		1/14/2011	1,723	1,786		-63	
262	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		2/10/2011	913	938		-25	
263	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		3/10/2011	150	154		-4	
264	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		4/10/2011	8,520	8,756		-236	
265	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		1/25/2012	904	930		-26	
266	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		5/10/2011	2,114	2,173		-59	
267	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		6/10/2011	2,883	2,963		-80	
268	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		2/25/2011	196	198		-2	
269	X	GECMC 2004-C3 A3 4 82225%	36828QH1			2/2/2010		7/10/2011	1,365	1,402		-37	
270	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		3/25/2011	144	146		-2	
271	X	GECMC 2004-C3 A3 4 8651%	36828QH1			2/2/2010		8/10/2011	813	836		-23	
272	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		9/10/2011	781	802		-21	
273	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		10/10/2011	94	96		-2	
274	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		11/10/2011	87	89		-2	
275	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		12/10/2011	94	97		-3	
276	X	GENERAL MLS INC	370334104			1/24/2011		3/21/2011	7,410	7,322		88	
277	X	GENERAL MLS INC	370334104			3/10/2011		3/21/2011	5,928	5,971		-43	
278	X	ILLINOIS TOOL WKS INC	452308109			1/24/2011		8/2/2011	8,781	9,880		-1,099	
279	X	ILLINOIS TOOL WKS INC	452308109			3/10/2011		8/2/2011	7,318	8,173		-855	
280	X	ILLINOIS TOOL WKS INC	452308109			4/11/2011		8/2/2011	8,293	9,215		-922	
281	X	ILLINOIS TOOL WKS INC	452308109			4/25/2011		8/2/2011	11,708	13,104		-1,396	
282	X	INTEL CORP	458140100			3/12/1999		1/13/2011	42,399	59,438		-17,039	
283	X	GILEAD SCIENCES INC	375558103			5/16/2008		1/13/2011	30,488	42,104		-11,616	
284	X	INTEL CORP	458140100			12/16/2000		1/13/2011	84,799	126,431		-41,632	
285	X	INTEL CORP	458140100			12/16/2000		1/13/2011	29,680	46,895		-17,215	
286	X	INTEL CORP	458140100			5/16/2008		1/13/2011	33,920	39,504		-5,584	
287	X	INTEL CORP	458140100			7/6/2011		1/14/2011	24,876	23,868		1,008	
288	X	GILEAD SCIENCES INC	375558103			9/24/2009		1/13/2011	11,433	13,739		-2,306	
289	X	INTUIT INC 5 4% 3/15/	461202AA1			1/19/2010		1/20/2011	10,453	10,724		-271	
290	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/18/2011	5,177	5,126		51	
291	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		1/15/2011	2,409	2,484		-75	
292	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		2/15/2011	2,205	2,274		-69	
293	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		3/15/2011	4,264	4,397		-133	
294	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/28/2011	5,182	5,126		56	
295	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		4/15/2011	2,283	2,354		-71	
296	X	FNMA POOL # 555528 6 0%	31385XD95			3/9/2011		11/25/2011	50	54		-4	
297	X	FNMA POOL # 555528 6 0%	31385XD95			3/9/2011		12/25/2011	51	55		-4	
298	X	FNMA POOL # 555528 6 0%	31385XD95			3/9/2011		1/25/2012	47	51		-4	
299	X	GOLDMAN SACHS GROUP INC	38141G104			1/19/2007		1/13/2011	42,998	52,520		-9,522	
300	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		5/25/2011	54	53		1	
301	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		6/25/2011	136	133		3	
302	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		7/25/2011	135	132		3	
303	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		8/25/2011	42	41		1	
304	X	GOLDMAN SACHS GROUP INC	38141G104			5/16/2008		1/13/2011	85,997	93,398		-7,401	
305	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		9/25/2011	62	61		1	
306	X	GOLDMAN SACHS GROUP INC	38141G104			8/14/2008		1/13/2011	77,397	75,324		2,073	

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

Long Term CG Distributions										Amount				
										18,468				
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 Improve-ments	Net Gain or Loss	
307	X	FNMA POOL # AH3519 4.0%	3138A44D4			4/8/2011		10/25/2011	43	42			1	
308	X	FNMA POOL # AH3519 4.0%	3138A44D4			4/8/2011		11/25/2011	44	43			1	
309	X	FNMA POOL # AH3519 4.0%	3138A44D4			4/8/2011		12/25/2011	43	43			0	
310	X	FNMA POOL # AH3519 4.0%	3138A44D4			4/8/2011		1/25/2012	205	201			4	
311	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		2/25/2011	141	142			-1	
312	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		3/25/2011	165	166			-1	
313	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		4/25/2011	161	162			-1	
314	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		5/25/2011	158	160			-2	
315	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		6/25/2011	276	278			-2	
316	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		7/25/2011	235	237			-2	
317	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		8/25/2011	312	315			-3	
318	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		9/25/2011	164	165			-1	
319	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		10/25/2011	290	293			-3	
320	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		11/25/2011	338	342			-4	
321	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		12/25/2011	289	292			-3	
322	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		1/25/2012	331	334			-3	
323	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		4/25/2011	54	57			-3	
324	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		5/25/2011	55	58			-3	
325	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		6/25/2011	57	60			-3	
326	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		7/25/2011	56	59			-3	
327	X	FHLMC GOLD C91194 5.0%	3128P7KF9			3/9/2011		1/15/2012	192	200			-8	
328	X	FHLMC GOLD A82899 5.5%	312929GG1			3/23/2010		2/15/2011	359	381			-22	
329	X	FHLMC GOLD A82899 5.5%	312929GG1			3/23/2010		3/15/2011	1,551	1,648			-97	
330	X	FHLMC GOLD A82899 5.5%	312929GG1			3/23/2010		4/15/2011	1,632	1,734			-102	
331	X	FHLMC GOLD A82899 5.5%	312929GG1			3/23/2010		5/15/2011	470	499			-29	
332	X	FHLMC GOLD A82899 5.5%	312929GG1			3/23/2010		6/15/2011	33	35			-2	
333	X	FHLMC GOLD A82899 5.5%	312929GG1			3/23/2010		7/15/2011	930	988			-58	
334	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		4/25/2011	122	134			-12	
335	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		4/25/2011	82	90			-8	
336	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		5/25/2011	107	118			-11	
337	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		5/25/2011	71	79			-8	
338	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		6/25/2011	126	138			-12	
339	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		6/25/2011	84	92			-8	
340	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		7/25/2011	106	116			-10	
341	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		7/25/2011	71	78			-7	
342	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		8/25/2011	91	100			-9	
343	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		8/25/2011	61	67			-6	
344	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		9/25/2011	101	111			-10	
345	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		9/25/2011	68	74			-6	
346	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		10/25/2011	88	97			-9	
347	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		10/25/2011	59	65			-6	
348	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		11/25/2011	101	111			-10	
349	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		11/25/2011	68	74			-6	
350	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		12/20/2011	2,735	2,705			30	
351	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		12/20/2011	3,973	3,921			52	
352	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		12/25/2011	76	83			-7	
353	X	FNMA POOL # 745948 6.5%	31403DWH8			7/14/2010		12/25/2011	51	56			-5	
354	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		1/25/2012	116	128			-12	
355	X	FNMA POOL # 831812 6.0%	31407JDR0			12/29/2010		2/25/2011	413	450			-37	
356	X	FNMA POOL # 831812 6.0%	31407JDR0			12/29/2010		3/25/2011	112	122			-10	
357	X	FNMA POOL # 831812 6.0%	31407JDR0			12/29/2010		4/25/2011	170	185			-15	
Securities									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Other sales									3,511,079		3,694,182		-183,103	
									0		0		0	

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

Long Term CG Distributions															Amount		
Short Term CG Distributions															18,468		
															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 Improve-ments	Depreciation	Net Gain or Loss	Totals		
															Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
358	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		5/25/2011	208	227					-19	3,511,079	3,694,182
359	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		6/25/2011	530	578					-48		
360	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		7/25/2011	161	176					-15	0	0
361	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		8/25/2011	105	114					-9		
362	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		9/25/2011	80	87					-7	0	0
363	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		10/25/2011	6	7					-1		
364	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		11/25/2011	92	100					-8	0	0
365	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		12/25/2011	156	170					-14		
366	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		1/25/2012	185	201					-16	0	0
367	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		2/25/2011	171	182					-11		
368	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		3/25/2011	147	157					-10	0	0
369	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		4/18/2011	3,520	3,532					-12		
370	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		4/25/2011	106	113					-7	0	0
371	X	FNMA POOL # 889291 5 0%	31410G7C1			8/2/2010		5/25/2011	93	99					-6		
372	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		3/25/2011	110	112					-2	0	0
373	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		4/25/2011	110	112					-2		
374	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		5/25/2011	106	108					-2	0	0
375	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		6/25/2011	90	92					-2		
376	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		7/25/2011	130	132					-2	0	0
377	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		8/25/2011	150	153					-3		
378	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		9/25/2011	138	141					-3	0	0
379	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/4/2011		10/25/2011	257	263					-6		
380	X	U S TREASURY NOTE 1 375%	912828N0			2/10/2011		9/19/2011	5,102	5,042					60	0	0
381	X	U S TREASURY NOTE 1 75%	912828N1			9/8/2010		3/9/2011	4,973	5,073					-100		
382	X	U S TREASURY NOTE 1 75%	912828N1			9/8/2010		4/8/2011	4,946	5,073					-127	0	0
383	X	U S TREASURY NOTE 1 75%	912828N1			9/8/2010		6/22/2011	5,123	5,073					50		
384	X	U S TREASURY NOTE 2 375%	912828N7			11/1/2010		1/18/2011	9,869	10,338					-469	0	0
385	X	U S TREASURY NOTE 2 375%	912828N7			11/1/2010		3/9/2011	29,455	31,012					-1,557		
386	X	U S TREASURY NOTE 0 375%	912828N4			9/28/2010		3/1/2011	14,974	14,985					-11	0	0
387	X	U S TREASURY NOTE 0 375%	912828N4			9/28/2010		8/24/2011	80,215	79,920					295		
388	X	U S TREASURY NOTE 0 375%	912828N4			1/18/2011		8/24/2011	5,013	4,991					22	0	0
389	X	U S TREASURY NOTE 0 5% 1	912828P80			10/19/2010		10/20/2011	5,022	4,993					29		
390	X	U S TREASURY NOTE 0 5% 1	912828P80			10/12/2010		10/20/2011	15,067	14,969					98	0	0
391	X	U S TREASURY NOTE 0 5% 1	912828P80			10/12/2010		11/17/2011	5,021	4,990					31		
392	X	U S TREASURY NOTE 2 625%	912828PC8			1/4/2011		1/14/2011	4,707	4,773					-66	0	0
393	X	U S TREASURY NOTE 2 625%	912828PC8			12/8/2010		1/14/2011	9,415	9,489					-74		
394	X	U S TREASURY NOTE 2 625%	912828PC8			12/8/2010		1/20/2011	4,656	4,745					-89	0	0
395	X	JP MCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		5/15/2011	2,353	2,426					-73		
396	X	JP MCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		6/15/2011	4,761	4,909					-148	0	0
397	X	JP MCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		7/15/2011	608	627					-19		
398	X	JP MCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		8/15/2011	511	527					-16	0	0
399	X	KIMCO REALTY CORP	49446R109			3/10/2011		4/18/2011	2,514	2,507					7		
400	X	KIMCO REALTY CORP	49446R109			4/25/2011		7/22/2011	6,484	5,989					495	0	0
401	X	LBUS 2000-C5 A2 6 51% 1	52108HCB8			2/10/2010		1/15/2011	74	76					-2		
402	X	M & T BK CORP	55261F104			3/10/2011		7/12/2011	4,394	4,431					-37	0	0
403	X	M & T BK CORP	55261F104			1/24/2011		8/18/2011	6,471	7,799					-1,328		
404	X	M & T BK CORP	55261F104			3/10/2011		8/18/2011	1,438	1,772					-334	0	0
405	X	M & T BK CORP	55261F104			4/11/2011		8/18/2011	5,752	7,015					-1,263		
406	X	M & T BK CORP	55261F104			4/25/2011		8/18/2011	8,628	10,358					-1,730	0	0
407	X	MARSH & MCLENNAN COS IN	571748102			4/11/2011		6/15/2011	4,464	4,471					-7		
408	X	MARSH & MCLENNAN COS IN	571748102			4/11/2011		7/12/2011	3,068	2,980					88		

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

										Amount			
Long Term CG Distributions										18,468			
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
409	X	MARSH & MCLENNAN COS IN	571748102			1/24/2011		8/18/2011	7,236	7,165			71
410	X	MARSH & MCLENNAN COS IN	571748102			3/10/2011		8/18/2011	6,123	6,505			-382
411	X	MARSH & MCLENNAN COS IN	571748102			4/25/2011		8/18/2011	10,019	10,670			-651
412	X	MLMT 2005-CK11 A2F 0 4001%	59022HMT6			10/20/2010		1/12/2011	1,524	1,512			12
413	X	MLMT 2005-CK11 A2F 0 39922%	59022HMT6			10/20/2010		2/12/2011	4,281	4,249			32
414	X	MLMT 2005-CK11 A2F 0 36321%	59022HMT6			10/20/2010		3/12/2011	5	5			0
415	X	MLMT 2005-CK11 A2F 0 39309%	59022HMT6			10/20/2010		4/12/2011	5,929	5,884			45
416	X	MICROSOFT CORPORATION	594918104			12/16/2000		1/13/2011	3,747	6,542			-2,795
417	X	MICROSOFT CORPORATION	594918104			4/22/2003		1/13/2011	84,515	75,601			8,914
418	X	MICROSOFT CORPORATION	594918104			12/16/2000		1/13/2011	4,705	4,107			598
419	X	MICROSOFT CORP 5 3%	594918AM6			3/11/2011		10/17/2011	6,121	5,068			1,053
420	X	MSC 2007-IQ14 A1 5 38% 4	61754KAA3			1/18/2010		1/15/2011	2,957	3,027			-70
421	X	MSC 2007-IQ14 A1 5 38% 4	61754KAA3			1/18/2010		2/15/2011	386	396			-10
422	X	MSC 2007-IQ14 A1 5 38% 4	61754KAA3			1/18/2010		3/15/2011	10,950	11,210			-260
423	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/9/2011	4,627	5,000			-373
424	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/11/2011	4,678	5,000			-322
425	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/23/2011	4,790	5,000			-210
426	X	ONTARIO (PROVINCE OF) 4 0	683234BD3			3/16/2010		8/5/2011	10,922	9,895			1,027
427	X	PAYCHEX INC	704326107			1/24/2011		4/11/2011	5,818	5,890			-72
428	X	PAYCHEX INC	704326107			3/10/2011		4/11/2011	4,849	5,008			-159
429	X	PHILIP MORRIS INTERNAT-W	718172109			4/25/2011		8/26/2011	11,769	11,521			248
430	X	PROGRESS ENERGY INC	743263105			1/24/2011		2/11/2011	8,703	8,590			113
431	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		1/10/2011	1,887	1,960			-73
432	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		2/10/2011	1,284	1,334			-50
433	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		3/10/2011	688	715			-27
434	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		1/25/2011	23,553	23,724			-171
435	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		3/23/2011	28,342	28,490			-148
436	X	U S TREASURY NOTE 2 625	912828PC8			2/23/2011		3/23/2011	4,724	4,663			61
437	X	U S TREASURY NOTE 2 0%	912828PS3			3/24/2011		5/19/2011	5,059	4,992			67
438	X	U S TREASURY NOTE 0 5% 1	912828PU8			12/10/2010		6/29/2011	4,990	4,945			45
439	X	U S TREASURY NOTE 0 5%	912828PV6			12/17/2010		9/16/2011	5,020	4,992			28
440	X	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		5/12/2011	15,145	15,064			81
441	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		3/9/2011	10,018	9,954			64
442	X	UNITED STATES T-NOTE 2 12	912828QJ2			3/4/2011		3/9/2011	74,918	74,798			120
443	X	UNITED STATES T-NOTE 0 75	912828QL7			4/15/2011		9/16/2011	5,043	5,004			39
444	X	UNITED STATES T-NOTE 0 75	912828QL7			3/31/2011		9/19/2011	15,138	14,993			145
445	X	UNITED STATES T-NOTE 1 5	912828QR4			7/18/2011		8/9/2011	5,116	5,017			99
446	X	UNITED STATES T-NOTE 1 5	912828QR4			7/26/2011		8/10/2011	5,146	5,000			146
447	X	UNITED STATES T-NOTE 0 75	912828QU7			8/5/2011		9/9/2011	5,045	5,022			23
448	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		8/30/2011	4,974	4,982			-8
449	X	UNITED STATES T-NOTE 2 12	912828RC6			9/21/2011		10/17/2011	4,983	5,103			-120
450	X	UNITED STATES T-NOTE 2 12	912828RC6			9/21/2011		10/19/2011	4,974	5,103			-129
451	X	UNITED STATES T-NOTE 2 12	912828RC6			9/21/2011		11/7/2011	15,147	15,310			-163
452	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		11/30/2011	5,038	4,982			56
453	X	UNITED STATES T-NOTE 2 12	912828RC6			9/21/2011		11/30/2011	25,190	25,517			-327
454	X	UNITED STATES T-NOTE 2 12	912828RC6			10/17/2011		11/30/2011	25,190	24,873			317
455	X	UNITED STATES T-NOTE 2 12	912828RC6			10/20/2011		11/30/2011	10,076	9,968			108
456	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		11/30/2011	35,266	34,593			673
457	X	AFLAC INC	001055102			1/24/2011		4/18/2011	3,602	4,075			-473
458	X	AFLAC INC	001055102			3/10/2011		4/18/2011	3,087	3,361			-274
459	X	AFLAC INC	001055102			4/11/2011		4/18/2011	3,602	3,770			-168

