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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

POSTMARK DATE NOV 07 2012
ENVELOPE

Name of foundation
LAVINO EDWIN M - U/D FOUNDATION

A Employer identification number
23-2032639

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)
(215) 553-1825

City or town, state and ZIP code
Pittsburgh PA 15230-0185

C If exemption application is pending, check here ▶ ☐

G 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) ▶ $ 18,693,378

J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis )

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

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**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 | 448,467 | 448,926 | | |
| | 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 | 410,771 | | | |
| | b Gross sales price for all assets on line 6a 8,072,858 | | | | |
| | 7 Capital gain net income (from Part IV, line 2) | | 410,771 | | |
| | 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) | 0 | 0 | 0 | |
| | 12 **Total.** Add lines 1 through 11 | 859,238 | 859,697 | 0 | |
| Operating and Administrative Expenses | 13 Compensation of officers, directors, trustees, etc | 86,350 | 51,810 | | 34,540 |
| | 14 Other employee salaries and wages | | | | |
| | 15 Pension plans, employee benefits | | | | |
| | 16 a Legal fees (attach schedule) | 3,591 | 0 | 0 | 3,591 |
| | b Accounting fees (attach schedule) | 0 | 0 | 0 | 0 |
| | c Other professional fees (attach schedule) | 0 | 0 | 0 | 0 |
| | 17 Interest | | | | |
| | 18 Taxes (attach schedule) (see instructions) | 13,828 | 8,605 | 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) | 92,539 | 5,039 | 0 | 0 |
| | 24 **Total operating and administrative expenses.** Add lines 13 through 23 | 196,308 | 65,454 | 0 | 38,131 |
| | 25 Contributions, gifts, grants paid | 886,170 | | | 886,170 |
| | 26 **Total expenses and disbursements** Add lines 24 and 25 | 1,082,478 | 65,454 | 0 | 924,301 |
| | 27 Subtract line 26 from line 12 | | | | |
| | a **Excess of revenue over expenses and disbursements** | -223,240 | | | |
| | b **Net investment income** (if negative, enter -0-) | | 794,243 | | |
| | c **Adjusted net income** (if negative, enter -0-) | | | 0 | |

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Form **990-PF** (2011)

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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 (a) Book Value | End of year (b) Book Value | End of year (c) Fair Market Value |
|---|---|---|---|---|
| Assets | 1 Cash—non-interest-bearing | -41 | 0 | |
| | 2 Savings and temporary cash investments | 828,419 | 249,611 | 249,611 |
| | 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 | 0 | 0 |
| | b Investments—corporate stock (attach schedule) | 0 | 0 | 0 |
| | c Investments—corporate bonds (attach schedule) | 0 | 0 | 0 |
| | 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) | 16,212,216 | 16,617,236 | 18,443,767 |
| | 14 Land, buildings, and equipment basis ▶ 0 | | | |
| | Less accumulated depreciation (attach schedule) ▶ 0 | 0 | 0 | 0 |
| | 15 Other assets (describe ▶ ) | 0 | 0 | 0 |
| | 16 **Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I) | 17,040,594 | 16,866,847 | 18,693,378 |
| Liabilities | 17 Accounts payable and accrued expenses | 0 | 0 | |
| | 18 Grants payable | | | |
| | 19 Deferred revenue | 0 | 0 | |
| | 20 Loans from officers, directors, trustees, and other disqualified persons | 0 | 0 | |
| | 21 Mortgages and other notes payable (attach schedule) | 0 | 0 | |
| | 22 Other liabilities (describe ▶ ) | 0 | 0 | |
| | 23 **Total liabilities** (add lines 17 through 22) | 0 | 0 | |
| Net Assets or Fund Balances | **Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31** | | | |
| | 24 Unrestricted | | | |
| | 25 Temporarily restricted | | | |
| | 26 Permanently restricted | | | |
| | **Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.** | | | |
| | 27 Capital stock, trust principal, or current funds | 17,040,594 | 16,866,847 | |
| | 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) | 17,040,594 | 16,866,847 | |
| | 31 **Total liabilities and net assets/fund balances** (see instructions) | 17,040,594 | 16,866,847 | |

## 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 | 17,040,594 |
| 2 | Enter amount from Part I, line 27a | 2 | -223,240 |
| 3 | Other increases not included in line 2 (itemize) ▶ See Attached Statement | 3 | 265,755 |
| 4 | Add lines 1, 2, and 3 | 4 | 17,083,109 |
| 5 | Decreases not included in line 2 (itemize) ▶ See Attached Statement | 5 | 216,262 |
| 6 | Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30 | 6 | 16,866,847 |

**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 |

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

| | (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 | 410,771 |
| 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 | 1,009,051 | 19,388,448 | 0 052044 |
| 2009 | 1,006,539 | 16,720,514 | 0 060198 |
| 2008 | 1,069,566 | 21,063,631 | 0 050778 |
| 2007 | 1,255,269 | 24,975,786 | 0 050259 |
| 2006 | 998,910 | 23,403,633 | 0 042682 |

| | | | |
|---|---|---|---|
| 2 | Total of line 1, column (d) | 2 | 0 255961 |
| 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 051192 |
| 4 | Enter the net value of noncharitable-use assets for 2011 from Part X, line 5 | 4 | 19,782,083 |
| 5 | Multiply line 4 by line 3 | 5 | 1,012,684 |
| 6 | Enter 1% of net investment income (1% of Part I, line 27b) | 6 | 7,942 |
| 7 | Add lines 5 and 6 | 7 | 1,020,626 |
| 8 | Enter qualifying distributions from Part XII, line 4 | 8 | 924,301 |

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

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

| | | | |
|---|---|---|---|
| 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 | 15,885 |
| 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 | 15,885 |
| 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 | 15,885 |
| 6 | Credits/Payments | | |
| a | 2011 estimated tax payments and 2010 overpayment credited to 2011 — 6a: 6,041 | | |
| b | Exempt foreign organizations—tax withheld at source — 6b: | | |
| c | Tax paid with application for extension of time to file (Form 8868) — 6c: 10,554 | | |
| d | Backup withholding erroneously withheld — 6d: | | |
| 7 | Total credits and payments Add lines 6a through 6d | 7 | 16,595 |
| 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 | 710 |
| 11 | Enter the amount of line 10 to be **Credited to 2012 estimated tax** ▶ 710 **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? | 1a | | 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)? | 1b | | X |
| | *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* | 1c | | X |
| c | Did the foundation file **Form 1120-POL** for this year? | | | |
| 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* | 2 | | 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* | 3 | | X |
| 4 a | Did the foundation have unrelated business gross income of $1,000 or more during the year? | 4a | | X |
| b | If "Yes," has it filed a tax return on **Form 990-T** for this year? | 4b | 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* | 5 | | 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? | 6 | 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* | 7 | X | |
| 8 a | Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ PA | | | |
| b | If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation* | 8b | 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* | 9 | | X |
| 10 | Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses* | 10 | | X |

**Part VII-A Statements Regarding Activities** *(continued)*

| | | | | |
|---|---|---|---|---|
| 11 | At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions) | 11 | | X |
| 12 | Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions) | 12 | | X |
| 13 | Did the foundation comply with the public inspection requirements for its annual returns and exemption application? | 13 | X | |

Website address ▶ N/A

14 The books are in care of ▶ BNY MELLON, N A Telephone no ▶ (215) 553-1825

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

| | | | Yes | No |
|---|---|---|---|---|
| 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? | 16 | | X |

See the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes," enter the name of the foreign country ▶

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

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

| | | | | Yes | No |
|---|---|---|---|---|---|
| 1a | During the year did the foundation (either directly or indirectly) | | | | |
| | (1) Engage in the sale or exchange, or leasing of property with a disqualified person? | ☐ Yes | ☒ No | | |
| | (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? | ☐ Yes | ☒ No | | |
| | (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? | ☐ Yes | ☒ No | | |
| | (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? | ☒ Yes | ☐ No | | |
| | (5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? | ☐ Yes | ☒ No | | |
| | (6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days ) | ☐ Yes | ☒ No | | |
| b | If any answer is "Yes" to 1a(1)–(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐ | | | | |
| | | | 1b | | X |
| c | Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011? | | 1c | | X |
| 2 | Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)) | | | | |
| a | At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? | ☐ Yes | ☒ No | | |
| | If "Yes," list the years ▶ 20_____, 20_____, 20_____, 20_____ | | | | |
| b | Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions ) | | 2b | N/A | |
| c | If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20_____, 20_____, 20_____, 20_____ | | | | |
| 3a | Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? | ☐ Yes | ☒ No | | |
| b | If "Yes," did it have excess business holdings in 2011 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969, **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011 )* | | 3b | N/A | |
| 4a | Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes? | | 4a | | X |
| b | Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011? | | 4b | | X |

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

| | | | | |
|---|---|---|---|---|
| 5a | During the year did the foundation pay or incur any amount to | | | |
| | (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? | ☐ Yes | ☒ No | |
| | (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? | ☐ Yes | ☒ No | |
| | (3) Provide a grant to an individual for travel, study, or other similar purposes? | ☐ Yes | ☒ No | |
| | (4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) | ☐ Yes | ☒ No | |
| | (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? | ☐ Yes | ☒ No | |
| b | If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)? | | | 5b N/A |
| | Organizations relying on a current notice regarding disaster assistance check here ▶ ☐ | | | |
| c | If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A | ☐ Yes | ☐ No | |
| | *If "Yes," attach the statement required by Regulations section 53 4945–5(d)* | | | |
| 6a | Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? | ☐ Yes | ☒ No | |
| b | Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? *If "Yes" to 6b, file Form 8870* | | | 6b X |
| 7a | At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? | ☐ Yes | ☒ No | |
| b | If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? | | | 7b N/A |

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

**1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

| (a) Name and address | (b) Title and average hours per week devoted to position | (c) Compensation (If not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account other allowances |
|---|---|---|---|---|
| BNY Mellon, N A<br>P O Box 185 Pittsburgh PA 15230-0185 | TRUSTEE<br>SEE ATTACHED | 98,356 | 0 | 0 |
| BNY Mellon, N A<br>P O Box 185 Pittsburgh PA 15230-0185 | FEE<br>REIMBURSEMENT | -29,142 | 0 | 0 |
| Edward J Lavino<br>79 North Beach Road Hobe Sound FL 33455 | 00 | 8,568 | 0 | 0 |
| Stuart Bell<br>180 Courtright St, Ste 100 Wilkes Barre PA 187 | 00 | 8,568 | 0 | 0 |

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

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

**Total** number of other employees paid over $50,000 ▶ NONE

**Part VIII** **Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors** *(continued)*

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE."

| (a) Name and address of each person paid more than $50 000 | (b) Type of service | (c) Compensation |
|---|---|---|
| NONE | | 0 |
| | | 0 |
| | | 0 |
| | | 0 |
| | | 0 |
| Total number of others receiving over $50,000 for professional services ▶ | | NONE |

**Part IX-A** **Summary of Direct Charitable Activities**

| List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc | Expenses |
|---|---|
| 1 NONE | |
| 2 | |
| 3 | |
| 4 | |

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

| Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2 | Amount |
|---|---|
| 1 NONE | |
| 2 | |
| All other program-related investments See instructions<br>3 NONE | 0 |
| Total. Add lines 1 through 3 ▶ | NONE |

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

| | | | | |
|---|---|---|---|---|
| 1 | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes | | | |
| a | Average monthly fair market value of securities | | 1a | 19,834,345 |
| b | Average of monthly cash balances | | 1b | 248,988 |
| c | Fair market value of all other assets (see instructions) | | 1c | |
| d | **Total** (add lines 1a, b, and c) | | 1d | 20,083,333 |
| 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 | 20,083,333 |
| 4 | Cash deemed held for charitable activities Enter 1 ½ % of line 3 (for greater amount, see instructions) | | 4 | 301,250 |
| 5 | **Net value of noncharitable-use assets** Subtract line 4 from line 3 Enter here and on Part V, line 4 | | 5 | 19,782,083 |
| 6 | **Minimum investment return** Enter 5% of line 5 | | 6 | 989,104 |

**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 | 989,104 |
| 2a | Tax on investment income for 2011 from Part VI, line 5 | 2a | 15,885 | | | |
| b | Income tax for 2011 (This does not include the tax from Part VI ) | 2b | 0 | | | |
| c | Add lines 2a and 2b | | | | 2c | 15,885 |
| 3 | Distributable amount before adjustments Subtract line 2c from line 1 | | | | 3 | 973,219 |
| 4 | Recoveries of amounts treated as qualifying distributions | | | | 4 | |
| 5 | Add lines 3 and 4 | | | | 5 | 973,219 |
| 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 | 973,219 |

**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 | 924,301 |
| 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 | 924,301 |
| 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 | 924,301 |

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

**Part XIII Undistributed Income** (see instructions)

| | (a) Corpus | (b) Years prior to 2010 | (c) 2010 | (d) 2011 |
|---|---|---|---|---|
| 1 Distributable amount for 2011 from Part XI, line 7 | | | | 973,219 |
| 2 Undistributed income, if any, as of the end of 2011 | | | | |
| a Enter amount for 2010 only | | | 0 | |
| b Total for prior years 20 ____, 20 ____, 20 ____ | | 0 | | |
| 3 Excess distributions carryover, if any, to 2011 | | | | |
| a From 2006 0 | | | | |
| b From 2007 0 | | | | |
| c From 2008 0 | | | | |
| d From 2009 78,626 | | | | |
| e From 2010 48,161 | | | | |
| f Total of lines 3a through e | 126,787 | | | |
| 4 Qualifying distributions for 2011 from Part XII, line 4 ▶ $ 924,301 | | | | |
| 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 | | | | 924,301 |
| e Remaining amount distributed out of corpus | 0 | | | |
| 5 Excess distributions carryover applied to 2011 *(If an amount appears in column (d), the same amount must be shown in column (a) )* | 48,918 | | | 48,918 |
| 6 **Enter the net total of each column as indicated below:** | | | | |
| a Corpus Add lines 3f, 4c, and 4e Subtract line 5 | 77,869 | | | |
| b Prior years' undistributed income Subtract line 4b from line 2b | | 0 | | |
| c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed | | | | |
| d Subtract line 6c from line 6b Taxable amount—see instructions | | 0 | | |
| e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions | | | 0 | |
| f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012 | | | | 0 |
| 7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions) | | | | |
| 8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions) | 0 | | | |
| 9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a | 77,869 | | | |
| 10 Analysis of line 9 | | | | |
| a Excess from 2007 0 | | | | |
| b Excess from 2008 0 | | | | |
| c Excess from 2009 29,708 | | | | |
| d Excess from 2010 48,161 | | | | |
| e Excess from 2011 0 | | | | |

**Part XiV Private Operating Foundations** (see instructions and Part VII-A, question 9) **N/A**

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

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

| | Tax year | Prior 3 years | | | (e) Total |
|---|---|---|---|---|---|
| | (a) 2011 | (b) 2010 | (c) 2009 | (d) 2008 | |
| 2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed | 0 | | | | 0 |
| b 85% of line 2a | 0 | 0 | 0 | 0 | 0 |
| c Qualifying distributions from Part XII, line 4 for each year listed | 0 | | | | 0 |
| d Amounts included in line 2c not used directly for active conduct of exempt activities | | | | | 0 |
| e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c | 0 | 0 | 0 | 0 | 0 |
| 3 Complete 3a, b, or c for the alternative test relied upon a "Assets" alternative test—enter (1) Value of all assets | | | | | 0 |
| (2) Value of assets qualifying under section 4942(j)(3)(B)(i) | | | | | 0 |
| b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed | 0 | | | | 0 |
| c "Support" alternative test—enter (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties) | | | | | 0 |
| (2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii) | | | | | 0 |
| (3) Largest amount of support from an exempt organization | | | | | 0 |
| (4) Gross investment income | | | | | 0 |

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

**Part XV Supplementary Information** (continued)

**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

| Recipient<br>Name and address (home or business) | If recipient is an individual, show any relationship to any foundation manager or substantial contributor | Foundation status of recipient | Purpose of grant or contribution | Amount |
|---|---|---|---|---|
| **a** *Paid during the year*<br>See Attached Statement | | | | |
| **Total** | | | ▶ **3a** | 886,170 |
| **b** *Approved for future payment*<br>NONE | | | | |
| **Total** | | | ▶ **3b** | NONE |