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

										Amount			
Long Term CG Distributions										18,468			
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		Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis			
460	X	AT&T INC 5.8% 2/15/1	00206RAR3			1/4/2010		3/24/2011	16,752	16,116	636		
461	X	AT&T INC 5.8% 2/15/1	00206RAR3			1/4/2010		4/26/2011	11,199	10,744	455		
462	X	AKAMAI TECHNOLOGIES INC 00971T101	00971T101			8/14/2008		1/13/2011	55,178	25,690	29,488		
463	X	AKAMAI TECHNOLOGIES INC 00971T101	00971T101			9/24/2009		1/13/2011	95,308	36,240	59,068		
464	X	FHLMC GOLD G04219 5.5% 3128M6AU2	3128M6AU2			6/10/2010		1/15/2012	484	518	-34		
465	X	FHLMC GOLD G04719 5.5% 3128M6SG4	3128M6SG4			3/9/2011		4/15/2011	310	331	-21		
466	X	FHLMC GOLD G04719 5.5% 3128M6SG4	3128M6SG4			3/9/2011		5/15/2011	238	255	-17		
467	X	FHLMC GOLD G04719 5.5% 3128M6SG4	3128M6SG4			3/9/2011		6/15/2011	192	205	-13		
468	X	FHLMC GOLD G04719 5.5% 3128M6SG4	3128M6SG4			3/9/2011		7/15/2011	209	224	-15		
469	X	FHLMC GOLD G04719 5.5% 3128M6SG4	3128M6SG4			3/9/2011		8/15/2011	205	219	-14		
470	X	FHLMC GOLD G04719 5.5% 3128M6SG4	3128M6SG4			3/9/2011		9/15/2011	278	298	-20		
471	X	FHLMC GOLD G04719 5.5% 3128M6SG4	3128M6SG4			3/9/2011		10/15/2011	226	242	-16		
472	X	FHLMC GOLD G04719 5.5% 3128M6SG4	3128M6SG4			3/9/2011		11/15/2011	253	271	-18		
473	X	FHLMC GOLD G04719 5.5% 3128M6SG4	3128M6SG4			3/9/2011		12/15/2011	233	250	-17		
474	X	FHLMC GOLD G04719 5.5% 3128M6SG4	3128M6SG4			3/9/2011		1/15/2012	202	216	-14		
475	X	FHLMC GOLD G05938 5.0% 3128M74X1	3128M74X1			9/19/2011		10/15/2011	171	185	-14		
476	X	FHLMC GOLD G05938 5.0% 3128M74X1	3128M74X1			9/19/2011		11/15/2011	229	248	-19		
477	X	FHLMC GOLD G05938 5.0% 3128M74X1	3128M74X1			9/19/2011		12/15/2011	211	228	-17		
478	X	FHLMC GOLD G05938 5.0% 3128M74X1	3128M74X1			9/19/2011		1/15/2012	174	187	-13		
479	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		2/15/2011	461	495	-34		
480	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		3/15/2011	244	262	-18		
481	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		4/15/2011	121	130	-9		
482	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		5/15/2011	207	222	-15		
483	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		6/15/2011	303	326	-23		
484	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		7/15/2011	210	226	-16		
485	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		8/15/2011	127	136	-9		
486	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		9/15/2011	282	302	-20		
487	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		10/15/2011	364	390	-26		
488	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		11/15/2011	205	221	-16		
489	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		12/15/2011	465	500	-35		
490	X	FHLMC GOLD G05337 5.5% 3128M7HN9	3128M7HN9			6/10/2010		1/15/2012	583	626	-43		
491	X	FHLMC GOLD G05509 6.0% 3128M7N28	3128M7N28			12/29/2010		2/15/2011	424	459	-35		
492	X	FHLMC GOLD G05509 6.0% 3128M7N28	3128M7N28			12/29/2010		3/15/2011	397	430	-33		
493	X	FHLMC GOLD G05509 6.0% 3128M7N28	3128M7N28			12/29/2010		4/15/2011	415	449	-34		
494	X	FHLMC GOLD G05509 6.0% 3128M7N28	3128M7N28			12/29/2010		5/15/2011	305	330	-25		
495	X	FHLMC GOLD G05509 6.0% 3128M7N28	3128M7N28			12/29/2010		6/15/2011	366	396	-30		
496	X	FHLMC GOLD G05509 6.0% 3128M7N28	3128M7N28			12/29/2010		7/15/2011	334	362	-28		
497	X	FHLMC GOLD G05509 6.0% 3128M7N28	3128M7N28			12/29/2010		8/15/2011	281	304	-23		
498	X	FHLMC GOLD G05509 6.0% 3128M7N28	3128M7N28			12/29/2010		9/15/2011	304	330	-26		
499	X	FHLMC GOLD G05509 6.0% 3128M7N28	3128M7N28			12/29/2010		9/21/2011	11,501	11,340	161		
500	X	FHLMC GOLD G06222 4.0% 3128M8G73	3128M8G73			4/8/2011		5/15/2011	59	58	1		
501	X	FHLMC GOLD G06222 4.0% 3128M8G73	3128M8G73			4/8/2011		6/15/2011	89	87	2		
502	X	FHLMC GOLD A82899 5.5% 312929GG1	312929GG1			3/23/2010		8/15/2011	508	540	-32		
503	X	FHLMC GOLD A82899 5.5% 312929GG1	312929GG1			3/23/2010		9/15/2011	296	314	-18		
504	X	FHLMC GOLD A82899 5.5% 312929GG1	312929GG1			3/23/2010		10/15/2011	848	901	-53		
505	X	FHLMC GOLD A82899 5.5% 312929GG1	312929GG1			3/23/2010		11/15/2011	1,378	1,464	-86		
506	X	FHLMC GOLD A82899 5.5% 312929GG1	312929GG1			3/23/2010		12/15/2011	648	689	-41		
507	X	FHLMC GOLD A82899 5.5% 312929GG1	312929GG1			3/23/2010		1/15/2012	865	919	-54		
508	X	FHLMC GOLD C01811 5.0% 31292JAL4	31292JAL4			5/6/2005		2/15/2011	1,858	1,843	15		
509	X	FHLMC GOLD C01811 5.0% 31292JAL4	31292JAL4			12/9/2005		2/15/2011	201	200	1		
510	X	FHLMC GOLD C01811 5.0% 31292JAL4	31292JAL4			8/26/2008		2/15/2011	444	438	6		
Totals									3,511,079	3,694,182	-183,103		
Securities									0	0	0		
Other sales													

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										18,468		
										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			Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method	
511	X	FHLMC GOLD C01811 5.0%	31292JAL4			5/6/2005		3/4/2011	91,274	86,583		4,691
512	X	FHLMC GOLD C01811 5.0%	31292JAL4			12/9/2005		3/4/2011	9,868	9,378		490
513	X	FHLMC GOLD C01811 5.0%	31292JAL4			8/26/2008		3/4/2011	19,348	18,281		1,067
514	X	FHLMC GOLD C01811 5.0%	31292JAL4			8/26/2008		3/15/2011	2,336	2,308		28
515	X	FHLMC GOLD A90393 5.0%	312938NJ8			9/19/2011		10/15/2011	25	27		-2
516	X	FHLMC GOLD A90393 5.0%	312938NJ8			9/19/2011		11/15/2011	197	213		-16
517	X	FHLMC GOLD A90393 5.0%	312938NJ8			9/19/2011		12/15/2011	25	28		-3
518	X	FHLMC GOLD A90393 5.0%	312938NJ8			9/19/2011		1/15/2012	25	27		-2
519	X	FHLMC GOLD A92821 5.0%	312941D20			3/9/2011		4/15/2011	175	183		-8
520	X	FHLMC GOLD A92821 5.0%	312941D20			3/9/2011		5/15/2011	135	141		-6
521	X	FHLMC GOLD A92821 5.0%	312941D20			3/9/2011		6/15/2011	138	145		-7
522	X	FHLMC GOLD A92821 5.0%	312941D20			3/9/2011		7/15/2011	208	218		-10
523	X	FHLMC GOLD A92821 5.0%	312941D20			3/9/2011		8/15/2011	354	371		-17
524	X	FHLMC GOLD A92821 5.0%	312941D20			3/9/2011		9/15/2011	299	313		-14
525	X	FHLMC GOLD A92821 5.0%	312941D20			3/9/2011		10/15/2011	483	507		-24
526	X	FHLMC GOLD A92821 5.0%	312941D20			3/9/2011		11/15/2011	481	504		-23
527	X	FHLMC GOLD A92821 5.0%	312941D20			3/9/2011		12/15/2011	309	324		-15
528	X	FHLMC GOLD A95160 4.0%	312943WV1			3/9/2011		1/15/2012	431	452		-21
529	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		5/15/2011	149	145		4
530	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		6/15/2011	210	205		5
531	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		11/15/2011	177	173		4
532	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		12/15/2011	261	255		6
533	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		1/15/2012	253	248		5
534	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		2/15/2011	139	142		-3
535	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		7/15/2011	218	212		6
536	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		8/2/2011	19,715	18,803		912
537	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		3/25/2011	348	374		-26
538	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		3/25/2011	1,347	1,462		-115
539	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		4/25/2011	420	451		-31
540	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		4/25/2011	1,626	1,764		-138
541	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		5/25/2011	321	345		-24
542	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		8/15/2011	239	233		6
543	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		9/15/2011	89	87		2
544	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		5/25/2011	1,245	1,351		-106
545	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		2/25/2011	427	458		-31
546	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		10/15/2011	197	193		4
547	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		2/25/2011	1,653	1,793		-140
548	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		6/25/2011	424	456		-32
549	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		6/25/2011	1,645	1,785		-140
550	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		7/25/2011	320	344		-24
551	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		7/25/2011	1,240	1,346		-106
552	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		8/25/2011	322	346		-24
553	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		8/25/2011	1,247	1,353		-106
554	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		9/21/2011	41,709	40,656		1,053
555	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		9/25/2011	307	330		-23
556	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		9/25/2011	1,189	1,290		-101
557	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		10/25/2011	249	268		-19
558	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		10/25/2011	218	236		-18
559	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		11/25/2011	280	301		-21
560	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		11/25/2011	245	266		-21
561	X	FNMA POOL 888890 6.5%	31410GRK1			3/23/2010		12/20/2011	11,155	10,879		276
									3,511,079	3,694,182	0	-183,103
									0	0	0	0

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

										Amount									
										18,468									
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions										Amount					
Short Term CG Distributions										18,468					
										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	
613	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		6/15/2011	109	111					
614	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		7/15/2011	264	269					
615	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		8/15/2011	245	250					
616	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		9/15/2011	189	192					
617	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		10/15/2011	141	143					
618	X	FHLMC GOLD A95828 4.5%	312944PM7			9/16/2011		10/15/2011	35	37					
619	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		11/15/2011	316	322					
620	X	FHLMC GOLD A95828 4.5%	312944PM7			9/16/2011		11/15/2011	79	84					
621	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		12/15/2011	118	121					
622	X	FHLMC GOLD A95828 4.5%	312944PM7			9/16/2011		12/15/2011	30	32					
623	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		1/15/2012	137	139					
624	X	FHLMC GOLD A95828 4.5%	312944PM7			9/16/2011		1/15/2012	34	36					
625	X	FHLMC GOLD Q03517 4.5%	3132GJSE0			9/23/2011		11/15/2011	205	218					
626	X	FHLMC GOLD Q03517 4.5%	3132GJSE0			9/23/2011		12/15/2011	532	567					
627	X	FHLMC GOLD Q03517 4.5%	3132GJSE0			9/23/2011		1/15/2012	1,060	1,131					
628	X	FHLMC POOL Q04584 4.5%	3132GKXK3			11/7/2011		1/15/2012	51	54					
629	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		2/25/2011	194	213					
630	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		3/25/2011	145	160					
631	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		4/25/2011	232	256					
632	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		5/25/2011	197	217					
633	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		6/25/2011	221	243					
634	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		7/25/2011	273	300					
635	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		8/25/2011	115	127					
636	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		9/25/2011	142	157					
637	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		10/25/2011	154	170					
638	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		11/25/2011	196	216					
639	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		12/25/2011	190	209					
640	X	FNMA POOL # 255364 6.0%	31371LTV1			12/29/2010		1/25/2012	229	251					
641	X	FHLMC GOLD G12633 5.0%	3128MBEE3			4/14/2010		5/15/2011	277	294					
642	X	FHLMC GOLD C91186 5.0%	3128P7J79			3/9/2011		4/15/2011	72	76					
643	X	FHLMC GOLD C91186 5.0%	3128P7J79			3/9/2011		5/15/2011	132	138					
644	X	FHLMC GOLD C91186 5.0%	3128P7J79			3/9/2011		6/15/2011	41	43					
645	X	FHLMC GOLD C91186 5.0%	3128P7J79			3/9/2011		7/15/2011	100	105					
646	X	FHLMC GOLD C91186 5.0%	3128P7J79			3/9/2011		8/15/2011	78	81					
647	X	FHLMC GOLD C91186 5.0%	3128P7J79			3/9/2011		9/15/2011	126	131					
648	X	FHLMC GOLD C91186 5.0%	3128P7J79			3/9/2011		10/15/2011	141	148					
649	X	FHLMC GOLD C91186 5.0%	3128P7J79			3/9/2011		11/15/2011	217	227					
650	X	FHLMC GOLD C91186 5.0%	3128P7J79			3/9/2011		12/15/2011	158	165					
651	X	FHLMC GOLD C91186 5.0%	3128P7J79			3/9/2011		1/15/2012	152	159					
652	X	FHLMC GOLD C91194 5.0%	3128P7KF9			3/9/2011		4/15/2011	197	206					
653	X	FHLMC GOLD C91194 5.0%	3128P7KF9			3/9/2011		5/15/2011	283	295					
654	X	FHLMC GOLD C91194 5.0%	3128P7KF9			3/9/2011		6/15/2011	80	84					
655	X	FHLMC GOLD C91194 5.0%	3128P7KF9			3/9/2011		7/15/2011	139	145					
656	X	FHLMC GOLD C91194 5.0%	3128P7KF9			3/9/2011		8/15/2011	148	155					
657	X	FHLMC GOLD C91194 5.0%	3128P7KF9			3/9/2011		9/15/2011	148	154					
658	X	FHLMC GOLD C91194 5.0%	3128P7KF9			3/9/2011		10/15/2011	158	165					
659	X	FHLMC GOLD C91194 5.0%	3128P7KF9			3/9/2011		11/15/2011	241	252					
660	X	FHLMC GOLD C91194 5.0%	3128P7KF9			3/9/2011		12/15/2011	75	78					
661	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		8/15/2011	400	427					
662	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		9/15/2011	391	418					
663	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		10/15/2011	553	592					
									3,511,079	3,694,182	0	0			-183,103
									0	0	0	0			0