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

**Recipient(s) paid during the year**

Name
ST PAULS EPISCOPAL CHURCH
Street
22 E CHESTNUT HILL AVENUE

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| PHILADELPHIA | PA | 19118 | |

| Relationship | Foundation Status |
|---|---|
| NONE | PUBLIC |

| Purpose of grant/contribution | Amount |
|---|---|
| OPERATIONAL | 38,201 |

Name
THE UNIVERSITY OF PENNSYLVANIA
Street
51 N 39TH STREET MYRIN CIRCLE

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| PHILADELPHIA | PA | 19104 | |

| Relationship | Foundation Status |
|---|---|
| NONE | PUBLIC |

| Purpose of grant/contribution | Amount |
|---|---|
| OPERATIONAL | 124,154 |

Name
EASTERN UNIVERSITY
Street
1300 EAGLE ROAD

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| ST DAVIDS | PA | 19087 | |

| Relationship | Foundation Status |
|---|---|
| NONE | PUBLIC |

| Purpose of grant/contribution | Amount |
|---|---|
| OPERATIONAL | 19,101 |

Name
LAFAYETTE COLLEGE
Street
202 MARKLE HALL

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| EASTON | PA | 18042 | |

| Relationship | Foundation Status |
|---|---|
| NONE | PUBLIC |

| Purpose of grant/contribution | Amount |
|---|---|
| OPERATIONAL | 19,101 |

Name
HOOSAC SCHOOL
Street
PO BOX 9 / 14 PINE VALLEY ROAD

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| HOOSICK | NY | 12089 | |

| Relationship | Foundation Status |
|---|---|
| NONE | PUBLIC |

| Purpose of grant/contribution | Amount |
|---|---|
| OPERATIONAL | 38,201 |

Name
AMERICAN CANCER SOCIETY
Street
PO BOX 720366

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| HERSHEY | PA | 17033 | |

| Relationship | Foundation Status |
|---|---|
| NONE | PUBLIC |

| Purpose of grant/contribution | Amount |
|---|---|
| OPERATIONAL | 19,101 |

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

**Recipient(s) paid during the year**

Name
LAVINO EDWIN M FDN GTN ACAD U/AGMT
Street
c/o BNY MELLON PO BOX 185

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| PITTSBURGH | PA | 15230-0185 | |

| Relationship | Foundation Status |
|---|---|
| | |

| Purpose of grant/contribution | Amount |
|---|---|
| | 465,956 |

Name
ETHEL WALKER SCHOOL
Street
230 BUSHY HILL ROAD

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| SIMSBURY | CT | 06070 | |

| Relationship | Foundation Status |
|---|---|
| NONE | PUBLIC |

| Purpose of grant/contribution | Amount |
|---|---|
| OPERATIONAL | 38,201 |

Name
AMERICAN ONCOLOGIC HOSPITAL
Street
333 COTTMAN AVENUE

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| PHILADELPHIA | PA | 19111-2497 | |

| Relationship | Foundation Status |
|---|---|
| NONE | PUBLIC |

| Purpose of grant/contribution | Amount |
|---|---|
| OPERATIONAL | 38,201 |

Name
SCHEIE EYE INSTITUTE
Street
51 N 39TH STREET

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| PHILADELPHIA | PA | 19104 | |

| Relationship | Foundation Status |
|---|---|
| NONE | PUBLIC |

| Purpose of grant/contribution | Amount |
|---|---|
| OPERATIONAL | 57,302 |

Name
CHURCH OF THE REDEEMER
Street
1624 PACIFIC AVE PO BOX 1913

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| ATLANTIC CITY | NJ | 08404 | |

| Relationship | Foundation Status |
|---|---|
| NONE | PUBLIC |

| Purpose of grant/contribution | Amount |
|---|---|
| OPERATIONAL | 28,651 |

Name

Street

| City | State | Zip Code | Foreign Country |
|---|---|---|---|
| | | | |

| Relationship | Foundation Status |
|---|---|
| | |

| Purpose of grant/contribution | Amount |
|---|---|
| | 0 |

## Part XVI-A Analysis of Income-Producing Activities

| Enter gross amounts unless otherwise indicated | Unrelated business income | | Excluded by section 512, 513 or 514 | | (e) |
|---|---|---|---|---|---|
| | (a) Business code | (b) Amount | (c) Exclusion code | (d) Amount | Related or exempt function income (See instructions ) |
| 1 Program service revenue | | | | | |
| a | | 0 | | 0 | 0 |
| b | | 0 | | 0 | 0 |
| c | | 0 | | 0 | 0 |
| d | | 0 | | 0 | 0 |
| e | | 0 | | 0 | 0 |
| f | | 0 | | 0 | 0 |
| g Fees and contracts from government agencies | | | | | |
| 2 Membership dues and assessments | | | | | |
| 3 Interest on savings and temporary cash investments | | | | | |
| 4 Dividends and interest from securities | | | 14 | 448,467 | |
| 5 Net rental income or (loss) from real estate | | | | | |
| a Debt-financed property | | | | | |
| b Not debt-financed property | | | | | |
| 6 Net rental income or (loss) from personal property | | | | | |
| 7 Other investment income | | | | | |
| 8 Gain or (loss) from sales of assets other than inventory | | | 18 | 410,771 | |
| 9 Net income or (loss) from special events | | | | | |
| 10 Gross profit or (loss) from sales of inventory | | | | | |
| 11 Other revenue a | | 0 | | 0 | 0 |
| b | | 0 | | 0 | 0 |
| c | | 0 | | 0 | 0 |
| d | | 0 | | 0 | 0 |
| e | | 0 | | 0 | 0 |
| 12 Subtotal Add columns (b), (d), and (e) | | 0 | | 859,238 | 0 |
| 13 Total Add line 12, columns (b), (d), and (e) (See worksheet in line 13 instructions to verify calculations ) | | | | 13 | 859,238 |

## Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

| Line No ▼ | Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions ) |
|---|---|
| | NOT APPLICABLE |

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

| | | Yes | No |
|---|---|---|---|
| 1 | Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | |
| a | Transfers from the reporting foundation to a noncharitable exempt organization of | | |
| | (1) Cash | 1a(1) | | X |
| | (2) Other assets | 1a(2) | | X |
| b | Other transactions | | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b(1) | | X |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | | X |
| | (3) Rental of facilities, equipment, or other assets | 1b(3) | | X |
| | (4) Reimbursement arrangements | 1b(4) | | X |
| | (5) Loans or loan guarantees | 1b(5) | | X |
| | (6) Performance of services or membership or fundraising solicitations | 1b(6) | | X |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | | X |

d If the answer to any of the above is "Yes," complete the following schedule Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received

| (a) Line no | (b) Amount involved | (c) Name of noncharitable exempt organization | (d) Description of transfers, transactions, and sharing arrangements |
|---|---|---|---|
| | 0 | NOT APPLICABLE | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |
| | 0 | | |

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

b If "Yes," complete the following schedule

| (a) Name of organization | (b) Type of organization | (c) Description of relationship |
|---|---|---|
| | | |
| | | |
| | | |
| | | |
| | | |

**Sign Here**

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

Signature of officer or trustee | Date: 11/6/2012 | Title: VICE PRESIDENT

May the IRS discuss this return with the preparer shown below (see instructions)? ☒ Yes ☐ No

**Paid Preparer Use Only**

| Print/Type preparer's name | Preparer's signature | Date | Check ☒ if self-employed | PTIN |
|---|---|---|---|---|
| Shawn P Hanlon | | 11/6/2012 | | P00965923 |

Firm's name ▶ PRICEWATERHOUSECOOPERS LLP | Firm's EIN ▶ 13-4008324

Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219 | Phone no (412) 355-6000