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															18,468	
															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	Cost, Other Basis and Expenses		Net Gain or Loss			
											Valuation Method	Expense of Sale and Cost of Improvements		Depreciation		
664	X	FHLMC GOLD G04219	5 5%			6/10/2010		11/15/2011	496	531			-35			
665	X	FHLMC GOLD G04219	5 5%			6/10/2010		12/15/2011	533	570			-37			
666	X	FHLMC GOLD G06222	4 0%			4/8/2011		7/15/2011	184	179			5			
667	X	FHLMC GOLD G06222	4 0%			4/8/2011		8/15/2011	57	56			1			
668	X	FHLMC GOLD G06222	4 0%			4/8/2011		9/15/2011	252	246			6			
669	X	FHLMC GOLD G06222	4 0%			4/8/2011		10/15/2011	666	650			16			
670	X	FHLMC GOLD G06222	4 0%			4/8/2011		11/15/2011	1,027	1,003			24			
671	X	FHLMC GOLD G06222	4 0%			4/8/2011		12/15/2011	970	948			22			
672	X	FHLMC GOLD G06222	4 0%			4/8/2011		1/15/2012	363	355			8			
673	X	FHLMC GOLD G12633	5 0%			4/14/2010		2/15/2011	453	480			-27			
674	X	FHLMC GOLD G12633	5 0%			4/14/2010		3/15/2011	340	360			-20			
675	X	FHLMC GOLD G12633	5 0%			4/14/2010		4/15/2011	399	423			-24			
676	X	FHLMC GOLD G12633	5 0%			4/14/2010		4/18/2011	10,606	10,559			47			
Totals									3,511,079		3,694,182			-183,103		
Securities									0		0			0		
Other sales																

Line 11 (990-PF) - Other Income

		3,981	150	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	FEDERAL EXCISE TAX REFUND	3,831	0	
2	OTHER INCOME - PPL CORPORATION	150	150	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 16a (990-PF) - Legal Fees

		12,646	6,323	0	6,323
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	MCLAUGHLIN & STERN - LEGAL FEES	12,646	6,323		6,323
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 16c (990-PF) - Other Fees

		37,500	18,750	0	18,750
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	ADVISORY COMMITTEE FEE	37,500	18,750		18,750
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		11,351	5,226	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	5,226	5,226		
2	PRIOR YEAR EXCISE TAXES PAID	2,125			
3	ESTIMATED EXCISE TAXES PAID	4,000			
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEE	7	7		
2	NY AG REG FILING FEE	750			750
3	INSURANCE - 36 MAIN STREET	6,298			6,298
4	INVESTMENT INTEREST EXPENSE	2,814	2,814		
5					
6					
7					
8					
9					
		9,869	2,821	0	7,048

Part II, Line 10a (990-PF) - Investments - U.S. and State Government Obligations

	Description	Book Value Beg. of Year	Book Value End of Year	FMV Beg. of Year	FMV End of Year	Check "X" if Federal Obligation	Check "X" if State/ Local Obligation
1			867,179		906,590		
2							
3							
4							
5							
6							
7							
8							
9							
10							

Part II, Line 14 (990-PF) - Land, Buildings, and Equipment

		0	0	0	350,000	350,000	760,000
	Item or Category	Cost or Other Basis	Accumulated Depreciation Beg. of Year	Accumulated Depreciation End of Year	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1	36 MAIN STREET				350,000	350,000	760,000
2					0	0	
3					0	0	
4					0	0	
5					0	0	
6					0	0	
7					0	0	
8					0	0	
9					0	0	
10					0	0	

Part II, Line 15 (990-PF) - Other Assets

	Description	1,000,000 Beginning Balance	1,000,000 Ending Balance	1,425,951 Fair Market Value
1	BERENS CAPITAL FUND LTD	1,000,000	1,000,000	1,425,951
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	PURCHASE OF ACCRUED INTEREST CARRYOVER FROM PRIOR YEAR	1	328
2	Total	2	328

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

1	INGERSOLL RAND LLC ROC COST ADJUSTMENT	1	896
2	PURCHASE OF ACCRUED INTEREST CARRYOVER TO NEXT YEAR	2	635
3	TAX COST ADJUSTMENT	3	9
4	Total	4	1,540

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	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							18,468	0								
59	U.S. TREASURY NOTE	4 25% 11/15/13	912828BR0		12/30/2009	12/7/2011			10,765	0	10,832	-67			0	-201,571
60	U.S. TREASURY NOTE	4 25% 11/15/13	912828BR0		4/6/2010	12/7/2011			16,147	0	16,170	-23			0	-23
61	U.S. TREASURY NOTE	5 125% 5/15/16	912828FF2		2/16/2010	3/9/2011			5,718	0	5,659	59			0	59
62	U.S. TREASURY NOTE	5 125% 5/15/16	912828FF2		2/16/2010	5/19/2011			5,791	0	5,659	132			0	132
63	U.S. TSY INFL IDX BD	0 625% 4/15/13	912828HW3		12/22/2009	8/5/2011			10,963	0	10,887	76			0	76
64	U.S. TREASURY NOTE	3 75% 11/15/18	912828JR2		4/26/2011	5/24/2011			5,388	0	5,309	89			0	89
65	U.S. TREASURY NOTE	1 125% 12/15/12	912828MB3		11/19/2010	9/16/2011			10,120	0	10,117	3			0	3
66	U.S. TREASURY NOTE	1% 3/31/12	912828MU1		1/20/2011	2/4/2011			10,069	0	10,075	-6			0	-6
67	U.S. TSY INFL IDX NT	0 5% 4/15/15	912828MY3		5/24/2010	8/5/2011			16,456	0	15,715	741			0	741
68	U.S. TSY INFL IDX NT	0 5% 4/15/15	912828MY3		5/24/2010	8/5/2011			25,174	0	25,267	-93			0	-93
69	U.S. TREASURY NOTE	1% 4/30/12	912828NB2		11/1/2010	7/28/2011			15,088	0	15,160	-72			0	-72
70	U.S. TREASURY NOTE	1% 4/30/12	912828NB2		11/1/2010	8/24/2011			25,156	0	25,267	-111			0	-111
71	U.S. TREASURY NOTE	1% 4/30/12	912828NB2		4/25/2011	5/11/2011			9,320	0	9,024	296			0	296
72	ESSEX PROPERTY TRUST INC REIT	297178105			10/20/2011	1/25/2012			927	0	942	-15			0	-15
73	FNMA POOL # AL0219	3 313% 4/1/41	3138EGG57		4/15/2011	6/25/2011			524	0	563	-39			0	-39
74	FNMA POOL # AL0201	5 0% 12/01/21	3138EGGK4		4/15/2011	7/25/2011			423	0	455	-32			0	-32
75	FNMA POOL # AL0201	5 0% 12/01/21	3138EGGK4		4/15/2011	9/25/2011			570	0	612	-42			0	-42
76	FNMA POOL # AL0201	5 0% 12/01/21	3138EGGK4		4/15/2011	10/25/2011			542	0	582	-40			0	-40
77	FNMA POOL # AL0201	5 0% 12/01/21	3138EGGK4		4/15/2011	10/25/2011			488	0	524	-36			0	-36
78	FNMA POOL # AL0201	5 0% 12/01/21	3138EGGK4		4/15/2011	11/25/2011			516	0	554	-38			0	-38
79	FNMA POOL # AL0201	5 0% 12/01/21	3138EGGK4		4/15/2011	12/25/2011			465	0	500	-35			0	-35
80	FNMA POOL # AL0201	5 0% 12/01/21	3138EGGK4		4/15/2011	1/25/2012			534	0	573	-39			0	-39
81	FNMA POOL # AL0201	5 0% 12/01/21	3138EGGK4		8/2/2011	9/25/2011			255	0	264	-9			0	-9
82	FNMA POOL # AL0573	3 5% 8/01/26	3138EGIT79		8/2/2011	10/25/2011			254	0	263	-9			0	-9
83	FNMA POOL # AL0573	3 5% 8/01/26	3138EGIT79		8/2/2011	11/25/2011			335	0	346	-11			0	-11
84	FNMA POOL # AL0573	3 5% 8/01/26	3138EGIT79		8/2/2011	12/25/2011			298	0	308	-10			0	-10
85	FNMA POOL # AL0573	3 5% 8/01/26	3138EGIT79		8/2/2011	1/25/2012			449	0	464	-15			0	-15
86	FNMA POOL # AL0573	3 5% 8/01/26	3138EGIT79		5/20/2010	1/25/2011			785	0	823	-38			0	-38
87	FNMA REMIC 2003-64 BC	5 5% 3/25/30	31393DKA8		5/20/2010	2/25/2011			1,054	0	1,104	-50			0	-50
88	FNMA REMIC 2003-64 BC	5 5% 3/25/30	31393DKA8		5/20/2010	3/25/2011			526	0	551	-25			0	-25
89	FNMA REMIC 2003-64 BC	5 5% 3/25/30	31393DKA8		5/20/2010	4/25/2011			504	0	528	-24			0	-24
90	FNMA REMIC 2003-64 BC	5 5% 3/25/30	31393DKA8		5/20/2010	5/25/2011			656	0	687	-31			0	-31
91	FNMA REMIC 2003-64 BC	5 5% 3/25/30	31393DKA8		5/20/2010	6/25/2011			507	0	531	-24			0	-24
92	FNMA REMIC 2003-64 BC	5 5% 3/25/30	31393DKA8		5/20/2010	7/25/2011			482	0	516	-24			0	-24
93	FNMA REMIC 2003-64 BC	5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2011			591	0	619	-28			0	-28
94	FNMA REMIC 2003-64 BC	5 5% 3/25/30	31393DKA8		5/20/2010	9/25/2011			696	0	729	-33			0	-33
95	FNMA REMIC 2003-64 BC	5 5% 3/25/30	31393DKA8		5/20/2010	10/25/2011			486	0	509	-23			0	-23
96	FNMA REMIC 2003-64 BC	5 5% 3/25/30	31393DKA8		12/9/2010	1/10/2011			24,902	0	24,922	-20			0	-20
97	COMMIT TO PUR FNMA SF	MTG 10/14/01F040610			12/9/2010	1/10/2011			44,831	0	44,845	-14			0	-14
98	COMMIT TO PUR FNMA SF	MTG 10/14/01F040610			1/25/2011	2/4/2011			24,397	0	24,797	-400			0	-400
99	COMMIT TO PUR FNMA SF	MTG 20/14/01F040628			1/10/2011	2/4/2011			24,387	0	24,840	-453			0	-453
100	COMMIT TO PUR FNMA SF	MTG 20/14/01F040628			1/10/2011	2/4/2011			24,386	0	24,836	-450			0	-450
101	COMMIT TO PUR FNMA SF	MTG 20/14/01F040628			1/10/2011	2/4/2011			19,509	0	19,872	-363			0	-363
102	COMMIT TO PUR FNMA SF	MTG 30/14/01F040636			2/4/2011	3/8/2011			24,516	0	24,316	200			0	200
103	COMMIT TO PUR FNMA SF	MTG 30/14/01F040636			2/4/2011	3/8/2011			19,612	0	19,445	167			0	167
104	COMMIT TO PUR FNMA SF	MTG 30/14/01F040636			2/4/2011	3/8/2011			4,900	0	4,861	39			0	39
105	COMMIT TO PUR FNMA SF	MTG 30/14/01F040636			2/4/2011	3/8/2011			19,601	0	19,444	157			0	157
106	COMMIT TO PUR FNMA SF	MTG 40/14/01F040644			3/8/2011	4/8/2011			24,391	0	24,414	-23			0	-23
107	COMMIT TO PUR FNMA SF	MTG 40/14/01F040644			3/8/2011	4/8/2011			19,508	0	19,543	-35			0	-35
108	COMMIT TO PUR FNMA SF	MTG 40/14/01F040644			3/8/2011	4/8/2011			24,387	0	24,417	-32			0	-32
109	COMMIT TO PUR FNMA SF	MTG 40/14/01F040644			3/8/2011	4/8/2011			20,477	0	20,471	6			0	6
110	COMMIT TO PUR FNMA SF	MTG 12/01/02R0304C4			3/10/2011	6/15/2011			4,609	0	4,470	139			0	139
111	ANNUAL CAPITAL MANAGEMENT INC	035710409			7/12/2011	9/28/2011			6,693	0	7,227	-534			0	-534
112	ANNUAL CAPITAL MANAGEMENT INC	035710409			6/23/2010	1/10/2011			53	0	54	-1			0	-1
113	BACM 2005-6 A2	5 165% 9/10/47	05947U4A3		6/23/2010	3/16/2011			470	0	476	-6			0	-6
114	BACM 2005-6 A2	5 165% 9/10/47	05947U4A3		6/23/2010	3/16/2011			470	0	476	-6			0	-6

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

Long Term CG Distributions														Amount								
Short Term CG Distributions														18,468								
														0								
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	-201,571							
Totals																3,492,611	0	3,694,182	-201,571	0	0	-201,571
117	BAXTER INTERNATIONAL INC	071813109		1/24/2011	12/16/2011	6,758	0	6,931	-173			0	-173									
118	BAXTER INTERNATIONAL INC	071813109		3/10/2011	12/16/2011	5,310	0	5,793	-483			0	-483									
119	BAXTER INTERNATIONAL INC	071813109		4/11/2011	12/16/2011	6,275	0	7,041	-766			0	-766									
120	BAXTER INTERNATIONAL INC	071813109		4/25/2011	12/16/2011	8,689	0	10,094	-1,405			0	-1,405									
121	CARDINAL HEALTH INC	14149Y108		1/24/2011	11/10/2011	6,901	0	6,641	260			0	260									
122	CARDINAL HEALTH INC	14149Y108		3/10/2011	11/10/2011	5,607	0	5,443	164			0	164									
123	CARDINAL HEALTH INC	14149Y108		4/11/2011	11/10/2011	6,469	0	6,286	183			0	183									
124	CARDINAL HEALTH INC	14149Y108		4/25/2011	11/10/2011	9,488	0	9,453	35			0	35									
125	CISCO SYSTEMS INC	17275R102		12/16/2000	1/13/2011	190,357	0	426,938	-236,581			0	-236,581									
126	CISCO SYSTEMS INC	17275R102		1/19/2007	1/13/2011	19,036	0	24,057	-5,021			0	-5,021									
127	CISCO SYSTEMS INC	17275R102		4/22/2003	1/13/2011	8,460	0	5,568	2,892			0	2,892									
128	CISCO SYSTEMS INC	17275RAC6		3/26/2010	12/6/2011	5,785	0	5,572	213			0	213									
129	CORNING INC	219350105		8/14/2008	1/13/2011	23,820	0	25,188	-1,368			0	-1,368									
130	DIAGEO FINANCE BV	25244SAD3		4/8/2010	8/10/2011	5,385	0	5,468	-83			0	-83									
131	DIAGEO FINANCE BV	25244SAD3		4/8/2010	8/30/2011	10,734	0	10,936	-202			0	-202									
132	ESSEX PROPERTY TRUST INC REIT	297178105		4/11/2011	4/18/2011	2,641	0	2,612	29			0	29									
133	ESSEX PROPERTY TRUST INC REIT	297178105		1/24/2011	5/11/2011	7,969	0	6,534	1,435			0	1,435									
134	ESSEX PROPERTY TRUST INC REIT	297178105		3/10/2011	5/11/2011	6,483	0	5,635	848			0	848									
135	ESSEX PROPERTY TRUST INC REIT	297178105		4/11/2011	5/11/2011	4,862	0	4,487	375			0	375									
136	FNMA POOL # AL0219 3.324% 4/01/14	3138EGG57		10/20/2011	11/25/2011	2,646	0	2,689	-43			0	-43									
137	FNMA POOL # AL0219 3.3101% 4/01/14	3138EGG57		10/20/2011	12/25/2011	785	0	798	-13			0	-13									
138	FNMA REMIC 2003-64 5.5% 3/25/30	3139DDKA8		5/20/2010	11/25/2011	690	0	722	-32			0	-32									
139	FNMA REMIC 2003-64 5.5% 3/25/30	3139DDKA8		5/20/2010	12/25/2011	707	0	741	-34			0	-34									
140	FED NATL MTGE ASSN 3.0% 9/16/14	3139BAYY2		3/16/2010	6/23/2011	10,649	0	10,238	411			0	411									
141	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/23/2010	2/25/2011	1,199	0	1,274	-75			0	-75									
142	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/23/2010	3/25/2011	910	0	967	-57			0	-57									
143	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/23/2010	4/20/2011	41,373	0	40,916	457			0	457									
144	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/23/2010	4/25/2011	1,065	0	1,131	-66			0	-66									
145	FNMA POOL # 745418 5.5% 4/01/36	31403DDX4		3/23/2010	5/25/2011	816	0	868	-52			0	-52									
146	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/6/2010	2/25/2011	118	0	130	-12			0	-12									
147	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/14/2010	2/25/2011	79	0	87	-8			0	-8									
148	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/6/2010	3/25/2011	106	0	116	-10			0	-10									
149	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/14/2010	3/25/2011	70	0	78	-8			0	-8									
150	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		7/28/2011	11/25/2011	21	0	22	-1			0	-1									
151	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		7/28/2011	12/25/2011	54	0	59	-5			0	-5									
152	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8		7/28/2011	1/25/2012	324	0	351	-27			0	-27									
153	FNMA POOL 975268 5.5% 5/01/38	31414S6D0		9/19/2011	10/25/2011	715	0	783	-68			0	-68									
154	FNMA POOL 975268 5.5% 5/01/38	31414S6D0		9/19/2011	11/25/2011	1,265	0	1,384	-119			0	-119									
155	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		6/22/2011	7/15/2011	73	0	78	-5			0	-5									
156	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		6/22/2011	8/15/2011	73	0	78	-5			0	-5									
157	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		6/22/2011	9/15/2011	87	0	93	-6			0	-6									
158	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		6/22/2011	10/15/2011	103	0	110	-7			0	-7									
159	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		6/22/2011	11/15/2011	112	0	120	-8			0	-8									
160	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		6/22/2011	12/15/2011	89	0	95	-6			0	-6									
161	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		6/22/2011	1/15/2012	106	0	114	-8			0	-8									
162	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	2/15/2011	162	0	173	-11			0	-11									
163	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	3/15/2011	139	0	149	-10			0	-10									
164	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	4/15/2011	101	0	108	-7			0	-7									
165	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	5/15/2011	87	0	92	-5			0	-5									
166	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	6/15/2011	105	0	112	-7			0	-7									
167	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	7/15/2011	73	0	78	-5			0	-5									
168	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	8/15/2011	72	0	76	-4			0	-4									
169	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	9/15/2011	89	0	95	-6			0	-6									
170	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	10/15/2011	95	0	101	-6			0	-6									
171	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	11/15/2011	77	0	82	-5			0	-5									
172	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	12/15/2011	91	0	97	-6			0	-6									
173	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	1/15/2012	76	0	82	-6			0	-6									
174	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	2/15/2011	669	0	715	-46			0	-46									

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

	Kind(s) of Property Sold	Amount		Totals	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 of Losses
		Long Term CG Dispositions	Short Term CG Dispositions												
		18,468	0					3,492,611	0	3,694,182	-201,571	0	0	0	-201,571
175	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2				6/10/2010	3/15/2011	496	0	530	-34			0	-34
176	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2				6/10/2010	4/15/2011	460	0	492	-32			0	-32
177	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2				6/10/2010	5/15/2011	411	0	439	-28			0	-28
178	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2				6/10/2010	6/15/2011	349	0	374	-25			0	-25
179	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2				6/10/2010	7/15/2011	311	0	333	-22			0	-22
180	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	5/25/2011	345	0	377	-32			0	-32
181	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	6/25/2011	140	0	153	-13			0	-13
182	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	6/25/2011	351	0	384	-33			0	-33
183	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	7/25/2011	107	0	117	-10			0	-10
184	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	7/25/2011	267	0	292	-25			0	-25
185	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	8/25/2011	115	0	125	-10			0	-10
186	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	8/25/2011	287	0	314	-27			0	-27
187	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	9/25/2011	49	0	53	-4			0	-4
188	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	9/25/2011	122	0	133	-11			0	-11
189	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	10/25/2011	291	0	318	-27			0	-27
190	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	10/25/2011	116	0	127	-11			0	-11
191	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	11/25/2011	124	0	135	-11			0	-11
192	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	11/25/2011	310	0	339	-29			0	-29
193	FNMA POOL # AH4794 5.0% 2/01/41	3138A6KG4				3/4/2011	8/25/2011	626	0	658	-32			0	-32
194	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	12/25/2011	95	0	103	-8			0	-8
195	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	12/25/2011	237	0	259	-22			0	-22
196	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	1/25/2012	133	0	145	-12			0	-12
197	FNMA POOL # 889668 6.0% 6/01/38	31410KMR2				3/9/2011	1/25/2012	333	0	363	-30			0	-30
198	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6				3/9/2011	4/25/2011	84	0	90	-6			0	-6
199	FNMA POOL # AH4794 5.0% 2/01/41	3138A6KG4				3/4/2011	9/25/2011	1,061	0	1,115	-54			0	-54
200	FNMA POOL # AH4794 5.0% 2/01/41	3138A6KG4				3/4/2011	10/25/2011	55	0	58	-3			0	-3
201	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6				3/9/2011	5/25/2011	77	0	82	-5			0	-5
202	FNMA POOL # AH4794 5.0% 2/01/41	3138A6KG4				3/4/2011	11/25/2011	627	0	659	-32			0	-32
203	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6				3/9/2011	6/25/2011	59	0	63	-4			0	-4
204	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6				3/9/2011	7/25/2011	54	0	58	-4			0	-4
205	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6				3/9/2011	8/25/2011	54	0	58	-4			0	-4
206	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6				3/9/2011	9/25/2011	81	0	87	-6			0	-6
207	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6				3/9/2011	10/25/2011	123	0	131	-8			0	-8
208	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6				3/9/2011	11/25/2011	124	0	133	-9			0	-9
209	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6				3/9/2011	12/25/2011	127	0	136	-9			0	-9
210	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6				3/9/2011	1/25/2012	46	0	50	-4			0	-4
211	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0				3/9/2011	4/25/2011	424	0	448	-24			0	-24
212	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0				3/9/2011	5/25/2011	539	0	569	-30			0	-30
213	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0				3/9/2011	6/25/2011	445	0	469	-24			0	-24
214	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0				3/9/2011	7/25/2011	230	0	242	-12			0	-12
215	FNMA POOL # AH4794 5.0% 2/01/41	3138A6KG4				3/4/2011	12/25/2011	581	0	610	-29			0	-29
216	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0				3/9/2011	8/25/2011	525	0	554	-29			0	-29
217	FNMA POOL # AH4794 5.0% 2/01/41	3138A6KG4				3/4/2011	1/25/2012	262	0	276	-14			0	-14
218	FNMA POOL # AH4794 5.0% 2/01/41	3138A6KG4				3/4/2011	10/25/2011	256	0	268	-12			0	-12
219	FNMA POOL # AJ1758 3.5% 9/01/26	3138ASU2				9/14/2011	11/25/2011	459	0	481	-22			0	-22
220	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0				3/9/2011	9/25/2011	152	0	161	-9			0	-9
221	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0				3/9/2011	10/25/2011	458	0	483	-25			0	-25
222	FNMA POOL # AJ1758 3.5% 9/01/26	3138ASU2				9/14/2011	12/25/2011	279	0	293	-14			0	-14
223	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0				3/9/2011	11/25/2011	204	0	215	-11			0	-11
224	FNMA POOL # AJ1758 3.5% 9/01/26	3138ASU2				9/14/2011	1/25/2012	362	0	380	-18			0	-18
225	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0				3/9/2011	12/25/2011	734	0	774	-40			0	-40
226	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0				3/9/2011	1/25/2012	172	0	181	-9			0	-9
227	FNMA POOL # 966608 5.5% 2/01/38	31414HKV8				7/28/2011	8/25/2011	99	0	108	-9			0	-9
228	FNMA POOL # 555578 6.0% 4/01/33	3138XD95				3/9/2011	4/25/2011	68	0	74	-6			0	-6
229	FNMA POOL # AD5672 4.5% 5/01/40	314181J57				5/5/2010	4/25/2011	81	0	81	0			0	0
230	FNMA POOL # AD5672 4.5% 5/01/40	314181J57				5/5/2010	5/19/2011	16,868	0	16,514	354			0	354
231	FNMA POOL # AD5672 4.5% 5/01/40	314181J57				5/5/2010	5/25/2011	56	0	57	-1			0	-1
232	FNMA POOL # AD5672 4.5% 5/01/40	314181J57				5/5/2010	6/25/2011	96	0	97	-1			0	-1

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

	Kind(s) of Property Sold	Long Term CG Distributions		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	18,468					0	0	3,492,611	0	3,694,182	-201,571	0	0	0	-201,571
233	FNMA POOL # AE5895 3 326% 10/01/40	31419GRR7				9/21/2011	10/25/2011			3,076	0	3,195	-119			0	-119
234	FNMA POOL # AE5895 3 329% 10/01/40	31419GRR7				9/21/2011	11/25/2011			755	0	784	-29			0	-29
235	FNMA POOL # AE5528 6 0% 4/01/33	3138XD95				3/9/2011	5/25/2011			55	0	60	-5			0	-5
236	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7				9/21/2011	12/25/2011			933	0	969	-36			0	-36
237	FNMA POOL # AE5528 6 0% 4/01/33	3138XD95				3/9/2011	6/25/2011			52	0	57	-5			0	-5
238	FNMA POOL # AE5528 6 0% 4/01/33	3138XD95				3/9/2011	7/25/2011			47	0	52	-5			0	-5
239	FNMA POOL # AE5528 6 0% 4/01/33	3138XD95				3/9/2011	8/25/2011			45	0	49	-4			0	-4
240	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7				9/21/2011	1/25/2012			954	0	991	-37			0	-37
241	FNMA POOL # AE5528 6 0% 4/01/33	3138XD95				3/9/2011	9/25/2011			54	0	59	-5			0	-5
242	FIRST NIAGARA FINL GROUP INC	33582V108				4/18/2011	12/21/2011			9,124	0	15,109	-5,985			0	-5,985
243	FIRST NIAGARA FINL GROUP INC	33582V108				4/25/2011	12/21/2011			4,366	0	7,357	-3,001			0	-3,001
244	FIRST NIAGARA FINL GROUP INC	33582V108				7/22/2011	12/21/2011			3,981	0	6,186	-2,205			0	-2,205
245	FNMA POOL # AE5528 6 0% 4/01/33	3138XD95				3/9/2011	10/25/2011			46	0	50	-4			0	-4
246	FIRST NIAGARA FINL GROUP INC	33582V108				8/1/2011	12/21/2011			3,981	0	5,687	-1,706			0	-1,706
247	FUNBC 2001-C2 A2 6 663% 1/12/043	33736XBZ1				2/9/2010	1/14/2011			2,584	0	2,681	-97			0	-97
248	UNIVERSITY CALIF REV 1 988% 5/15/50	91412GEV3				12/7/2010	2/9/2011			5,013	0	5,000	13			0	13
249	UNIVERSITY CALIF REV 1 988% 5/15/50	91412GEV3				12/7/2010	9/8/2011			5,089	0	5,000	89			0	89
250	V F CORP	918204108				1/24/2011	3/24/2011			6,649	0	5,732	917			0	917
251	V F CORP	918204108				3/10/2011	3/24/2011			4,749	0	4,844	-95			0	-95
252	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4				1/29/2010	4/15/2011			760	0	769	-9			0	-9
253	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8				1/13/2010	2/15/2011			360	0	371	-11			0	-11
254	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8				1/13/2010	2/15/2011			362	0	373	-11			0	-11
255	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8				1/13/2010	3/17/2011			8,177	0	8,419	-242			0	-242
256	WASHINGTON ST 3 547% 8/01/17	93974CQV5				5/25/2010	1/12/2011			10,088	0	10,000	88			0	88
257	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8				12/13/2010	11/25/2011			703	0	723	-20			0	-20
258	SEAGATE TECHNOLOGY	G7945M107				4/25/2011	11/23/2011			7,551	0	8,927	-1,376			0	-1,376
259	SEAGATE TECHNOLOGY	G7945M107				4/11/2011	11/23/2011			1,849	0	1,912	-63			0	-63
260	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8				12/13/2010	12/25/2011			906	0	932	-26			0	-26
261	FUNBC 2001-C2 A2 6 663% 1/12/043	33736XBZ1				2/24/2010	1/14/2011			1,723	0	1,786	-63			0	-63
262	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	2/10/2011			913	0	938	-25			0	-25
263	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	3/10/2011			150	0	154	-4			0	-4
264	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	4/10/2011			8,520	0	8,756	-236			0	-236
265	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8				12/13/2010	1/25/2012			904	0	930	-26			0	-26
266	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	5/10/2011			2,114	0	2,173	-59			0	-59
267	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	6/10/2011			2,863	0	2,963	-80			0	-80
268	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7				5/5/2010	2/25/2011			196	0	198	-2			0	-2
269	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	7/10/2011			1,365	0	1,402	-37			0	-37
270	FNMA POOL # AD5672 4 5% 5/01/40	31418TJS7				5/5/2010	3/25/2011			144	0	146	-2			0	-2
271	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	9/10/2011			813	0	836	-23			0	-23
272	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	10/10/2011			781	0	802	-21			0	-21
273	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	11/10/2011			94	0	96	-2			0	-2
274	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	11/10/2011			87	0	89	-2			0	-2
275	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1				2/2/2010	12/10/2011			94	0	97	-3			0	-3
276	GENERAL MILS INC	370334104				1/24/2011	3/21/2011			7,410	0	7,322	88			0	88
277	GENERAL MILS INC	370334104				3/10/2011	3/21/2011			5,928	0	5,971	-43			0	-43
278	ILLINOIS TOOL WKS INC	452308109				1/24/2011	8/2/2011			8,781	0	9,880	-1,099			0	-1,099
279	ILLINOIS TOOL WKS INC	452308109				3/10/2011	8/2/2011			7,318	0	8,173	-855			0	-855
280	ILLINOIS TOOL WKS INC	452308109				4/11/2011	8/2/2011			8,293	0	9,215	-922			0	-922
281	ILLINOIS TOOL WKS INC	452308109				4/25/2011	8/2/2011			11,708	0	13,104	-1,396			0	-1,396
282	INTEL CORP	458140100				3/12/1999	1/13/2011			42,399	0	59,438	-17,039			0	-17,039
283	GILEAD SCIENCES INC	375558103				5/16/2008	1/13/2011			30,488	0	42,104	-11,616			0	-11,616
284	INTEL CORP	458140100				12/16/2000	1/13/2011			84,799	0	126,431	-41,632			0	-41,632
285	INTEL CORP	458140100				12/16/2000	1/13/2011			29,680	0	46,895	-17,215			0	-17,215
286	INTEL CORP	458140100				5/16/2008	1/13/2011			33,920	0	39,504	-5,584			0	-5,584
287	INTEL CORP	458140100				7/6/2011	1/14/2011			24,876	0	23,868	1,008			0	1,008
288	GILEAD SCIENCES INC	375558103				9/24/2009	1/13/2011			11,433	0	13,739	-2,306			0	-2,306
289	INTUIT INC	461202AA1				1/19/2010	1/20/2011			10,453	0	10,724	-271			0	-271
290	GOLDMAN SACHS GROUP	3 625% 8/01/38	141EA41			4/19/2010	1/18/2011			5,177	0	5,126	51			0	51