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or-Loss |
|---|---|---|---|---|
| | Securities | 8,072,858 | 7,662,087 | 410,771 |
| | Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 6/18/2010 | | 3/3/2011 | 7,185 | 12,087 | | | | -4,902 |
| 2 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 6/18/2010 | | 3/3/2011 | 13,800 | 23,615 | | | | -9,815 |
| 3 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 1/25/2012 | 1,057 | 1,077 | | | | -20 |
| 4 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 6/21/2010 | | 3/3/2011 | 3,307 | 5,709 | | | | -2,402 |
| 5 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 6/21/2010 | | 3/3/2011 | 4,482 | 7,661 | | | | -3,179 |
| 6 | X | FNMA POOL # MA0708 4 5% | 31417YYE1 | | | 5/19/2011 | | 7/25/2011 | 81 | 83 | | | | -2 |
| 7 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 6/21/2010 | | 3/3/2011 | 2,817 | 4,809 | | | | -1,992 |
| 8 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 5/6/2010 | | 3/3/2011 | 5,474 | 8,825 | | | | -3,351 |
| 9 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 5/6/2010 | | 3/3/2011 | 8,789 | 14,211 | | | | -5,422 |
| 10 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 5/6/2010 | | 3/4/2011 | 11,306 | 18,734 | | | | -7,428 |
| 11 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 5/6/2010 | | 3/4/2011 | 2,141 | 3,512 | | | | -1,371 |
| 12 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 5/6/2010 | | 3/7/2011 | 4,876 | 8,089 | | | | -3,213 |
| 13 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 5/6/2010 | | 3/7/2011 | 3,727 | 6,196 | | | | -2,469 |
| 14 | X | FNMA POOL # MA0708 4 5% | 31417YYE1 | | | 5/19/2011 | | 8/25/2011 | 82 | 85 | | | | -3 |
| 15 | X | ANADARKO PETROLEUM COF | 032511107 | | | 6/18/2010 | | 1/20/2011 | 3,007 | 1,701 | | | | 1,306 |
| 16 | X | APACHE CORP | 037411105 | | | 1/24/2007 | | 1/20/2011 | 10,896 | 6,134 | | | | 4,762 |
| 17 | X | FNMA POOL # MA0708 4 5% | 31417YYE1 | | | 5/19/2011 | | 9/25/2011 | 112 | 116 | | | | -4 |
| 18 | X | APPLE INC | 037833100 | | | 4/23/2010 | | 1/20/2011 | 17,143 | 13,801 | | | | 3,342 |
| 19 | X | AUTODESK INC | 052769106 | | | 7/21/2011 | | 8/19/2011 | 4,841 | 7,183 | | | | -2,342 |
| 20 | X | AUTODESK INC | 052769106 | | | 7/21/2011 | | 9/9/2011 | 20,891 | 29,641 | | | | -8,750 |
| 21 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 5/25/2011 | 235 | 238 | | | | -3 |
| 22 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 6/25/2011 | 140 | 142 | | | | -2 |
| 23 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 7/25/2011 | 70 | 71 | | | | -1 |
| 24 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 8/25/2011 | 144 | 147 | | | | -3 |
| 25 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 9/25/2011 | 71 | 72 | | | | -1 |
| 26 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 10/25/2011 | 146 | 148 | | | | -2 |
| 27 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 11/25/2011 | 248 | 252 | | | | -4 |
| 28 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 12/25/2011 | 175 | 177 | | | | -2 |
| 29 | X | FNMA POOL # MA0708 4 5% | 31417YYE1 | | | 5/19/2011 | | 10/25/2011 | 131 | 135 | | | | -4 |
| 30 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 1/25/2012 | 263 | 267 | | | | -4 |
| 31 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 2/25/2011 | 601 | 613 | | | | -12 |
| 32 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 3/25/2011 | 440 | 448 | | | | -8 |
| 33 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 4/25/2011 | 438 | 447 | | | | -9 |
| 34 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 5/25/2011 | 424 | 432 | | | | -8 |
| 35 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 6/25/2011 | 359 | 366 | | | | -7 |
| 36 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 7/25/2011 | 518 | 528 | | | | -10 |
| 37 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 8/25/2011 | 599 | 611 | | | | -12 |
| 38 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 9/25/2011 | 550 | 561 | | | | -11 |
| 39 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 10/25/2011 | 1,028 | 1,048 | | | | -20 |
| 40 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 11/25/2011 | 1,214 | 1,237 | | | | -23 |
| 41 | X | FNMA POOL # AC8596 4 0% | 31417VRS4 | | | 2/11/2010 | | 12/25/2011 | 1,256 | 1,280 | | | | -24 |
| 42 | X | FNMA POOL # MA0708 4 5% | 31417YYE1 | | | 5/19/2011 | | 11/25/2011 | 130 | 134 | | | | -4 |
| 43 | X | FNMA POOL # MA0708 4 5% | 31417YYE1 | | | 5/19/2011 | | 12/25/2011 | 147 | 152 | | | | -5 |
| 44 | X | FNMA POOL # MA0708 4 5% | 31417YYE1 | | | 5/19/2011 | | 1/25/2012 | 620 | 641 | | | | -21 |
| 45 | X | FNMA POOL # AD0207 6 0% | 31418MGR7 | | | 3/9/2011 | | 5/25/2011 | 184 | 201 | | | | -17 |
| 46 | X | FNMA POOL # AD0207 6 0% | 31418MGR7 | | | 3/9/2011 | | 6/25/2011 | 160 | 175 | | | | -15 |
| 47 | X | FNMA POOL # AD0207 6 0% | 31418MGR7 | | | 3/9/2011 | | 7/25/2011 | 168 | 183 | | | | -15 |
| 48 | X | FNMA POOL # AD0207 6 0% | 31418MGR7 | | | 3/9/2011 | | 8/25/2011 | 135 | 147 | | | | -12 |
| 49 | X | FNMA POOL # AD0207 6 0% | 31418MGR7 | | | 3/9/2011 | | 9/21/2011 | 7,507 | 7,456 | | | | 51 |
| 50 | X | AUTODESK INC | 052769106 | | | 7/21/2011 | | 9/9/2011 | 13,688 | 19,373 | | | | -5,685 |
| 51 | X | AUTOLIV INC | 052800109 | | | 6/10/2009 | | 1/20/2011 | 5,446 | 2,199 | | | | 3,247 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Totals | | | |
| Securities | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 52 | X | AUTOLIV INC | 052800109 | | | 6/10/2009 | | 1/31/2011 | 3,090 | 1,256 | | | | 1,834 |
| 53 | X | AUTOLIV INC | 052800109 | | | 5/29/2009 | | 1/31/2011 | 42,482 | 15,103 | | | | 27,379 |
| 54 | X | BNY MELLON SM/MID CAP-M | 05569M442 | | | 6/11/2010 | | 7/8/2011 | 100,000 | 71,873 | | | | 28,127 |
| 55 | X | BNY MELLON EMERGING MK | 05569M855 | | | 10/12/2010 | | 3/28/2011 | 87,500 | 85,327 | | | | 2,173 |
| 56 | X | BNY MELLON EMERGING MK | 05569M855 | | | 7/8/2011 | | 9/29/2011 | 75,000 | 98,330 | | | | -23,330 |
| 57 | X | BNY MELLON INTERNATIONA | 05569M871 | | | 4/8/2005 | | 3/28/2011 | 146,771 | 210,050 | | | | -63,279 |
| 58 | X | BNY MELLON INTERNATIONA | 05569M871 | | | 12/15/2005 | | 3/28/2011 | 3,229 | 4,548 | | | | -1,319 |
| 59 | X | BNY MELLON INTERNATIONA | 05569M871 | | | 12/15/2005 | | 7/6/2011 | 132,090 | 173,580 | | | | -41,490 |
| 60 | X | BNY MELLON INTERNATIONA | 05569M871 | | | 12/15/2004 | | 7/8/2011 | 47,605 | 64,616 | | | | -17,011 |
| 61 | X | BNY MELLON INTERNATIONA | 05569M871 | | | 12/15/2004 | | 7/8/2011 | 15,151 | 20,565 | | | | -5,414 |
| 62 | X | BNY MELLON INTERNATIONA | 05569M871 | | | 12/15/2005 | | 7/8/2011 | 34,666 | 48,225 | | | | -13,559 |
| 63 | X | BNY MELLON INTERNATIONA | 05569M871 | | | 4/15/2004 | | 7/8/2011 | 2,577 | 3,294 | | | | -717 |
| 64 | X | BNY MELLON INTERNATIONA | 05569M871 | | | 4/15/2004 | | 9/29/2011 | 150,000 | 235,738 | | | | -85,738 |
| 65 | X | B M C SOFTWARE INC | 055921100 | | | 2/11/2011 | | 10/11/2011 | 28,072 | 38,751 | | | | -10,679 |
| 66 | X | B M C SOFTWARE INC | 055921100 | | | 2/11/2011 | | 10/11/2011 | 15,475 | 21,414 | | | | -5,939 |
| 67 | X | B M C SOFTWARE INC | 055921100 | | | 2/14/2011 | | 10/11/2011 | 20,478 | 28,851 | | | | -8,373 |