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															18,468	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
291	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	1/15/2011		2,409	0	2,484	-75			0		-75	
292	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	2/15/2011		2,205	0	2,274	-69			0		-69	
293	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	3/15/2011		4,264	0	4,397	-133			0		-133	
294	GOLDMAN SACHS GROUP 3 625% 8/0 38141TEA41	38141TEA41		4/19/2010	1/28/2011		5,182	0	5,126	56			0		56	
295	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	4/15/2011		2,283	0	2,354	-71			0		-71	
296	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		3/9/2011	11/25/2011		50	0	54	-4			0		-4	
297	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		3/9/2011	12/25/2011		51	0	55	-4			0		-4	
298	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		3/9/2011	1/25/2012		47	0	51	-4			0		-4	
299	GOLDMAN SACHS GROUP INC	38141G104		1/19/2007	1/13/2011		42,998	0	52,520	-9,522			0		-9,522	
300	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	5/25/2011		54	0	53	1			0		1	
301	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	6/25/2011		136	0	133	3			0		3	
302	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	7/25/2011		135	0	132	3			0		3	
303	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	8/25/2011		42	0	41	1			0		1	
304	GOLDMAN SACHS GROUP INC	38141G104		5/16/2008	1/13/2011		85,997	0	93,398	-7,401			0		-7,401	
305	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	9/25/2011		62	0	61	1			0		1	
306	GOLDMAN SACHS GROUP INC	38141G104		8/14/2008	1/13/2011		77,397	0	75,324	2,073			0		2,073	
307	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	10/25/2011		43	0	42	1			0		1	
308	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	11/25/2011		44	0	43	1			0		1	
309	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	12/25/2011		43	0	43	0			0		0	
310	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	1/25/2012		205	0	201	4			0		4	
311	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	2/25/2011		141	0	142	-1			0		-1	
312	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	3/25/2011		165	0	166	-1			0		-1	
313	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	4/25/2011		161	0	162	-1			0		-1	
314	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	5/25/2011		158	0	160	-2			0		-2	
315	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	6/25/2011		276	0	278	-2			0		-2	
316	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	7/25/2011		235	0	237	-2			0		-2	
317	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	8/25/2011		312	0	315	-3			0		-3	
318	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	9/25/2011		164	0	165	-1			0		-1	
319	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	10/25/2011		290	0	293	-3			0		-3	
320	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	11/25/2011		338	0	342	-4			0		-4	
321	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	12/25/2011		289	0	292	-3			0		-3	
322	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	1/25/2012		331	0	334	-3			0		-3	
323	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	4/25/2011		54	0	57	-3			0		-3	
324	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	5/25/2011		55	0	58	-3			0		-3	
325	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	6/25/2011		57	0	60	-3			0		-3	
326	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	7/25/2011		56	0	59	-3			0		-3	
327	FHLMC GOLD C91194 5 0% 7/01/28	3128P7KF9		3/9/2011	1/15/2012		192	0	200	-8			0		-8	
328	FHLMC GOLD A82899 5 5% 11/01/38	312929GG1		3/23/2010	2/15/2011		359	0	381	-22			0		-22	
329	FHLMC GOLD A82899 5 5% 11/01/38	312929GG1		3/23/2010	3/15/2011		1,551	0	1,648	-97			0		-97	
330	FHLMC GOLD A82899 5 5% 11/01/38	312929GG1		3/23/2010	4/15/2011		1,632	0	1,734	-102			0		-102	
331	FHLMC GOLD A82899 5 5% 11/01/38	312929GG1		3/23/2010	5/15/2011		470	0	499	-29			0		-29	
332	FHLMC GOLD A82899 5 5% 11/01/38	312929GG1		3/23/2010	6/15/2011		33	0	35	-2			0		-2	
333	FHLMC GOLD A82899 5 5% 11/01/38	312929GG1		3/23/2010	7/15/2011		930	0	988	-58			0		-58	
334	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	4/25/2011		122	0	134	-12			0		-12	
335	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	4/25/2011		82	0	90	-8			0		-8	
336	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	5/25/2011		107	0	118	-11			0		-11	
337	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	5/25/2011		71	0	79	-8			0		-8	
338	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	6/25/2011		126	0	138	-12			0		-12	
339	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	6/25/2011		84	0	92	-8			0		-8	
340	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	7/25/2011		106	0	116	-10			0		-10	
341	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	7/25/2011		71	0	78	-7			0		-7	
342	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	8/25/2011		91	0	100	-9			0		-9	
343	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	8/25/2011		61	0	67	-6			0		-6	
344	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	9/25/2011		101	0	111	-10			0		-10	
345	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	9/25/2011		68	0	74	-6			0		-6	
346	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	10/25/2011		88	0	97	-9			0		-9	
347	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	10/25/2011		59	0	65	-6			0		-6	
348	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/6/2010	11/25/2011		101	0	111	-10			0		-10	

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		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	18,468							
	Long Term CG Distributions													
	Short Term CG Distributions						0							
349	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/14/2010	11/25/2011			68	0	-6			0	-201,571
350	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/14/2010	12/20/2011			2,735	0	30			0	-30
351	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/6/2010	12/20/2011			3,973	0	52			0	52
352	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/6/2010	12/25/2011			76	0	-7			0	-7
353	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/14/2010	12/25/2011			51	0	-5			0	-5
354	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		7/6/2010	1/25/2012			116	0	-12			0	-12
355	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	2/25/2011			413	0	-37			0	-37
356	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	3/25/2011			112	0	-10			0	-10
357	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	4/25/2011			170	0	-15			0	-15
358	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	5/25/2011			208	0	-19			0	-19
359	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	6/25/2011			530	0	-48			0	-48
360	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	7/25/2011			161	0	-15			0	-15
361	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	8/25/2011			105	0	-9			0	-9
362	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	9/25/2011			80	0	-7			0	-7
363	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	10/25/2011			6	0	-1			0	-1
364	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	11/25/2011			92	0	-8			0	-8
365	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	12/25/2011			156	0	-14			0	-14
366	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	1/25/2012			185	0	-16			0	-16
367	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	2/25/2011			171	0	-11			0	-11
368	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	3/25/2011			147	0	-10			0	-10
369	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	4/18/2011			3,520	0	-12			0	-12
370	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	4/25/2011			106	0	-7			0	-7
371	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	5/25/2011			93	0	-6			0	-6
372	FNMA POOL # AC8596 4.0% 1/01/25	31417VRS4		2/4/2011	3/25/2011			110	0	-2			0	-2
373	FNMA POOL # AC8596 4.0% 1/01/25	31417VRS4		2/4/2011	4/25/2011			112	0	-2			0	-2
374	FNMA POOL # AC8596 4.0% 1/01/25	31417VRS4		2/4/2011	5/25/2011			106	0	-2			0	-2
375	FNMA POOL # AC8596 4.0% 1/01/25	31417VRS4		2/4/2011	6/25/2011			90	0	-2			0	-2
376	FNMA POOL # AC8596 4.0% 1/01/25	31417VRS4		2/4/2011	7/25/2011			130	0	-2			0	-2
377	FNMA POOL # AC8596 4.0% 1/01/25	31417VRS4		2/4/2011	8/25/2011			150	0	-3			0	-3
378	FNMA POOL # AC8596 4.0% 1/01/25	31417VRS4		2/4/2011	9/25/2011			138	0	-3			0	-3
379	FNMA POOL # AC8596 4.0% 1/01/25	31417VRS4		2/4/2011	10/25/2011			257	0	-6			0	-6
380	U.S. TREASURY NOTE 1.375% 5/15/13	912828N00		2/10/2011	9/19/2011			5,102	0	60			0	60
381	U.S. TREASURY NOTE 1.75% 7/31/15	912828N01		9/8/2010	3/9/2011			4,973	0	-100			0	-100
382	U.S. TREASURY NOTE 1.75% 7/31/15	912828N01		9/8/2010	4/8/2011			4,946	0	-127			0	-127
383	U.S. TREASURY NOTE 1.75% 7/31/15	912828N01		9/8/2010	6/22/2011			5,123	0	50			0	50
384	U.S. TREASURY NOTE 2.375% 7/31/17	912828N07		11/1/2010	1/18/2011			9,869	0	-469			0	-469
385	U.S. TREASURY NOTE 2.375% 7/31/17	912828N07		11/1/2010	3/9/2011			29,455	0	-1,557			0	-1,557
386	U.S. TREASURY NOTE 0.375% 9/30/12	912828N04		9/28/2010	3/1/2011			14,974	0	-11			0	-11
387	U.S. TREASURY NOTE 0.375% 9/30/12	912828N04		9/28/2010	8/24/2011			80,215	0	295			0	295
388	U.S. TREASURY NOTE 0.375% 9/30/12	912828N04		1/18/2011	8/24/2011			5,013	0	22			0	22
389	U.S. TREASURY NOTE 0.5% 10/15/13	912828P00		10/19/2010	10/20/2011			5,022	0	29			0	29
390	U.S. TREASURY NOTE 0.5% 10/15/13	912828P00		10/12/2010	10/20/2011			15,067	0	98			0	98
391	U.S. TREASURY NOTE 0.5% 10/15/13	912828P00		10/12/2010	11/17/2011			5,021	0	31			0	31
392	U.S. TREASURY NOTE 2.625% 11/15/20	912828P08		1/4/2011	1/14/2011			4,707	0	-66			0	-66
393	U.S. TREASURY NOTE 2.625% 11/15/20	912828P08		12/8/2010	1/20/2011			9,415	0	-74			0	-74
394	U.S. TREASURY NOTE 2.625% 11/15/20	912828P08		6/29/2010	5/15/2011			4,656	0	-89			0	-89
395	JPMCC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1		6/29/2010	5/15/2011			2,353	0	-73			0	-73
396	JPMCC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1		6/29/2010	6/15/2011			4,761	0	-148			0	-148
397	JPMCC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1		6/29/2010	7/15/2011			608	0	-19			0	-19
398	JPMCC 2001-CIB2 A3 6.429% 4/15/35	46625MCU1		6/29/2010	8/15/2011			511	0	-16			0	-16
399	KIMCO REALTY CORP	49446R109		3/10/2011	4/18/2011			2,514	0	7			0	7
400	KIMCO REALTY CORP	49446R109		4/25/2011	7/22/2011			6,484	0	495			0	495
401	UBUS 2000-C5 A2 6.51% 12/15/26	52108HCB8		2/10/2010	1/15/2011			74	0	-2			0	-2
402	M & T BK CORP	55261F104		3/10/2011	7/12/2011			4,394	0	-37			0	-37
403	M & T BK CORP	55261F104		1/24/2011	8/18/2011			6,471	0	-1,328			0	-1,328
404	M & T BK CORP	55261F104		3/10/2011	8/18/2011			1,772	0	-334			0	-334
405	M & T BK CORP	55261F104		4/1/2011	8/18/2011			5,752	0	-1,263			0	-1,263
406	M & T BK CORP	55261F104		4/25/2011	8/18/2011			8,628	0	-1,730			0	-1,730

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	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
			Long Term CG Distributions	Short Term CG Distributions													
			18,468	0													
407	MARSH & MCLENNAN COS INC	571748102				4/11/2011	6/15/2011			4,484	0	4,471	-7			0	-201,571
408	MARSH & MCLENNAN COS INC	571748102				4/11/2011	7/12/2011			3,068	0	2,980	88			0	88
409	MARSH & MCLENNAN COS INC	571748102				1/24/2011	8/18/2011			7,165	0	7,165	71			0	71
410	MARSH & MCLENNAN COS INC	571748102				3/10/2011	8/18/2011			6,123	0	6,505	-382			0	-382
411	MARSH & MCLENNAN COS INC	571748102				4/25/2011	8/18/2011			10,019	0	10,670	-651			0	-651
412	MLMT 2005-CK11 A2F 0.4001% 11/12/37 59022HMT6					10/20/2010	1/12/2011			1,524	0	1,512	12			0	12
413	MLMT 2005-CK11 A2F 0.3992% 11/12/37 59022HMT6					10/20/2010	2/12/2011			4,281	0	4,249	32			0	32
414	MLMT 2005-CK11 A2F 0.3632% 11/12/37 59022HMT6					10/20/2010	3/12/2011			5	0	5	0			0	0
415	MLMT 2005-CK11 A2F 0.3930% 11/12/37 59022HMT6					10/20/2010	4/12/2011			5,929	0	5,884	45			0	45
416	MICROSOFT CORPORATION	594918104				12/16/2000	1/13/2011			3,747	0	6,542	-2,795			0	-2,795
417	MICROSOFT CORPORATION	594918104				4/22/2003	1/13/2011			84,515	0	75,601	8,914			0	8,914
418	MICROSOFT CORPORATION	594918104				12/16/2000	1/13/2011			4,705	0	4,107	598			0	598
419	MICROSOFT CORP 5.3% 2/08/41	594918AM6				3/11/2010	10/17/2011			6,121	0	5,068	1,053			0	1,053
420	MSC 2007-IQ14 A1 5.38% 4/15/49	61754KAA3				1/18/2010	1/15/2011			2,957	0	3,027	-70			0	-70
421	MSC 2007-IQ14 A1 5.38% 4/15/49	61754KAA3				1/18/2010	2/15/2011			386	0	396	-10			0	-10
422	MSC 2007-IQ14 A1 5.38% 4/15/49	61754KAA3				10/7/2010	2/9/2011			10,950	0	11,210	-260			0	-260
423	NEW YORK NY 5.817% 10/01/31	64966H4L1				10/7/2010	2/11/2011			4,678	0	5,000	-322			0	-322
424	NEW YORK NY 5.817% 10/01/31	64966H4L1				10/7/2010	2/23/2011			4,790	0	5,000	-210			0	-210
425	NEW YORK NY 5.817% 10/01/31	64966H4L1				10/7/2010	2/23/2011			10,922	0	9,895	1,027			0	1,027
426	ONTARIO (PROVINCE OF) 4.0% 10/07/11 6832348D3					1/24/2011	4/11/2011			5,818	0	5,890	-72			0	-72
427	PAYCHEX INC	704326107				3/10/2011	4/11/2011			4,849	0	5,008	-159			0	-159
428	PHILIP MORRIS INTERNAT-WI	718172109				4/25/2011	8/26/2011			11,769	0	11,521	248			0	248
429	PROGRESS ENERGY INC	743263105				1/24/2011	2/11/2011			8,703	0	8,590	113			0	113
431	PMCF 2001-ROCK A2 6.605% 5/10/34	74438WAB2				2/24/2010	1/10/2011			1,887	0	1,960	-73			0	-73
432	PMCF 2001-ROCK A2 6.605% 5/10/34	74438WAB2				2/24/2010	2/10/2011			1,284	0	1,334	-50			0	-50
433	PMCF 2001-ROCK A2 6.605% 5/10/34	74438WAB2				2/24/2010	3/10/2011			688	0	715	-27			0	-27
434	U S TREASURY NOTE 2.625% 11/15/20 912828PC8					12/8/2010	1/25/2011			23,553	0	23,724	-171			0	-171
435	U S TREASURY NOTE 2.625% 11/15/20 912828PC8					12/8/2010	3/23/2011			28,342	0	28,490	-148			0	-148
436	U S TREASURY NOTE 2.625% 11/15/20 912828PC8					2/23/2011	3/23/2011			4,724	0	4,663	61			0	61
437	U S TREASURY NOTE 2.0% 1/31/16 912828PS3					3/24/2011	5/19/2011			5,059	0	4,992	67			0	67
438	U S TREASURY NOTE 0.5% 11/15/13 912828PU8					12/10/2010	6/29/2011			4,990	0	4,945	45			0	45
439	U S TREASURY NOTE 0.5% 11/30/12 912828PV6					12/17/2010	9/16/2011			5,020	0	4,992	28			0	28
440	U S TREASURY NOTE 1.25% 3/15/14 912828PZ7					3/23/2011	5/12/2011			15,145	0	15,064	81			0	81
441	UNITED STATES T-NOTE 1.25% 2/15/14 912828QH6					2/15/2011	3/9/2011			10,018	0	9,954	64			0	64
442	UNITED STATES T-NOTE 2.125% 2/29/11 912828QJ2					3/4/2011	3/9/2011			74,918	0	74,798	120			0	120
443	UNITED STATES T-NOTE 0.75% 3/31/13 912828QL7					4/15/2011	9/16/2011			5,043	0	5,004	39			0	39
444	UNITED STATES T-NOTE 0.75% 3/31/13 912828QL7					3/31/2011	9/19/2011			15,138	0	14,993	145			0	145
445	UNITED STATES T-NOTE 1.5% 6/30/16 912828QR4					7/18/2011	8/10/2011			5,116	0	5,017	99			0	99
446	UNITED STATES T-NOTE 1.5% 6/30/16 912828QR4					7/26/2011	8/10/2011			5,146	0	5,000	146			0	146
447	UNITED STATES T-NOTE 0.75% 7/15/14 912828QU7					8/5/2011	9/9/2011			5,045	0	5,022	23			0	23
448	UNITED STATES T-NOTE 2.125% 8/15/20 912828RC6					8/24/2011	8/30/2011			4,974	0	4,982	-8			0	-8
449	UNITED STATES T-NOTE 2.125% 8/15/20 912828RC6					9/21/2011	10/17/2011			4,983	0	5,103	-120			0	-120
450	UNITED STATES T-NOTE 2.125% 8/15/20 912828RC6					9/21/2011	10/19/2011			4,974	0	5,103	-129			0	-129
451	UNITED STATES T-NOTE 2.125% 8/15/20 912828RC6					9/21/2011	11/7/2011			15,147	0	15,310	-163			0	-163
452	UNITED STATES T-NOTE 2.125% 8/15/20 912828RC6					8/24/2011	11/30/2011			5,038	0	4,982	56			0	56
453	UNITED STATES T-NOTE 2.125% 8/15/20 912828RC6					9/21/2011	11/30/2011			25,190	0	25,517	-327			0	-327
454	UNITED STATES T-NOTE 2.125% 8/15/20 912828RC6					10/17/2011	11/30/2011			25,190	0	24,873	317			0	317
455	UNITED STATES T-NOTE 2.125% 8/15/20 912828RC6					10/20/2011	11/30/2011			10,076	0	9,968	108			0	108
456	UNITED STATES T-NOTE 2.125% 8/15/20 912828RC6					8/24/2011	11/30/2011			35,266	0	34,593	673			0	673
457	AFLAC INC	001055102				1/24/2011	4/18/2011			3,602	0	4,075	-473			0	-473
458	AFLAC INC	001055102				3/10/2011	4/18/2011			3,087	0	3,361	-274			0	-274
459	AFLAC INC	001055102				4/11/2011	4/18/2011			3,602	0	3,770	-168			0	-168
460	AT&T INC	00206RAR3				1/4/2010	3/24/2011			16,752	0	16,116	636			0	636
461	AT&T INC	00206RAR3				1/4/2010	4/26/2011			11,199	0	10,744	455			0	455
462	AKAMAI TECHNOLOGIES INC	009711T01				8/14/2008	1/13/2011			55,178	0	25,690	29,488			0	29,488
463	AKAMAI TECHNOLOGIES INC	009711T01				9/24/2009	1/13/2011			95,308	0	36,240	59,068			0	59,068
464	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2				6/10/2010	1/15/2012			484	0	518	-34			0	-34

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

Long Term CG Distributions													Amount	
Short Term CG Distributions													18,468	
Totals													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 of Losses	
465	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4	3/9/2011	4/15/2011	310	0	331	-21			0	-21	
466	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4	3/9/2011	5/15/2011	238	0	255	-17			0	-17	
467	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4	3/9/2011	6/15/2011	192	0	205	-13			0	-13	
468	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4	3/9/2011	7/15/2011	209	0	224	-15			0	-15	
469	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4	3/9/2011	8/15/2011	205	0	219	-14			0	-14	
470	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4	3/9/2011	9/15/2011	278	0	298	-20			0	-20	
471	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4	3/9/2011	10/15/2011	226	0	242	-16			0	-16	
472	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4	3/9/2011	11/15/2011	253	0	271	-18			0	-18	
473	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4	3/9/2011	12/15/2011	233	0	250	-17			0	-17	
474	FHLMC GOLD G04719	5.5% 1/01/38	3128M6SG4	3/9/2011	1/15/2012	202	0	216	-14			0	-14	
475	FHLMC GOLD G05938	5.0% 1/01/36	3128M74X1	9/19/2011	10/15/2011	171	0	185	-14			0	-14	
476	FHLMC GOLD G05938	5.0% 1/01/36	3128M74X1	9/19/2011	11/15/2011	229	0	248	-19			0	-19	
477	FHLMC GOLD G05938	5.0% 1/01/36	3128M74X1	9/19/2011	12/15/2011	211	0	228	-17			0	-17	
478	FHLMC GOLD G05938	5.0% 1/01/36	3128M74X1	9/19/2011	1/15/2012	174	0	187	-13			0	-13	
479	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	2/15/2011	461	0	495	-34			0	-34	
480	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	3/15/2011	244	0	262	-18			0	-18	
481	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	4/15/2011	121	0	130	-9			0	-9	
482	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	5/15/2011	207	0	222	-15			0	-15	
483	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	6/15/2011	303	0	326	-23			0	-23	
484	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	7/15/2011	210	0	226	-16			0	-16	
485	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	8/15/2011	127	0	136	-9			0	-9	
486	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	9/15/2011	282	0	302	-20			0	-20	
487	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	10/15/2011	364	0	390	-26			0	-26	
488	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	11/15/2011	205	0	221	-16			0	-16	
489	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	12/15/2011	465	0	500	-35			0	-35	
490	FHLMC GOLD G05337	5.5% 12/01/38	3128M7HN9	6/10/2010	1/15/2012	583	0	626	-43			0	-43	
491	FHLMC GOLD G05509	6.0% 6/01/39	3128M7N28	12/29/2010	2/15/2011	424	0	459	-35			0	-35	
492	FHLMC GOLD G05509	6.0% 6/01/39	3128M7N28	12/29/2010	3/15/2011	397	0	430	-33			0	-33	
493	FHLMC GOLD G05509	6.0% 6/01/39	3128M7N28	12/29/2010	4/15/2011	415	0	449	-34			0	-34	
494	FHLMC GOLD G05509	6.0% 6/01/39	3128M7N28	12/29/2010	5/15/2011	305	0	330	-25			0	-25	
495	FHLMC GOLD G05509	6.0% 6/01/39	3128M7N28	12/29/2010	6/15/2011	366	0	396	-30			0	-30	
496	FHLMC GOLD G05509	6.0% 6/01/39	3128M7N28	12/29/2010	7/15/2011	334	0	362	-28			0	-28	
497	FHLMC GOLD G05509	6.0% 6/01/39	3128M7N28	12/29/2010	8/15/2011	281	0	304	-23			0	-23	
498	FHLMC GOLD G05509	6.0% 6/01/39	3128M7N28	12/29/2010	9/15/2011	304	0	330	-26			0	-26	
499	FHLMC GOLD G05509	6.0% 6/01/39	3128M7N28	12/29/2010	9/21/2011	11,501	0	11,340	161			0	161	
500	FHLMC GOLD G06222	4.0% 1/01/41	3128MBG73	4/8/2011	5/15/2011	59	0	58	1			0	1	
501	FHLMC GOLD G06222	4.0% 1/01/41	3128MBG73	4/8/2011	6/15/2011	89	0	87	2			0	2	
502	FHLMC GOLD A82899	5.5% 11/01/38	312929GG1	3/23/2010	8/15/2011	508	0	540	-32			0	-32	
503	FHLMC GOLD A82899	5.5% 11/01/38	312929GG1	3/23/2010	9/15/2011	296	0	314	-18			0	-18	
504	FHLMC GOLD A82899	5.5% 11/01/38	312929GG1	3/23/2010	10/15/2011	848	0	848	-53			0	-53	
505	FHLMC GOLD A82899	5.5% 11/01/38	312929GG1	3/23/2010	11/15/2011	1,378	0	1,464	-86			0	-86	
506	FHLMC GOLD A82899	5.5% 11/01/38	312929GG1	3/23/2010	12/15/2011	648	0	689	-41			0	-41	
507	FHLMC GOLD A82899	5.5% 11/01/38	312929GG1	3/23/2010	1/15/2012	865	0	919	-54			0	-54	
508	FHLMC GOLD C01811	5.0% 4/01/34	31292JAL4	5/6/2005	2/15/2011	1,858	0	1,843	15			0	15	
509	FHLMC GOLD C01811	5.0% 4/01/34	31292JAL4	12/9/2005	2/15/2011	201	0	200	1			0	1	
510	FHLMC GOLD C01811	5.0% 4/01/34	31292JAL4	8/26/2008	2/15/2011	444	0	438	6			0	6	
511	FHLMC GOLD C01811	5.0% 4/01/34	31292JAL4	5/6/2005	3/4/2011	91,274	0	86,583	4,691			0	4,691	
512	FHLMC GOLD C01811	5.0% 4/01/34	31292JAL4	12/9/2005	3/4/2011	9,868	0	9,378	490			0	490	
513	FHLMC GOLD C01811	5.0% 4/01/34	31292JAL4	8/26/2008	3/4/2011	19,348	0	18,281	1,067			0	1,067	
514	FHLMC GOLD C01811	5.0% 4/01/34	31292JAL4	8/26/2008	3/15/2011	2,336	0	2,308	28			0	28	
515	FHLMC GOLD A90393	5.0% 12/01/39	312938NJ8	9/19/2011	10/15/2011	25	0	27	-2			0	-2	
516	FHLMC GOLD A90393	5.0% 12/01/39	312938NJ8	9/19/2011	11/15/2011	197	0	213	-16			0	-16	
517	FHLMC GOLD A90393	5.0% 12/01/39	312938NJ8	9/19/2011	12/15/2011	25	0	28	-3			0	-3	
518	FHLMC GOLD A90393	5.0% 12/01/39	312938NJ8	9/19/2011	1/15/2012	25	0	27	-2			0	-2	
519	FHLMC GOLD A92821	5.0% 7/01/40	312941D20	3/9/2011	4/15/2011	175	0	183	-8			0	-8	
520	FHLMC GOLD A92821	5.0% 7/01/40	312941D20	3/9/2011	5/15/2011	135	0	141	-6			0	-6	
521	FHLMC GOLD A92821	5.0% 7/01/40	312941D20	3/9/2011	6/15/2011	138	0	145	-7			0	-7	
522	FHLMC GOLD A92821	5.0% 7/01/40	312941D20	3/9/2011	7/15/2011	208	0	218	-10			0	-10	

		Amount		Long Term CG Distributions										Short Term CG Distributions																																		
		18,468		0		Totals					Gross Sales Price					0					3,694,182					-201,571					0					Excess of FMV Over Adj Basis					Gains Minus Excess of FMV Over Adjusted Basis or Losses					-201,571		
		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																																		
523	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		3/9/2011	8/15/2011	354	0	371	-17			0	-17																																		
524	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		3/9/2011	9/15/2011	299	0	313	-14			0	-14																																		
525	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		3/9/2011	10/15/2011	483	0	507	-24			0	-24																																		
526	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		3/9/2011	11/15/2011	481	0	504	-23			0	-23																																		
527	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		3/9/2011	12/15/2011	409	0	324	-15			0	-15																																		
528	FHLMC GOLD A92821	5 0% 7/01/40	312941D20		3/9/2011	1/15/2012	437	0	452	-21			0	-21																																		
529	FHLMC GOLD A95160	4 0% 11/01/40	312943WW1		4/8/2011	5/15/2011	149	0	145	4			0	4																																		
530	FHLMC GOLD A95160	4 0% 11/01/40	312943WW1		4/8/2011	6/15/2011	210	0	205	5			0	5																																		
531	FHLMC GOLD A95160	4 0% 11/01/40	312943WW1		4/8/2011	11/15/2011	177	0	173	4			0	4																																		
532	FHLMC GOLD A95160	4 0% 11/01/40	312943WW1		4/8/2011	12/15/2011	261	0	255	6			0	6																																		
533	FHLMC GOLD A95160	4 0% 11/01/40	312943WW1		4/8/2011	1/15/2012	253	0	248	5			0	5																																		
534	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7		12/17/2010	2/15/2011	139	0	142	-3			0	-3																																		
535	FHLMC GOLD A95160	4 0% 11/01/40	312943WW1		4/8/2011	7/15/2011	218	0	212	6			0	6																																		
536	FHLMC GOLD A95160	4 0% 11/01/40	312943WW1		4/8/2011	8/2/2011	19,715	0	18,803	912			0	912																																		
537	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	3/25/2011	348	0	374	-26			0	-26																																		
538	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	3/25/2011	1,347	0	1,462	-115			0	-115																																		
539	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	4/25/2011	420	0	451	-31			0	-31																																		
540	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	4/25/2011	1,626	0	1,764	-138			0	-138																																		
541	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	5/25/2011	321	0	345	-24			0	-24																																		
542	FHLMC GOLD A95160	4 0% 11/01/40	312943WW1		4/8/2011	8/15/2011	239	0	233	6			0	6																																		
543	FHLMC GOLD A95160	4 0% 11/01/40	312943WW1		4/8/2011	9/15/2011	89	0	87	2			0	2																																		
544	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	5/25/2011	1,245	0	1,351	-106			0	-106																																		
545	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	2/25/2011	427	0	456	-31			0	-31																																		
546	FHLMC GOLD A95160	4 0% 11/01/40	312943WW1		4/8/2011	10/15/2011	197	0	193	4			0	4																																		
547	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	2/25/2011	1,653	0	1,793	-140			0	-140																																		
548	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	6/25/2011	424	0	456	-32			0	-32																																		
549	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	6/25/2011	1,645	0	1,785	-140			0	-140																																		
550	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	7/25/2011	320	0	344	-24			0	-24																																		
551	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	7/25/2011	1,240	0	1,346	-106			0	-106																																		
552	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	8/25/2011	322	0	346	-24			0	-24																																		
553	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	8/25/2011	1,247	0	1,353	-106			0	-106																																		
554	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	9/21/2011	41,709	0	40,656	1,053			0	1,053																																		
555	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	9/25/2011	307	0	330	-23			0	-23																																		
556	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	9/25/2011	1,189	0	1,290	-101			0	-101																																		
557	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	10/25/2011	249	0	268	-19			0	-19																																		
558	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	10/25/2011	218	0	236	-18			0	-18																																		
559	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	11/25/2011	280	0	301	-21			0	-21																																		
560	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	11/25/2011	245	0	266	-21			0	-21																																		
561	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	12/20/2011	11,155	0	10,879	276			0	276																																		
562	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	12/25/2011	235	0	253	-18			0	-18																																		
563	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	12/25/2011	206	0	223	-17			0	-17																																		
564	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/8/2010	1/25/2012	489	0	526	-37			0	-37																																		
565	FNMA POOL 888890	6 5% 10/01/37	31410GGRK1		3/23/2010	1/25/2012	10	0	11	-1			0	-1																																		
566	FNMA POOL # 888967	6 0% 12/01/37	31410GTY9		3/9/2011	4/25/2011	166	0	181	-15			0	-15																																		
567	FNMA POOL # 888967	6 0% 12/01/37	31410GTY9		3/9/2011	5/25/2011	172	0	190	-14			0	-14																																		
568	FNMA POOL # 888967	6 0% 12/01/37	31410GTY9		3/9/2011	6/25/2011	129	0	141	-12			0	-12																																		
569	FNMA POOL # 888967	6 0% 12/01/37	31410GTY9		3/9/2011	7/25/2011	171	0	186	-15			0	-15																																		
570	FNMA POOL # 888967	6 0% 12/01/37	31410GTY9		3/9/2011	8/25/2011	131	0	143	-12			0	-12																																		
571	FNMA POOL # 888967	6 0% 12/01/37	31410GTY9		3/9/2011	9/25/2011	144	0	157	-13			0	-13																																		
572	FNMA POOL # 888967	6 0% 12/01/37	31410GTY9		3/9/2011	10/25/2011	182	0	199	-17			0	-17																																		
573	FNMA POOL # 888967	6 0% 12/01/37	31410GTY9		3/9/2011	11/25/2011	174	0	190	-16			0	-16																																		
574	FNMA POOL # 888967	6 0% 12/01/37	31410GTY9		3/9/2011	12/25/2011	175	0	190	-15			0	-15																																		
575	FNMA POOL # 888967	6 0% 12/01/37	31410GTY9		3/9/2011	1/25/2012	144	0	157	-13			0	-13																																		
576	FNMA POOL # 889668	6 0% 6/01/38	31410KMR2		1/1/2011	4/25/2011	92	0	92	0			0	0																																		
577	FNMA POOL # 889668	6 0% 6/01/38	31410KMR2		3/9/2011	5/25/2011	138	0	151	-13			0	-13																																		
578	FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4		2/4/2011	1/25/2011	304	0	310	-6			0	-6																																		
579	FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4		2/4/2011	12/25/2011	314	0	321	-7			0	-7																																		
580	FNMA POOL # AC8596	4 0% 1/01/25	31417VRS4		2/4/2011	1/25/2012	264	0	270	-6			0	-6																																		