| 68 | X | B M C SOFTWARE INC | 055921100 | | | 3/3/2011 | | 10/11/2011 | 9,717 | 13,529 | | | | -3,812 |
| 69 | X | B M C SOFTWARE INC | 055921100 | | | 3/3/2011 | | 10/11/2011 | 1,871 | 2,588 | | | | -717 |
| 70 | X | B M C SOFTWARE INC | 055921100 | | | 3/4/2011 | | 10/11/2011 | 13,604 | 18,965 | | | | -5,361 |
| 71 | X | B M C SOFTWARE INC | 055921100 | | | 2/10/2011 | | 10/11/2011 | 180 | 247 | | | | -67 |
| 72 | X | B M C SOFTWARE INC | 055921100 | | | 2/14/2011 | | 10/11/2011 | 36 | 51 | | | | -15 |
| 73 | X | B M C SOFTWARE INC | 055921100 | | | 2/10/2011 | | 10/12/2011 | 15,710 | 21,497 | | | | -5,787 |
| 74 | X | BACM 2005-6 A2 5 165% 9 | 05947U4A3 | | | 2/1/2010 | | 1/10/2011 | 160 | 163 | | | | -3 |
| 75 | X | BACM 2005-6 A2 5 165% 9 | 05947U4A3 | | | 2/1/2010 | | 5/10/2011 | 97 | 99 | | | | -2 |
| 76 | X | AUTODESK INC | 052769106 | | | 7/20/2011 | | 9/9/2011 | 32,149 | 45,440 | | | | -13,291 |
| 77 | X | AUTODESK INC | 052769106 | | | 7/21/2011 | | 9/9/2011 | 2,104 | 3,011 | | | | -907 |
| 78 | X | BACM 2005-6 A2 5 165% 9 | 05947U4A3 | | | 2/1/2010 | | 6/10/2011 | 1,316 | 1,342 | | | | -26 |
| 79 | X | BANK OF AMERICA CORP | 060505104 | | | 5/6/2010 | | 1/20/2011 | 11,101 | 12,660 | | | | -1,559 |
| 80 | X | BANK OF AMERICA CORP | 060505104 | | | 5/6/2010 | | 8/12/2011 | 17,182 | 37,981 | | | | -20,799 |
| 81 | X | BANK OF AMERICA CORP | 060505104 | | | 9/13/2010 | | 8/12/2011 | 8,518 | 16,250 | | | | -7,732 |
| 82 | X | BANK OF AMERICA CORP | 060505104 | | | 9/13/2010 | | 8/12/2011 | 6,682 | 12,705 | | | | -6,023 |
| 83 | X | BANK OF AMERICA CORP | 060505104 | | | 5/7/2009 | | 8/12/2011 | 31,574 | 58,246 | | | | -26,672 |
| 84 | X | BSCMS 2004-PWR5 A3 4 565 | 07383FQ35 | | | 2/1/2010 | | 6/11/2011 | 3,718 | 3,794 | | | | -76 |
| 85 | X | BSCMS 2004-PWR5 A3 4 565 | 07383FQ35 | | | 2/1/2010 | | 7/11/2011 | 2,683 | 2,738 | | | | -55 |
| 86 | X | BSCMS 2004-PWR5 A3 4 565 | 07383FQ35 | | | 2/1/2010 | | 8/11/2011 | 13,186 | 13,455 | | | | -269 |
| 87 | X | BSCMS 2004-PWR5 A3 4 565 | 07383FQ35 | | | 2/1/2010 | | 9/13/2011 | 10,414 | 10,627 | | | | -213 |
| 88 | X | CIGNA CORP | 125509109 | | | 6/19/2009 | | 1/20/2011 | 2,823 | 1,747 | | | | 1,076 |
| 89 | X | CVS CAREMARK CORP | 126650100 | | | 4/24/2007 | | 1/20/2011 | 1,725 | 1,819 | | | | -94 |
| 90 | X | FNMA POOL # AD0207 6 0% | 31418MGR7 | | | 3/9/2011 | | 9/25/2011 | 200 | 218 | | | | -18 |
| 91 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 2/25/2011 | 173 | 178 | | | | -5 |
| 92 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 2/25/2011 | 115 | 118 | | | | -3 |
| 93 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 3/25/2011 | 175 | 180 | | | | -5 |
| 94 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 3/25/2011 | 117 | 120 | | | | -3 |
| 95 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 4/25/2011 | 193 | 199 | | | | -6 |
| 96 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 4/25/2011 | 129 | 132 | | | | -3 |
| 97 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 5/25/2011 | 61 | 63 | | | | -2 |
| 98 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 5/25/2011 | 41 | 42 | | | | -1 |
| 99 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 6/25/2011 | 63 | 64 | | | | -1 |
| 100 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 6/25/2011 | 42 | 43 | | | | -1 |
| 101 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 7/25/2011 | 142 | 146 | | | | -4 |
| 102 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 7/25/2011 | 95 | 97 | | | | -2 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Totals | | | |
| Securities | 8 072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 103 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 8/25/2011 | 241 | 248 | | | | -7 |
| 104 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 8/25/2011 | 161 | 165 | | | | -4 |
| 105 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 9/25/2011 | 389 | 400 | | | | -11 |
| 106 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 9/25/2011 | 259 | 266 | | | | -7 |
| 107 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 10/25/2011 | 239 | 246 | | | | -7 |
| 108 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 10/25/2011 | 159 | 164 | | | | -5 |
| 109 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 11/25/2011 | 263 | 271 | | | | -8 |
| 110 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 11/25/2011 | 176 | 180 | | | | -4 |
| 111 | X | FNMA POOL # AA8389 4 5% | 31416SKB6 | | | 6/11/2009 | | 2/25/2011 | 248 | 244 | | | | 4 |
| 112 | X | FNMA POOL # AA8389 4 5% | 31416SKB6 | | | 6/11/2009 | | 3/25/2011 | 76 | 75 | | | | 1 |
| 113 | X | FNMA POOL # AA8389 4 5% | 31416SKB6 | | | 6/11/2009 | | 4/25/2011 | 261 | 257 | | | | 4 |
| 114 | X | FNMA POOL # AA8389 4 5% | 31416SKB6 | | | 6/11/2009 | | 5/25/2011 | 443 | 436 | | | | 7 |
| 115 | X | FNMA POOL # AA8389 4 5% | 31416SKB6 | | | 6/11/2009 | | 6/25/2011 | 419 | 412 | | | | 7 |
| 116 | X | FNMA POOL # AA8389 4 5% | 31416SKB6 | | | 6/11/2009 | | 7/25/2011 | 834 | 821 | | | | 13 |
| 117 | X | FNMA POOL # AA8389 4 5% | 31416SKB6 | | | 6/11/2009 | | 8/25/2011 | 1,126 | 1,109 | | | | 17 |
| 118 | X | FNMA POOL # AA8389 4 5% | 31416SKB6 | | | 6/11/2009 | | 9/15/2011 | 38,283 | 35,484 | | | | 2,799 |
| 119 | X | FNMA POOL # AA8389 4 5% | 31416SKB6 | | | 6/11/2009 | | 9/25/2011 | 1,125 | 1,108 | | | | 17 |
| 120 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 2/25/2011 | 185 | 188 | | | | -3 |
| 121 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 3/25/2011 | 145 | 147 | | | | -2 |
| 122 | X | FNMA POOL # AC1520 4 0% | 31417KVN4 | | | 10/14/2009 | | 4/25/2011 | 70 | 71 | | | | -1 |
| 123 | X | AT & T INC | 00206R102 | | | 1/24/2007 | | 1/20/2011 | 8,523 | 11,025 | | | | -2,502 |
| 124 | X | AT&T INC 5 8% 2/15/1 | 00206RAR3 | | | 10/27/2009 | | 4/26/2011 | 16,798 | 16,077 | | | | 721 |
| 125 | X | ALLIANCE DATA SYS CORP | 018581108 | | | 7/23/2008 | | 1/20/2011 | 5,682 | 5,047 | | | | 635 |
| 126 | X | ALLSCRIPTS HEALTHCARE S | 01988P108 | | | 8/17/2010 | | 1/20/2011 | 3,515 | 2,938 | | | | 577 |
| 127 | X | COMMIT TO PUR FNMA SF MT | 01F040610 | | | 12/9/2010 | | 1/10/2011 | 69,738 | 69,759 | | | | -21 |
| 128 | X | COMMIT TO PUR FNMA SF MT | 01F040610 | | | 12/9/2010 | | 1/10/2011 | 39,844 | 39,875 | | | | -31 |
| 129 | X | COMMIT TO PUR FNMA SF MT | 01F040628 | | | 1/25/2011 | | 2/4/2011 | 39,036 | 39,675 | | | | -639 |
| 130 | X | COMMIT TO PUR FNMA SF MT | 01F040628 | | | 1/10/2011 | | 2/4/2011 | 39,019 | 39,744 | | | | -725 |
| 131 | X | COMMIT TO PUR FNMA SF MT | 01F040628 | | | 1/10/2011 | | 2/4/2011 | 39,017 | 39,738 | | | | -721 |
| 132 | X | COMMIT TO PUR FNMA SF MT | 01F040628 | | | 1/10/2011 | | 2/4/2011 | 34,140 | 34,776 | | | | -636 |
| 133 | X | COMMIT TO PUR FNMA SF MT | 01F040636 | | | 2/4/2011 | | 3/8/2011 | 39,206 | 38,888 | | | | 318 |
| 134 | X | COMMIT TO PUR FNMA SF MT | 01F040636 | | | 2/4/2011 | | 3/8/2011 | 4,900 | 4,861 | | | | 39 |
| 135 | X | COMMIT TO PUR FNMA SF MT | 01F040636 | | | 2/4/2011 | | 3/8/2011 | 34,301 | 34,027 | | | | 274 |
| 136 | X | COMMIT TO PUR FNMA SF MT | 01F040636 | | | 2/4/2011 | | 3/8/2011 | 39,225 | 38,906 | | | | 319 |
| 137 | X | COMMIT TO PUR FNMA SF MT | 01F040636 | | | 2/4/2011 | | 3/8/2011 | 34,322 | 34,028 | | | | 294 |