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														18,468	
														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		
581	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011	7/25/2011	44	0	45	-1			0	-1		
582	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011	8/25/2011	45	0	46	-1			0	-1		
583	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011	9/25/2011	61	0	63	-2			0	-2		
584	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011	10/25/2011	71	0	74	-3			0	-3		
585	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011	11/25/2011	71	0	73	-2			0	-2		
586	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011	12/25/2011	80	0	83	-3			0	-3		
587	FNMA POOL # MA0708 4 5% 3/01/41	31417YEE1		5/19/2011	1/25/2012	338	0	350	-12			0	-12		
588	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	2/25/2011	1,326	0	1,414	-88			0	-88		
589	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	3/25/2011	1,407	0	1,501	-94			0	-94		
590	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	4/25/2011	1,285	0	1,371	-86			0	-86		
591	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	5/25/2011	1,291	0	1,377	-86			0	-86		
592	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	6/25/2011	1,120	0	1,195	-75			0	-75		
593	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	7/25/2011	1,174	0	1,252	-78			0	-78		
594	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	8/25/2011	942	0	1,005	-63			0	-63		
595	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	9/21/2011	30,029	0	29,133	896			0	896		
596	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	9/25/2011	1,397	0	1,490	-93			0	-93		
597	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	10/25/2011	451	0	481	-30			0	-30		
598	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	11/25/2011	494	0	527	-33			0	-33		
599	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	12/25/2011	369	0	393	-24			0	-24		
600	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	1/25/2012	458	0	489	-31			0	-31		
601	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	2/25/2011	461	0	474	-13			0	-13		
602	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	3/25/2011	467	0	480	-13			0	-13		
603	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	4/25/2011	515	0	530	-15			0	-15		
604	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	5/25/2011	164	0	168	-4			0	-4		
605	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	6/25/2011	167	0	172	-5			0	-5		
606	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	7/25/2011	378	0	389	-11			0	-11		
607	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	8/25/2011	644	0	662	-18			0	-18		
608	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	9/25/2011	1,038	0	1,068	-30			0	-30		
609	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	10/25/2011	638	0	656	-18			0	-18		
610	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	3/15/2011	143	0	145	-2			0	-2		
611	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	4/15/2011	85	0	87	-2			0	-2		
612	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	5/15/2011	189	0	193	-4			0	-4		
613	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	6/15/2011	109	0	111	-2			0	-2		
614	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2011	264	0	269	-5			0	-5		
615	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	8/15/2011	245	0	250	-5			0	-5		
616	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	9/15/2011	189	0	192	-3			0	-3		
617	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	10/15/2011	141	0	143	-2			0	-2		
618	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	10/15/2011	35	0	37	-2			0	-2		
619	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	11/15/2011	316	0	322	-6			0	-6		
620	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	11/15/2011	79	0	84	-5			0	-5		
621	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	12/15/2011	118	0	121	-3			0	-3		
622	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	12/15/2011	30	0	32	-2			0	-2		
623	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	1/15/2012	137	0	139	-2			0	-2		
624	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	1/15/2012	34	0	36	-2			0	-2		
625	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	11/15/2011	205	0	218	-13			0	-13		
626	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	12/15/2011	532	0	567	-35			0	-35		
627	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	1/15/2012	1,060	0	1,131	-71			0	-71		
628	FHLMC POOL Q04584 4 5% 1/01/41	3132GKXK3		11/7/2011	1/15/2012	51	0	54	-3			0	-3		
629	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/29/2010	2/25/2011	194	0	213	-19			0	-19		
630	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/29/2010	3/25/2011	145	0	160	-15			0	-15		
631	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/29/2010	4/25/2011	232	0	256	-24			0	-24		
632	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/29/2010	5/25/2011	197	0	217	-20			0	-20		
633	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/29/2010	6/25/2011	221	0	243	-22			0	-22		
634	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/29/2010	7/25/2011	273	0	300	-27			0	-27		
635	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/29/2010	8/25/2011	115	0	127	-12			0	-12		
636	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/29/2010	9/25/2011	142	0	157	-15			0	-15		
637	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/29/2010	10/25/2011	154	0	170	-16			0	-16		
638	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/29/2010	11/25/2011	196	0	216	-20			0	-20		

		Long Term CG Distributions		Short Term CG Distributions		Amount									
		18,468		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	
639	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		12/29/2010	12/25/2011		190	0	209	-19			0		-19
640	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		12/29/2010	1/25/2012		229	0	251	-22			0		-22
641	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	5/15/2011		277	0	294	-17			0		-17
642	FHLMC GOLD C91186 5.0% 6/01/28	3128BP7J79		3/9/2011	4/15/2011		72	0	76	-4			0		-4
643	FHLMC GOLD C91186 5.0% 6/01/28	3128BP7J79		3/9/2011	5/15/2011		132	0	138	-6			0		-6
644	FHLMC GOLD C91186 5.0% 6/01/28	3128BP7J79		3/9/2011	6/15/2011		41	0	43	-2			0		-2
645	FHLMC GOLD C91186 5.0% 6/01/28	3128BP7J79		3/9/2011	7/15/2011		100	0	105	-5			0		-5
646	FHLMC GOLD C91186 5.0% 6/01/28	3128BP7J79		3/9/2011	8/15/2011		78	0	81	-3			0		-3
647	FHLMC GOLD C91186 5.0% 6/01/28	3128BP7J79		3/9/2011	9/15/2011		126	0	131	-5			0		-5
648	FHLMC GOLD C91186 5.0% 6/01/28	3128BP7J79		3/9/2011	10/15/2011		141	0	148	-7			0		-7
649	FHLMC GOLD C91186 5.0% 6/01/28	3128BP7J79		3/9/2011	11/15/2011		217	0	227	-10			0		-10
650	FHLMC GOLD C91186 5.0% 6/01/28	3128BP7J79		3/9/2011	12/15/2011		158	0	165	-7			0		-7
651	FHLMC GOLD C91186 5.0% 6/01/28	3128BP7J79		3/9/2011	1/15/2012		152	0	159	-7			0		-7
652	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		3/9/2011	4/15/2011		197	0	206	-9			0		-9
653	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		3/9/2011	5/15/2011		283	0	295	-12			0		-12
654	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		3/9/2011	6/15/2011		80	0	84	-4			0		-4
655	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		3/9/2011	7/15/2011		139	0	145	-6			0		-6
656	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		3/9/2011	8/15/2011		148	0	155	-7			0		-7
657	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		3/9/2011	9/15/2011		148	0	154	-6			0		-6
658	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		3/9/2011	10/15/2011		158	0	165	-7			0		-7
659	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		3/9/2011	11/15/2011		241	0	252	-11			0		-11
660	FHLMC GOLD C91194 5.0% 7/01/28	3128P7KF9		3/9/2011	12/15/2011		75	0	78	-3			0		-3
661	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	8/15/2011		400	0	427	-27			0		-27
662	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	9/15/2011		391	0	418	-27			0		-27
663	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	10/15/2011		553	0	592	-39			0		-39
664	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	11/15/2011		496	0	531	-35			0		-35
665	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	12/15/2011		533	0	570	-37			0		-37
666	FHLMC GOLD G06222 4.0% 1/01/41	3128MBG73		4/8/2011	7/15/2011		184	0	179	5			0		5
667	FHLMC GOLD G06222 4.0% 1/01/41	3128MBG73		4/8/2011	8/15/2011		57	0	56	1			0		1
668	FHLMC GOLD G06222 4.0% 1/01/41	3128MBG73		4/8/2011	9/15/2011		252	0	246	6			0		6
669	FHLMC GOLD G06222 4.0% 1/01/41	3128MBG73		4/8/2011	10/15/2011		566	0	550	16			0		16
670	FHLMC GOLD G06222 4.0% 1/01/41	3128MBG73		4/8/2011	11/15/2011		1,027	0	1,003	24			0		24
671	FHLMC GOLD G06222 4.0% 1/01/41	3128MBG73		4/8/2011	12/15/2011		970	0	948	22			0		22
672	FHLMC GOLD G06222 4.0% 1/01/41	3128MBG73		4/8/2011	1/15/2012		363	0	355	8			0		8
673	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	2/15/2011		453	0	480	-27			0		-27
674	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	3/15/2011		340	0	360	-20			0		-20
675	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	4/15/2011		399	0	423	-24			0		-24
676	FHLMC GOLD G12633 5.0% 4/01/22	3128MBEE3		4/14/2010	4/18/2011		10,606	0	10,559	47			0		47

110,829

[illegible]

Part

	0	0	0	Expense Account	Explanation
1	NONE	NONE	NONE		
2	N/A	N/A	N/A		
3	NONE	NONE	NONE		
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	2,000
2 First quarter estimated tax payment	5/10/2011	2	2,000
3 Second quarter estimated tax payment	6/9/2011	3	2,000
4 Third quarter estimated tax payment		4	
5 Fourth quarter estimated tax payment		5	
6 Other payments		6	
7 Total		7	6,000

PEGGY N & ROGER G GERRY CHARITABLE TRUST

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST		CASH	0	2,253.74	2,253.74
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	G47791101	INGERSOLL-RAND PLC	3,200.00	97,504.00	113,791.68
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	00206RAX0	AT&T INC 4.45%	15,000.00	16,476.90	15,652.70
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	9158106	AIR PRODS & CHEMS INC	1,200.00	102,228.00	96,647.52
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	009711101	AKAMAI TECHNOLOGIES INC	2,000.00	64,560.00	38,147.60
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	18490102	ALLERGAN INC	700	61,418.00	42,577.08
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	02005MAE2	ALLYA 2010-3 A4 1.55%	15,000.00	15,184.05	14,994.64
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	026874CA3	AMERICAN INTL GROUP 4.25%	10,000.00	9,711.30	9,944.80
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	03063PAC6	AMCAR 2010-3 A3 1.14%	20,000.00	19,947.40	19,996.97
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	03064PAC5	AMCAR 2011-3 A3 1.17%	30,000.00	29,960.10	29,996.13
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31162100	AMGEN INC	3,000.00	192,630.00	179,960.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	37833100	APPLE INC	510	206,550.00	98,618.65
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	043151407	ARTIO INTERNATIONAL EQUITY-A	21,802.71	481,839.98	733,910.81
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	05565QBQ0	BP CAPITAL MARKETS PLC 3.2%	15,000.00	15,720.30	15,369.15
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	060505CL6	BANK OF AMERICA CORP 5.75%	30,000.00	27,861.90	30,521.40
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	06739FGE2	BARCLAYS BANK PLC 5.0%	25,000.00	25,891.50	25,692.25
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	84670702	BERKSHIRE HATHAWAY INC DEL C	3,500.00	267,050.00	206,040.30
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	09247XAC5	BLACKROCK INC 6.25%	15,000.00	17,451.15	17,210.15
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	10112RAS3	BOSTON PROPERTIES LP 4.125%	15,000.00	15,094.50	14,758.80
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	12626PAE3	CRH AMERICA INC 5.3%	15,000.00	15,579.60	16,006.65
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	13063ATD0	CALIFORNIA ST 7.3%	25,000.00	29,786.25	24,883.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	14149Y08	CARDINAL HEALTH INC	1,800.00	73,098.00	56,152.09
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	143658300	CARNIVAL CORP	2,400.00	78,336.00	113,398.32
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	149123101	CATERPILLAR INC	2,000.00	181,200.00	114,351.20
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	166764100	CHEVRON CORPORATION	3,500.00	372,400.00	139,480.48
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	167486NN5	CHICAGO ILL 6.034%	15,000.00	15,409.65	15,000.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	171232101	CHUBB CORP	6,150.00	425,703.00	282,069.86
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	17275RAC6	CISCO SYSTEMS INC 5.5%	10,000.00	11,637.30	11,043.70
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	17275R102	CISCO SYSTEMS INC	5,600.00	101,248.00	77,952.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	17296TEM9	CITIGROUP INC 6.125%	30,000.00	32,016.90	30,377.70
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	18683K101	CLIFFS NATS RES INC	2,200.00	137,170.00	98,552.96
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	191216100	COCA - COLA CO	1,000.00	69,970.00	52,557.80
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	20030NAL5	COMCAST CORP 5.9%	20,000.00	22,891.80	21,846.60
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	21685WCJ4	RABOBANK NEDERLAND 5.25%	10,000.00	9,802.70	9,842.60
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	254687106	WALT DISNEY CO/THE	3,200.00	120,000.00	125,917.12
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	261980759	DREYFUS HIGH YIELD-I	29,455.14	183,211.00	200,000.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	26201H500	DREYFUS EMERGING MARKETS - I	20,810.99	186,547.65	269,900.99
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	30231G102	EXXON MOBIL CORP	5,000.00	423,800.00	213,475.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3128M1BF5	FHLMC GOLD G11938 4.5%	2,384.36	2,539.68	2,549.79
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3128M6AR9	FHLMC GOLD G04216 5.5%	3,512.91	3,824.26	3,749.19
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3128M6AU2	FHLMC GOLD G04219 5.5%	14,988.32	16,283.91	16,030.49
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3128M6SG4	FHLMC GOLD G04719 5.5%	8,852.59	9,627.55	9,475.03
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3128M7HN9	FHLMC GOLD G05337 5.5%	13,369.37	14,359.55	14,359.55
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3128M74X1	FHLMC GOLD G05938 5.0%	5,495.90	5,913.42	5,938.99
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3128M8G73	FHLMC GOLD G06222 4.0%	31,490.04	33,075.25	30,785.68

10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3128P7J79	FHLMC GOLD C91186	5 0%	3,037 57	3,267 39	3,174 27
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3128P7KF9	FHLMC GOLD C91194	5 0%	4,628 79	4,979 00	4,837 10
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	312929GG1	FHLMC GOLD A82899	5 5%	18,175 94	19,747 07	19,311 94
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	312938N8	FHLMC GOLD A90393	5 0%	16,418 08	17,824 45	17,762 31
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	312941D20	FHLMC GOLD A92821	5 0%	24,789 56	26,661 17	25,982 54
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	312943WV1	FHLMC GOLD A95160	4 0%	13,732 00	14,423 27	13,424 93
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	312944PM7	FHLMC GOLD A95828	4 5%	47,477 94	50,738 72	48,813 25
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3132GJSE0	FHLMC GOLD Q03517	4 5%	48,940 72	51,877 65	52,183 05
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3132GKXM3	FHLMC GOLD Q04584	4 5%	39,946 84	42,344 05	42,349 89
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3133XSAE8	FED HOME LOAN BANK	3 625%	25,000 00	26,422 00	26,299 50
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31359MSL8	FEDERAL NATL MTG AS	4 375%	20,000 00	21,225 00	21,520 78
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31371LTV1	FNMA POOL # 255364	6 0%	7,141 16	7,935 90	7,851 93
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3138AS5U2	FNMA POOL # A1758	3 5%	24,006 53	25,126 91	25,191 86
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3138AA4D4	FNMA POOL # AH3519	4 0%	29,345 48	30,854 72	28,740 97
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3138ASAW2	FNMA POOL # AH3620	3 5%	22,470 39	23,666 71	22,677 54
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3138A6K64	FNMA POOL # AH4794	5 0%	41,697 45	45,336 80	43,834 45
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3138EGGK4	FNMA POOL # AL0201	5 0%	15,936 08	17,214 95	17,118 85
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3138EGG57	FNMA POOL # AL0219	3 13% 4/	29,793 89	31,071 75	30,278 05
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3138EGT79	FNMA POOL # AL0573	3 5%	23,736 90	24,844 70	24,534 30
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31385XD95	FNMA POOL # 555528	6 0%	1,949 44	2,173 08	2,120 04
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31393DKA8	FNMA REMIC 2003-64	5 5%	9,485 89	9,656 07	9,936 48
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31398AYY2	FED NATL MTGE ASSN	3 0%	15,000 00	15,989 40	15,357 00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31403DWH8	FNMA POOL # 745948	6 5%	6,141 16	6,897 51	6,753 72
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31407JDR0	FNMA POOL # 831812	6 0%	3,630 27	4,014 13	3,958 13
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31410GRK1	FNMA POOL 888890	6 5%	21,985 48	24,693 21	23,733 33
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31410GT9Y	FNMA POOL # 888967	6 0%	10,503 00	11,763 78	11,458 12
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31410KMR2	FNMA POOL # 889668	6 0%	13,682 66	15,077 06	14,936 70
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31414CGL6	FNMA POOL # 962003	5 5%	5,496 27	6,035 78	5,866 15
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31414CRW0	FNMA POOL # 962301	4 5%	10,447 49	11,147 47	11,022 10
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31414HKV8	FNMA POOL # 966608	5 5%	11,838 41	13,000 47	12,807 69
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	3141456D0	FNMA POOL 975288	5 5%	25,700 93	28,006 82	28,122 44
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31416RRQ8	FNMA POOL # AA7694	4 5%	12,963 13	13,823 62	13,668 00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31417VRS4	FNMA POOL # AC8596	4 0%	6,236 27	6,579 08	6,376 59
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31417YYE1	FNMA POOL # MA0708	4 5%	29,444 83	31,947 05	30,420 19
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31418MGR7	FNMA POOL # AD0207	6 0%	19,166 75	21,125 98	20,448 53
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31418PTH8	FNMA POOL # AD2351	4 0%	27,840 48	29,370 87	28,645 23
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	31419GRR7	FNMA POOL # AE5895	3 32% 10	34,866 36	36,352 02	36,217 43
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	36828QHV1	GEPMC 2004-C3 A3	4 865%	2,186 38	2,190 86	2,247 02
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	36962G3H5	GENERAL ELEC CAP CRP	5 625%	25,000 00	27,669 50	25,870 50
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	38141GFD1	GOLDMAN SACHS GRP	6 75%	15,000 00	13,957 65	14,197 20
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	38259P508	GOOGLE INC - CL A	170	2,750 00	248,682 50	314,866 59
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	40429CCS9	HSBC FINANCE CORP	5 0%	30,000 00	109,803 00	101,336 73
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	428236BU6	HEWLETT-PACKARD CO	3 3%	5,000 00	30,461 70	31,378 50
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	428236T03	HEWLETT PACKARD CO		3,600 00	92,736 00	4,989 50
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	438516T06	HONEYWELL INTL INC		2,900 00	157,615 00	113,712 76
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	448814JB0	HYDRO-QUEBEC	2 0%	10,000 00	10,208 40	113,418 42
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	4521518V8	ILLINOIS ST	4 421%	15,000 00	15,000 00	9,998 10
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	458140T00	INTEL CORP		4,900 00	118,825 00	15,000 00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	459200T01	INTERNATIONAL BUSINESS MACHI		1,100 00	202,268 00	92,843 40
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	459902T02	INTERNATIONAL GAME TECHNOLOG		3,700 00	163,434 04	163,434 04
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	464287Z34	ISHARES MSCI EMERGING MKTS I		5,400 00	63,640 00	70,305 92
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	464287465	ISHARES MSCI EAFE INDEX FD		10,800 00	204,878 00	201,048 00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	464287804	ISHARES TR S & P SMALL CAP 6		27,500 00	534,924 00	791,987 52
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	46625H8V1	JP MORGAN CHASE & C	5 125%	15,000 00	1,878,250 00	1,512,863 00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST					15,814 50	15,906 85