| 138 | X | COMMIT TO PUR FNMA SF | 01F040644 | | | 3/8/2011 | | 4/8/2011 | 39,025 | 39,062 | | | | -37 |
| 139 | X | COMMIT TO PUR FNMA SF | 01F040644 | | | 3/8/2011 | | 4/8/2011 | 34,139 | 34,200 | | | | -61 |
| 140 | X | COMMIT TO PUR FNMA SF | 01F040644 | | | 3/8/2011 | | 4/8/2011 | 39,016 | 39,067 | | | | -51 |
| 141 | X | COMMIT TO PUR FNMA SF | 01F040644 | | | 3/8/2011 | | 4/8/2011 | 39,019 | 39,086 | | | | -67 |
| 142 | X | AMERICAN EXPRESS CO | 025816109 | | | 6/21/2010 | | 1/20/2011 | 6,713 | 6,372 | | | | 341 |
| 143 | X | COMMIT TO PUR FHLMC GOL | 02R0304C4 | | | 9/21/2011 | | 12/5/2011 | 35,835 | 35,824 | | | | 11 |
| 144 | X | AMERIPRISE FINANCIAL INC | 03076C106 | | | 1/6/2011 | | 1/20/2011 | 6,591 | 6,591 | | | | 0 |
| 145 | X | AMYLIN PHARMACEUTICALS | 032346108 | | | 6/21/2010 | | 1/20/2011 | 3,790 | 5,118 | | | | -1,328 |
| 146 | X | FNMA POOL # 995230 6 5% | 31416BST6 | | | 4/26/2010 | | 9/25/2011 | 507 | 548 | | | | -41 |
| 147 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 2/25/2011 | 1,503 | 1,563 | | | | -60 |
| 148 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 3/25/2011 | 682 | 710 | | | | -28 |
| 149 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 4/25/2011 | 601 | 625 | | | | -24 |
| 150 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 5/25/2011 | 327 | 340 | | | | -13 |
| 151 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 6/25/2011 | 470 | 488 | | | | -18 |
| 152 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 7/25/2011 | 232 | 241 | | | | -9 |
| 153 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 8/25/2011 | 1,110 | 1,155 | | | | -45 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Securty | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 154 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 9/25/2011 | 940 | 977 | | | | -37 |
| 155 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 10/25/2011 | 801 | 833 | | | | -32 |
| 156 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 11/25/2011 | 1,352 | 1,406 | | | | -54 |
| 157 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 12/25/2011 | 1,733 | 1,802 | | | | -69 |
| 158 | X | FNMA POOL # AA7694 4 5% | 31416RRQ8 | | | 11/10/2009 | | 1/25/2012 | 1,376 | 1,431 | | | | -55 |
| 159 | X | FNMA POOL 975268 5 5% | 31414S6D0 | | | 4/20/2011 | | 9/25/2011 | 517 | 552 | | | | -35 |
| 160 | X | FNMA POOL 975268 5 5% | 31414S6D0 | | | 4/20/2011 | | 10/25/2011 | 440 | 470 | | | | -30 |
| 161 | X | FNMA POOL 975268 5 5% | 31414S6D0 | | | 4/20/2011 | | 11/25/2011 | 779 | 832 | | | | -53 |
| 162 | X | FNMA POOL 975268 5 5% | 31414S6D0 | | | 4/20/2011 | | 12/25/2011 | 616 | 659 | | | | -43 |
| 163 | X | FNMA POOL 975268 5 5% | 31414S6D0 | | | 4/20/2011 | | 1/25/2012 | 697 | 745 | | | | -48 |
| 164 | X | FNMA POOL # 995230 6 5% | 31416BST6 | | | 4/26/2010 | | 2/25/2011 | 586 | 634 | | | | -48 |
| 165 | X | FNMA POOL # 995230 6 5% | 31416BST6 | | | 4/26/2010 | | 3/25/2011 | 615 | 665 | | | | -50 |
| 166 | X | FNMA POOL # 995230 6 5% | 31416BST6 | | | 4/26/2010 | | 4/25/2011 | 841 | 909 | | | | -68 |
| 167 | X | FNMA POOL # 995230 6 5% | 31416BST6 | | | 4/26/2010 | | 5/25/2011 | 598 | 647 | | | | -49 |
| 168 | X | FNMA POOL # 995230 6 5% | 31416BST6 | | | 4/26/2010 | | 6/25/2011 | 469 | 506 | | | | -37 |
| 169 | X | FNMA POOL # 995230 6 5% | 31416BST6 | | | 4/26/2010 | | 7/25/2011 | 566 | 612 | | | | -46 |
| 170 | X | FNMA POOL # 995230 6 5% | 31416BST6 | | | 4/26/2010 | | 8/25/2011 | 448 | 484 | | | | -36 |
| 171 | X | FNMA POOL # 995230 6 5% | 31416BST6 | | | 4/26/2010 | | 9/21/2011 | 21,145 | 20,597 | | | | 548 |
| 172 | X | FNMA POOL # AE5895 3 329% | 31419GRR7 | | | 9/21/2011 | | 11/25/2011 | 1,208 | 1,255 | | | | -47 |
| 173 | X | CONOCOPHILLIPS | 20825C104 | | | 11/15/2002 | | 11/11/2011 | 70,667 | 23,824 | | | | 46,843 |
| 174 | X | FNMA POOL # AE5895 3 323% | 31419GRR7 | | | 9/21/2011 | | 12/25/2011 | 1,493 | 1,550 | | | | -57 |
| 175 | X | FNMA POOL # AE5895 3 3239% | 31419GRR7 | | | 9/21/2011 | | 1/25/2012 | 1,526 | 1,586 | | | | -60 |
| 176 | X | FUNBC 2001-C2 A2 6 663% 1/1 | 33736XBZ1 | | | 2/24/2010 | | 1/14/2011 | 1,723 | 1,786 | | | | -63 |
| 177 | X | FUNBC 2001-C2 A2 6 663% 1/1 | 33736XBZ1 | | | 2/9/2010 | | 1/14/2011 | 1,723 | 1,787 | | | | -64 |
| 178 | X | FORD MOTOR CO | 345370860 | | | 1/6/2011 | | 1/20/2011 | 7,629 | 7,629 | | | | 0 |
| 179 | X | CVS CAREMARK CORP | 126650100 | | | 4/24/2007 | | 5/9/2011 | 30,304 | 29,436 | | | | 868 |
| 180 | X | CVS CAREMARK CORP | 126650100 | | | 4/24/2007 | | 5/10/2011 | 14,948 | 14,590 | | | | 358 |
| 181 | X | CAPITAL ONE FINANCIAL COF | 14040H105 | | | 1/19/2010 | | 1/20/2011 | 8,489 | 7,694 | | | | 795 |
| 182 | X | CAPITAL ONE FINANCIAL COF | 14040H105 | | | 1/19/2010 | | 10/18/2011 | 47,679 | 49,580 | | | | -1,901 |
| 183 | X | CAPITAL ONE FINANCIAL COF | 14040H105 | | | 1/19/2010 | | 10/18/2011 | 3,699 | 3,807 | | | | -108 |
| 184 | X | CAPITAL ONE FINANCIAL COF | 14040H105 | | | 7/7/2010 | | 10/19/2011 | 410 | 409 | | | | 1 |
| 185 | X | CAPITAL ONE FINANCIAL COF | 14040H105 | | | 9/30/2010 | | 10/19/2011 | 6,964 | 6,730 | | | | 234 |
| 186 | X | CAPITAL ONE FINANCIAL COF | 14040H105 | | | 1/19/2010 | | 10/19/2011 | 26,904 | 28,340 | | | | -1,436 |
| 187 | X | CAPITAL ONE FINANCIAL COF | 14040H105 | | | 7/7/2010 | | 10/19/2011 | 26,904 | 27,429 | | | | -525 |
| 188 | X | CARNIVAL CORP | 143658300 | | | 7/1/2010 | | 1/20/2011 | 4,106 | 2,811 | | | | 1,295 |
| 189 | X | CATERPILLAR INC | 149123101 | | | 6/16/2010 | | 1/20/2011 | 4,754 | 3,217 | | | | 1,537 |
| 190 | X | CHUBB CORP | 171232101 | | | 1/24/2007 | | 1/20/2011 | 4,049 | 3,691 | | | | 358 |
| 191 | X | CISCO SYSTEMS INC | 17275R102 | | | 11/14/1996 | | 1/20/2011 | 5,149 | 1,840 | | | | 3,309 |
| 192 | X | CISCO SYSTEMS INC | 17275R102 | | | 11/14/1996 | | 2/10/2011 | 2,046 | 788 | | | | 1,258 |
| 193 | X | CISCO SYSTEMS INC | 17275R102 | | | 11/14/1996 | | 2/10/2011 | 191 | 74 | | | | 117 |
| 194 | X | CISCO SYSTEMS INC | 17275R102 | | | 11/14/1996 | | 2/10/2011 | 70,460 | 27,310 | | | | 43,150 |
| 195 | X | CISCO SYSTEMS INC | 17275R102 | | | 11/14/1996 | | 2/10/2011 | 16,352 | 6,301 | | | | 10,051 |
| 196 | X | CONOCOPHILLIPS | 20825C104 | | | 11/15/2002 | | 11/14/2011 | 7,155 | 2,431 | | | | 4,724 |
| 197 | X | CISCO SYSTEMS INC | 17275R102 | | | 11/14/1996 | | 2/10/2011 | 4,231 | 1,634 | | | | 2,597 |
| 198 | X | CISCO SYSTEMS INC | 17275R102 | | | 11/14/1996 | | 2/10/2011 | 8,791 | 3,386 | | | | 5,405 |
| 199 | X | CISCO SYSTEMS INC | 17275R102 | | | 11/14/1996 | | 2/10/2011 | 1,012 | 390 | | | | 622 |
| 200 | X | COMERICA INC | 200340107 | | | 9/9/2010 | | 1/20/2011 | 3,823 | 3,743 | | | | 80 |
| 201 | X | CUMMINS INC | 231021106 | | | 5/1/2009 | | 1/20/2011 | 6,659 | 2,048 | | | | 4,611 |
| 202 | X | CUMMINS INC | 231021106 | | | 5/1/2009 | | 1/20/2011 | 3,218 | 990 | | | | 2,228 |
| 203 | X | COMERICA INC | 200340107 | | | 9/9/2010 | | 12/2/2011 | 9,420 | 13,851 | | | | -4,431 |
| 204 | X | CUMMINS INC | 231021106 | | | 5/1/2009 | | 8/22/2011 | 27,618 | 11,605 | | | | 16,013 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Totals | | | |
| Securities | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 205 | X | COMERICA INC | 200340107 | | | 9/9/2010 | | 12/2/2011 | 13,264 | 19,192 | | | | -5,928 |
| 206 | X | COMERICA INC | 200340107 | | | 9/9/2010 | | 12/2/2011 | 3,030 | 4,380 | | | | -1,350 |
| 207 | X | COMERICA INC | 200340107 | | | 9/7/2010 | | 12/5/2011 | 11,324 | 15,840 | | | | -4,516 |
| 208 | X | COMERICA INC | 200340107 | | | 9/7/2010 | | 12/5/2011 | 2,973 | 4,166 | | | | -1,193 |
| 209 | X | COMERICA INC | 200340107 | | | 9/7/2010 | | 12/5/2011 | 1,629 | 2,276 | | | | -647 |
| 210 | X | CUMMINS INC | 231021106 | | | 5/1/2009 | | 8/22/2011 | 20,982 | 8,874 | | | | 12,108 |
| 211 | X | COMERICA INC | 200340107 | | | 9/8/2010 | | 12/5/2011 | 5,429 | 7,686 | | | | -2,257 |
| 212 | X | DANAHER CORP | 235851102 | | | 3/14/2005 | | 1/20/2011 | 2,334 | 1,369 | | | | 965 |
| 213 | X | COMERICA INC | 200340107 | | | 9/8/2010 | | 12/5/2011 | 26,939 | 38,195 | | | | -11,256 |
| 214 | X | COMERICA INC | 200340107 | | | 9/9/2010 | | 12/5/2011 | 827 | 1,178 | | | | -351 |
| 215 | X | DIAGEO FINANCE BV 5 5% | 25244SAD3 | | | 3/27/2006 | | 8/10/2011 | 5,385 | 4,993 | | | | 392 |
| 216 | X | CONOCOPHILLIPS | 20825C104 | | | 12/19/2003 | | 1/20/2011 | 7,419 | 3,488 | | | | 3,931 |
| 217 | X | DIAGEO FINANCE BV 5 5% | 25244SAD3 | | | 3/27/2006 | | 8/30/2011 | 16,101 | 14,980 | | | | 1,121 |
| 218 | X | DU PONT (E I) DE NEMOURS | 263534109 | | | 4/14/2009 | | 1/20/2011 | 3,411 | 1,877 | | | | 1,534 |
| 219 | X | FORTINET INC | 34959E109 | | | 8/15/2003 | | 1/20/2011 | 21,723 | 1,260 | | | | 20,463 |
| 220 | X | FORTINET INC | 34959E109 | | | 8/15/2003 | | 1/20/2011 | 21,344 | 1,238 | | | | 20,106 |
| 221 | X | FRANKLIN RES INC | 354613101 | | | 1/21/2009 | | 1/5/2011 | 16,677 | 7,719 | | | | 8,958 |
| 222 | X | FRANKLIN RES INC | 354613101 | | | 1/21/2009 | | 1/5/2011 | 40,308 | 18,659 | | | | 21,649 |
| 223 | X | FRANKLIN RES INC | 354613101 | | | 1/21/2009 | | 1/6/2011 | 31,230 | 14,518 | | | | 16,712 |
| 224 | X | CONOCOPHILLIPS | 20825C104 | | | 12/19/2003 | | 11/11/2011 | 2,163 | 951 | | | | 1,212 |
| 225 | X | GMACC 2001-C1 D 7 034% | 361849QH8 | | | 3/11/2010 | | 6/29/2011 | 24,906 | 26,042 | | | | -1,136 |
| 226 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 2/15/2011 | 207 | 205 | | | | 2 |
| 227 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 3/15/2011 | 223 | 221 | | | | 2 |
| 228 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 4/15/2011 | 124 | 123 | | | | 1 |
| 229 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 5/15/2011 | 170 | 168 | | | | 2 |
| 230 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 6/15/2011 | 134 | 133 | | | | 1 |
| 231 | X | E M C CORP MASS | 268648102 | | | 7/29/2009 | | 1/20/2011 | 4,048 | 2,608 | | | | 1,440 |
| 232 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 7/15/2011 | 194 | 192 | | | | 2 |
| 233 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 8/15/2011 | 127 | 126 | | | | 1 |
| 234 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 9/15/2011 | 187 | 185 | | | | 2 |
| 235 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 10/15/2011 | 285 | 283 | | | | 2 |
| 236 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 11/15/2011 | 298 | 296 | | | | 2 |
| 237 | X | ENERGIZER HLDGS INC | 29266R108 | | | 11/15/2010 | | 1/20/2011 | 3,599 | 3,547 | | | | 52 |
| 238 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 12/15/2011 | 276 | 274 | | | | 2 |
| 239 | X | GNMA POOL # 782011 5 0% | 36241KGU6 | | | 5/10/2007 | | 1/15/2012 | 201 | 199 | | | | 2 |
| 240 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 2/15/2011 | 59 | 58 | | | | 1 |
| 241 | X | EXXON MOBIL CORP | 30231G102 | | | 7/8/1976 | | 1/20/2011 | 12,474 | 523 | | | | 11,951 |
| 242 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 2/15/2011 | 437 | 433 | | | | 4 |
| 243 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 3/15/2011 | 35 | 34 | | | | 1 |
| 244 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 3/15/2011 | 257 | 254 | | | | 3 |
| 245 | X | EXXON MOBIL CORP | 30231G102 | | | 7/8/1976 | | 3/23/2011 | 84,906 | 3,370 | | | | 81,536 |
| 246 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 4/15/2011 | 37 | 36 | | | | 1 |
| 247 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 4/15/2011 | 270 | 268 | | | | 2 |
| 248 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 5/15/2011 | 41 | 41 | | | | 0 |
| 249 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 5/15/2011 | 306 | 303 | | | | 3 |
| 250 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 6/15/2011 | 19 | 19 | | | | 0 |
| 251 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 6/15/2011 | 142 | 141 | | | | 1 |
| 252 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 7/15/2011 | 35 | 35 | | | | 0 |
| 253 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 7/15/2011 | 261 | 259 | | | | 2 |
| 254 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 8/15/2011 | 34 | 33 | | | | 1 |
| 255 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 2/15/2011 | 1,304 | 1,299 | | | | 5 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Securty | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 256 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 8/15/2011 | 250 | 248 | | | | 2 |
| 257 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 9/15/2011 | 36 | 36 | | | | 0 |
| 258 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 9/15/2011 | 270 | 268 | | | | 2 |
| 259 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 10/15/2011 | 60 | 59 | | | | 1 |
| 260 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 10/15/2011 | 445 | 441 | | | | 4 |
| 261 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 11/15/2011 | 47 | 46 | | | | 1 |
| 262 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 11/15/2011 | 347 | 344 | | | | 3 |
| 263 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 3/15/2011 | 766 | 763 | | | | 3 |
| 264 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 4/15/2011 | 810 | 807 | | | | 3 |
| 265 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 5/15/2011 | 1,107 | 1,102 | | | | 5 |
| 266 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 6/15/2011 | 635 | 632 | | | | 3 |
| 267 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 7/15/2011 | 642 | 639 | | | | 3 |
| 268 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 8/15/2011 | 782 | 778 | | | | 4 |
| 269 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 9/15/2011 | 421 | 419 | | | | 2 |
| 270 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 10/15/2011 | 598 | 596 | | | | 2 |
| 271 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 11/15/2011 | 528 | 526 | | | | 2 |
| 272 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 12/15/2011 | 663 | 661 | | | | 2 |
| 273 | X | FHLMC GOLD A69852 5 5% | 3128L15M8 | | | 12/7/2007 | | 1/15/2012 | 599 | 596 | | | | 3 |
| 274 | X | FHLMC GOLD A69290 6 0% | 3128L1KB5 | | | 12/7/2007 | | 2/15/2011 | 20 | 21 | | | | -1 |
| 275 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 8/27/2010 | | 5/10/2011 | 2,114 | 2,172 | | | | -58 |
| 276 | X | FHLMC GOLD A69290 6 0% | 3128L1KB5 | | | 12/7/2007 | | 3/15/2011 | 24 | 24 | | | | 0 |
| 277 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 2/2/2010 | | 6/10/2011 | 2,162 | 2,222 | | | | -60 |