10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	46625H100	JP MORGAN CHASE & CO	3,300.00	109,725.00	132,214.72
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	472319AA0	JEFFERIES GROUP INC 7 75%	15,000.00	15,225.00	14,940.17
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	478160104	JOHNSON & JOHNSON	3,500.00	229,530.00	181,610.63
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	478366AR8	JOHNSON CONTROLS INC 5 5%	15,000.00	16,783.50	15,838.90
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	478366107	JOHNSON CONTROLS INC	3,100.00	96,906.00	124,896.52
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	48121A670	HIGHBRIDGE DYNAMIC COMM STRA	4,656.93	79,773.28	100,478.40
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	50075NBA1	KRAFT FOODS INC 5 375%	15,000.00	17,307.75	16,561.20
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	539473AH1	LLOYDS TSB BANK PLC 6 375%	20,000.00	20,042.80	20,117.40
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	54438CPA4	LOS ANGELES CALIF CMN 6 75%	15,000.00	19,629.75	18,830.10
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	57582PWK2	MASSACHUSETTS ST 4 2%	10,000.00	11,077.10	10,017.70
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	57636Q104	MASTERCARD INC-CLASS A	450	167,769.00	112,944.92
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	585055106	MEDTRONIC INC	3,400.00	130,050.00	167,193.86
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	58933Y105	MERCK & CO INC	6,980.00	263,146.00	254,919.27
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	59156RAT5	MET LIFE GLOB FNDG 7 717%	15,000.00	18,049.25	18,048.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	594918104	MICROSOFT CORPORATION	6,100.00	158,356.00	150,021.87
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	61748AAE6	MORGAN STANLEY GLOB 4 75%	20,000.00	19,701.80	20,316.60
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	629491AA9	NYSE EURONEXT 4 8%	15,000.00	15,782.25	15,947.40
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	646139X83	NEW JERSEY ST TPK AU 7 102%	15,000.00	20,609.70	15,000.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	64972FY26	NEW YORK N Y CITY MU 6 282%	10,000.00	11,349.00	10,000.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	66987V109	NOVARTIS AG-ADR	1,900.00	108,623.00	97,869.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	674599105	OCCIDENTAL PETROLEUM CORP	750	70,275.00	72,501.52
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	6832348D3	ONTARIO (PROVINCE OF) 4 0%	15,000.00	16,560.60	14,842.50
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	68389XAC9	ORACLE CORP 5 75%	20,000.00	24,269.60	21,709.40
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	71344ABN7	PEPSICO INC 4 5%	15,000.00	16,991.85	15,391.25
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	713448108	PEPSICO INC	1,650.00	109,477.50	100,686.54
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	71645WAR2	PETROBRAS INTL FIN C 5 375%	15,000.00	15,759.00	15,285.55
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	742718109	PROCTER & GAMBLE CO	7,900.00	527,009.00	286,868.75
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	74432QB31	PRUDENTIAL FINL INC 4 75%	15,000.00	15,838.35	15,377.75
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	745177EW1	PUERTO RICO COMWLTH 3 67%	15,000.00	15,293.40	15,000.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	77531QAD0	ROGERS WIRELESS INC 6 375%	15,000.00	16,539.45	16,762.50
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	779376102	ROVI CORP	1,500.00	36,870.00	99,117.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	78010XAC5	ROYAL BANK OF SCOTLA 4 875%	20,000.00	19,123.60	20,165.50
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	78467Y107	SPDR S&P MIDCAP 400 ETF TRUS	13,500.00	2,153,115.00	1,696,309.66
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	806857108	SCHLUMBERGER LTD	500	34,155.00	46,917.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	825252406	STIT-TREASURY PORTFOLIO-INVE	64,111.66	64,111.66	64,111.66
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	825252406	STIT-TREASURY PORTFOLIO-INVE	697,344.82	697,344.82	697,344.82
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	828807CD7	SIMON PROPERTY GROUP 5 65%	15,000.00	17,190.90	14,943.15
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	845467109	SOUTHWESTERN ENERGY CO	2,300.00	73,462.00	89,814.77
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	86271F768	DREYFUS PRE STRAT INTER ST-I	14,273.22	173,847.82	200,000.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	87236YAB4	TD AMERITRADE HLDG CO 4 15%	15,000.00	15,853.35	14,969.70
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	87612E106	TARGET CORP	1,400.00	71,708.00	86,520.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	87938WAJ2	TELEFONICA EMISIONES 4 949%	20,000.00	19,894.80	21,125.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	883556BA9	THERMO FISHER SCIENTI 2 25%	10,000.00	10,194.70	10,054.95
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	88579Y101	3M CO	3,456.00	282,458.88	195,723.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	887317AJ4	TIME WARNER INC 3 15%	15,000.00	15,601.80	15,271.05
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	88732JAX6	TIME WARNER CABLE IN 4 125%	20,000.00	20,538.00	19,688.45
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	9A9994525	BERENS CAPITAL FUND LTD	10,000.00	1,425,951.47	1,000,000.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	989992154	36 MAIN STREET	1	760,000.00	350,000.00
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	902118BN7	TYCO INTL FIN 3 375%	20,000.00	20,930.60	19,935.20
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	902973304	US BANCORP	3,300.00	89,265.00	88,933.02
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912810PS1	US TREAS-CPI INFLAT 2 375%	28,071.00	36,253.14	29,517.42
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828BR0	US TREASURY NOTE 4 25%	95,000.00	102,028.10	102,411.06
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828FF2	US TREASURY NOTE 5 125%	60,000.00	71,395.20	67,349.66
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828GD6	US INFL IX BD 2 375%	28,071.00	32,584.26	30,375.59
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828JE1	US TREASURY INFL IN 1 375%	21,001.40	23,777.58	21,170.60

10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828MF4	US TREAS INFL INDX	1.375%	20,942.40	23,844.81	21,549.96
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828NP1	U S TREASURY NOTE	1.75%	25,000.00	26,093.75	25,097.66
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828PQ7	U S TREASURY NOTE	1.0%	15,000.00	15,221.55	14,981.50
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828PS3	U S TREASURY NOTE	2.0%	10,000.00	10,550.00	9,984.02
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828PZ7	U S TREASURY NOTE	1.25%	60,000.00	61,270.20	60,237.05
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828QC7	UNITED STATES T-NOTE	1.25%	20,000.00	20,432.80	20,068.75
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828QH6	UNITED STATES T-NOTE	1.25%	10,000.00	10,205.50	9,953.55
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828QM5	UNITED STATES T-NOTE	1.0%	25,000.00	25,414.00	25,083.87
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828QR4	UNITED STATES T-NOTE	1.5%	5,000.00	5,170.70	4,999.62
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828QS2	UNITED STATES TREAS	0.75%	15,000.00	15,162.90	15,033.42
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828QU7	UNITED STATES T-NOTE	0.63%	20,000.00	20,154.60	20,088.28
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828QV5	UNITED STATES TIPS	0.625%	10,046.70	10,747.66	10,448.42
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828QX1	UNITED STATES T-NOTE	1.5%	35,000.00	36,184.05	35,832.73
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828QY9	UNITED STATES T-NOTE	2.25%	35,000.00	37,225.65	36,536.86
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828RC6	UNITED STATES T-NOTE	2.125%	5,000.00	5,128.15	4,941.82
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	912828RU6	US TREASURY NOTE	0.875%	115,000.00	115,350.75	114,609.17
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	92343VAL8	VERIZON COMMUNICATIONS	5.5%	20,000.00	23,316.20	21,202.60
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	92936JAZ7	WFRBS 2011-C5 A2	2.684%	25,000.00	25,403.25	25,249.73
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	98158KAC3	WOART 2011-A A3	1.11%	10,000.00	10,029.90	9,999.70
10584673680	PEGGY N & ROGER G GERRY CHARITABLE TRUST	988498101	YUM! BRANDS INC		2,300.00	135,723.00	75,661.95
TOTAL 10584673680						18,011,325.59	15,650,461.93

PEGGY N & ROGER G GERRY CHARITABLE TRUST

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	G2554F113	COVIDIEN PLC	520	23,405.20	27,256.26
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	G7945M107	SEAGATE TECHNOLOGY	880	14,432.00	13,960.05
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	G9319H102	VALIDUS HOLDINGS LTD	730	22,995.00	22,150.10
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	00206R102	AT&T INC	850	25,704.00	25,229.60
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	9158106	AIR PRODS & CHEMS INC	330	28,112.70	29,821.58
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	32654105	ANALOG DEVICES INC	690	24,688.20	25,724.58
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	35710409	ANNALY CAPITAL MANAGEMENT IN	1,510.00	24,099.60	26,588.80
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	37411808	APACHE CORP CONV PFD	470	25,511.60	31,421.47
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	110122108	BRISTOL-MYERS SQUIBB CO	640	22,553.60	21,938.11
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	143658300	CARNIVAL CORP	670	21,868.80	25,552.51
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	149123101	CATERPILLAR INC	366	33,159.60	36,413.12
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	151891107	CENTERPOINT ENERGY INC	1,880.00	37,769.20	31,990.94
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	166764100	CHEVRON CORPORATION	335	35,644.00	34,374.91
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	172967416	CITIGROUP INC PFD	356	28,836.00	45,375.68
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	191216100	COCA - COLA CO	560	39,183.20	36,941.92
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	253868103	DIGITAL REALTY TRUST INC	470	31,334.90	26,441.89
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	263534109	DU PONT (E I) DE NEMOURS	570	26,094.60	30,144.76
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	26441C105	DUKE ENERGY CORP	1,700.00	37,400.00	31,116.00
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	278058102	EATON CORP	712	30,993.36	37,372.83
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	30161N101	EXELON CORP	680	29,491.60	28,591.28

10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	369604103	GENERAL ELECTRIC COMPANY	1,930.00	34,566.30	38,743.54
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	372460105	GENUINE PARTS CO	570	34,884.00	29,765.46
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	437076102	HOME DEPOT INC	880	36,995.20	32,838.76
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	438516106	HONEYWELL INTL INC	660	35,871.00	38,021.51
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	461318100	INVESCO MORTGAGE CAPITAL	1,430.00	20,091.50	23,869.28
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	487936108	KELLOGG CO	540	27,307.80	29,519.96
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	494368103	KIMBERLY CLARK CORP	490	36,044.40	31,595.60
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	494468109	KIMCO REALTY CORP	1,810.00	29,394.40	31,956.92
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	494568101	KINDER MORGAN INC	1,030.00	33,135.10	30,854.19
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	50075N104	KRAFT FOODS INC CL A	1,070.00	39,975.20	34,378.68
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	539830109	LOCKHEED MARTIN CORP	380	30,742.00	30,030.44
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	544147101	LORILLARD INC	224	25,536.00	24,628.67
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	577081102	MATTEL INC	1,050.00	29,148.00	26,667.90
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	58933Y105	MERCK & CO INC	940	35,438.00	33,109.04
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	595017104	MICROCHIP TECHNOLOGY INC	740	27,106.20	27,659.94
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	636274300	NATIONAL GRID PLC-SP ADR	770	37,329.60	36,883.74
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	65339F309	NEXTERA ENERGY INC CONV PFD	710	35,933.10	36,358.78
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	693475105	PNC FINANCIAL SERVICES GROUP	590	34,025.30	26,813.20
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	693506107	P P G INDUSTRIES INC	360	30,056.40	32,295.96
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	69351T114	P P L CORPORATION CONV PFD	380	21,010.20	20,465.13
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	717081103	PFIZER INC	1,760.00	38,086.40	34,667.88
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	718172109	PHILIP MORRIS INTERNAT-W/I	400	31,392.00	24,960.60
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	742718109	PROCTER & GAMBLE CO	560	37,357.60	35,522.98
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	780259206	ROYAL DUTCH SHELL PLC-ADR	430	31,428.70	31,037.24
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	842587107	SOUTHERN CO	690	31,940.10	26,371.23
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	847560109	SPECTRA ENERGY CORP-W/I	960	29,520.00	25,572.55
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	911312106	UNITED PARCEL SERVICE CL B	420	30,739.80	30,735.16
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	92343V104	VERIZON COMMUNICATIONS INC	1,000.00	40,120.00	36,355.18
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	988498101	YUM! BRANDS INC	490	28,914.90	25,013.42
10570528300	PEGGY N & ROGER G GERRY CHARITABLE TRUST	991061052	CRA (BNY MELLON, N A , MEMBE	5,854.72	5,854.72	5,854.72

TOTAL 10570528300

1,503,221.08 1,480,954.05

TOTAL

\$ 19,514,546.67 \$ 17,131,415.98

Attachment to Form 990-PF

Part V-III, Column (b)

Title and average hours per week devoted to position.

As trustee, BNY MELLON 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 hourly basis but are calculated upon factors such as the market value of the account and in accordance with our agreement with the client.

PEGGY N & ROGER G GERRY CHARITABLE TRUST

13-6753033 Page 1 of 3

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

Recipient(s) paid during the year

Name

ROSLYN LANDMARK SOCIETY

Street

ROSLYN

City

NY

State

NY

Zip Code

11576

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

725,238

Name

SOUTHHOLD HISTORICAL SOCIETY

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

4,000

Name

SUFFOLK COUNTY ARCHEOLOGICAL ASSOCIATION

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

10,000

Name

OYSTER BAY RAILROAD MUSEUM

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

20,000

Name

SOCIETY FOR PRESERVATION OF LONG ISLAND ANTIQUITIES

Street

1 BELMONT ROAD

City

WEST HARWICH

State

MA

Zip Code

02671

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

75,000

Name

KING MANOR MUSEUM

Street

90-04 161ST STREET, SUITE 704

City

JAMAICA

State

NY

Zip Code

11432

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

5,000

PEGGY N & ROGER G GERRY CHARITABLE TRUST

13-6753033 Page 2 of 3

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

Recipient(s) paid during the year

Name

THE CAUMSETT FOUNDATION, INC

Street

71 WHITE HILL ROAD

City

COLD SPRING HARBOR

State

NY

Zip Code

11724

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

50,000

Name

THE RHODEBECK CHARITABLE TRUST

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

50,000

Name

PRESERVATION LEAGUE OF NYS

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

50,000

Name

AMERICAN FRIENDS

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

50,000

Name

NORTH SHORE LAND ALLIANCE

Street

151 POST ROAD

City

WESTBURY

State

NY

Zip Code

11568

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

10,000

Name

FRIENDS OF ROCK HALL

Street

City

State

Zip Code

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

OPERATIONAL

Amount

25,000

PEGGY N & ROGER G GERRY CHARITABLE TRUST

13-6753033 Page 3 of 3

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

Name

BROOKLYN BOTANICAL GARDEN

Street

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

Name

BROOKLYN HISTORICAL SOCIETY

Street

City	State	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution OPERATIONAL			Amount 25,000

Name

WILDERSTEIN HISTORIC SITE

Street

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

Name

MERCHANT'S HOUSE MUSEUM

Street

City	State	Zip Code	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution OPERATIONAL			Amount 25,000

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