| 278 | X | FHLMC GOLD A69290 6 0% | 3128L1KB5 | | | 12/7/2007 | | 4/15/2011 | 676 | 683 | | | | -7 |
| 279 | X | FHLMC GOLD A69290 6 0% | 3128L1KB5 | | | 12/7/2007 | | 5/15/2011 | 23 | 23 | | | | 0 |
| 280 | X | FHLMC GOLD A69290 6 0% | 3128L1KB5 | | | 12/7/2007 | | 6/15/2011 | 23 | 23 | | | | 0 |
| 281 | X | FHLMC GOLD A69290 6 0% | 3128L1KB5 | | | 12/7/2007 | | 7/15/2011 | 286 | 290 | | | | -4 |
| 282 | X | FHLMC GOLD A69290 6 0% | 3128L1KB5 | | | 12/7/2007 | | 8/15/2011 | 21 | 21 | | | | 0 |
| 283 | X | FHLMC GOLD A69290 6 0% | 3128L1KB5 | | | 12/7/2007 | | 9/15/2011 | 584 | 591 | | | | -7 |
| 284 | X | FHLMC GOLD A69290 6 0% | 3128L1KB5 | | | 12/7/2007 | | 9/21/2011 | 13,867 | 12,773 | | | | 1,094 |
| 285 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 2/15/2011 | 361 | 361 | | | | 0 |
| 286 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 3/15/2011 | 452 | 451 | | | | 1 |
| 287 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 4/15/2011 | 358 | 357 | | | | 1 |
| 288 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 5/15/2011 | 238 | 237 | | | | 1 |
| 289 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 6/15/2011 | 201 | 201 | | | | 0 |
| 290 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 8/27/2010 | | 6/10/2011 | 2,883 | 2,961 | | | | -78 |
| 291 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 7/15/2011 | 234 | 234 | | | | 0 |
| 292 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 8/15/2011 | 233 | 233 | | | | 0 |
| 293 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 9/15/2011 | 278 | 277 | | | | 1 |
| 294 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 10/15/2011 | 329 | 328 | | | | 1 |
| 295 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 11/15/2011 | 359 | 358 | | | | 1 |
| 296 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 12/15/2011 | 285 | 285 | | | | 0 |
| 297 | X | FHLMC GOLD G11938 4 5% | 3128M1BF5 | | | 3/14/2006 | | 1/15/2012 | 340 | 340 | | | | 0 |
| 298 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 2/15/2011 | 669 | 715 | | | | -46 |
| 299 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 12/15/2011 | 65 | 64 | | | | 1 |
| 300 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 12/15/2011 | 480 | 477 | | | | 3 |
| 301 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 6/14/2007 | | 1/15/2012 | 42 | 41 | | | | 1 |
| 302 | X | GNMA POOL # 782105 5 0% | 36241KKS6 | | | 5/10/2007 | | 1/15/2012 | 310 | 308 | | | | 2 |
| 303 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 2/2/2010 | | 2/10/2011 | 685 | 704 | | | | -19 |
| 304 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 8/27/2010 | | 2/10/2011 | 913 | 938 | | | | -25 |
| 305 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 2/2/2010 | | 3/10/2011 | 113 | 116 | | | | -3 |
| 306 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 8/27/2010 | | 3/10/2011 | 150 | 154 | | | | -4 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Totals | | | |
| Securities | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Securty | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 307 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 2/2/2010 | | 4/10/2011 | 6,390 | 6,567 | | | | -177 |
| 308 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 8/27/2010 | | 4/10/2011 | 8,520 | 8,750 | | | | -230 |
| 309 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 2/2/2010 | | 5/10/2011 | 1,586 | 1,630 | | | | -44 |
| 310 | X | GECMC 2004-C3 A3 4 82225% | 36828QHV1 | | | 2/2/2010 | | 7/10/2011 | 1,023 | 1,052 | | | | -29 |
| 311 | X | GECMC 2004-C3 A3 4 82225% | 36828QHV1 | | | 8/27/2010 | | 7/10/2011 | 1,365 | 1,401 | | | | -36 |
| 312 | X | GECMC 2004-C3 A3 4 86511% | 36828QHV1 | | | 2/2/2010 | | 8/10/2011 | 610 | 627 | | | | -17 |
| 313 | X | GECMC 2004-C3 A3 4 86511% | 36828QHV1 | | | 8/27/2010 | | 8/10/2011 | 813 | 835 | | | | -22 |
| 314 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 2/2/2010 | | 9/10/2011 | 586 | 602 | | | | -16 |
| 315 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 8/27/2010 | | 9/10/2011 | 781 | 802 | | | | -21 |
| 316 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 2/2/2010 | | 10/10/2011 | 70 | 72 | | | | -2 |
| 317 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 8/27/2010 | | 10/10/2011 | 94 | 96 | | | | -2 |
| 318 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 2/2/2010 | | 11/10/2011 | 65 | 67 | | | | -2 |
| 319 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 8/27/2010 | | 11/10/2011 | 87 | 89 | | | | -2 |
| 320 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 2/2/2010 | | 12/10/2011 | 71 | 73 | | | | -2 |
| 321 | X | GECMC 2004-C3 A3 4 865% | 36828QHV1 | | | 8/27/2010 | | 12/10/2011 | 94 | 97 | | | | -3 |
| 322 | X | GENERAL ELECTRIC COMPAI | 369604103 | | | 3/31/2006 | | 1/20/2011 | 7,930 | 15,020 | | | | -7,090 |
| 323 | X | GOLDMAN SACHS GROUP 3 | 38141EA41 | | | 4/19/2010 | | 1/14/2011 | 5,178 | 5,126 | | | | 52 |
| 324 | X | GOLDMAN SACHS GROUP 3 | 38141EA41 | | | 4/19/2010 | | 1/18/2011 | 5,177 | 5,126 | | | | 51 |
| 325 | X | GOLDMAN SACHS GROUP 3 | 38141EA41 | | | 4/19/2010 | | 1/24/2011 | 5,176 | 5,126 | | | | 50 |
| 326 | X | GOLDMAN SACHS GROUP 3 | 38141EA41 | | | 4/19/2010 | | 1/28/2011 | 5,182 | 5,126 | | | | 56 |
| 327 | X | GOOGLE INC - CL A | 38259P508 | | | 8/21/2009 | | 1/20/2011 | 8,225 | 6,036 | | | | 2,189 |
| 328 | X | GOOGLE INC - CL A | 38259P508 | | | 8/21/2009 | | 5/2/2011 | 17,271 | 14,857 | | | | 2,414 |
| 329 | X | GOOGLE INC - CL A | 38259P508 | | | 8/21/2009 | | 5/2/2011 | 41,544 | 35,749 | | | | 5,795 |
| 330 | X | GOOGLE INC - CL A | 38259P508 | | | 8/21/2009 | | 10/11/2011 | 9,778 | 8,357 | | | | 1,421 |
| 331 | X | GOOGLE INC - CL A | 38259P508 | | | 6/5/2009 | | 10/11/2011 | 112,452 | 91,606 | | | | 20,846 |
| 332 | X | HALLIBURTON CO | 406216101 | | | 1/24/2007 | | 1/20/2011 | 4,281 | 3,307 | | | | 974 |
| 333 | X | HALLIBURTON CO | 406216101 | | | 1/24/2007 | | 10/18/2011 | 97,885 | 85,253 | | | | 12,632 |
| 334 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 3/15/2011 | 496 | 530 | | | | -34 |
| 335 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 4/15/2011 | 460 | 492 | | | | -32 |
| 336 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 5/15/2011 | 411 | 439 | | | | -28 |
| 337 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 6/15/2011 | 349 | 374 | | | | -25 |
| 338 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 7/15/2011 | 311 | 333 | | | | -22 |
| 339 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 8/15/2011 | 400 | 427 | | | | -27 |
| 340 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 9/15/2011 | 391 | 418 | | | | -27 |
| 341 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 10/15/2011 | 553 | 592 | | | | -39 |
| 342 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 11/15/2011 | 496 | 531 | | | | -35 |
| 343 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 12/15/2011 | 533 | 570 | | | | -37 |
| 344 | X | FHLMC GOLD G04219 5 5% | 3128M6AU2 | | | 6/10/2010 | | 1/15/2012 | 484 | 518 | | | | -34 |
| 345 | X | FHLMC GOLD G04719 5 5% | 3128M6SG4 | | | 3/9/2011 | | 4/15/2011 | 248 | 265 | | | | -17 |
| 346 | X | FHLMC GOLD G04719 5 5% | 3128M6SG4 | | | 3/9/2011 | | 5/15/2011 | 190 | 204 | | | | -14 |
| 347 | X | FHLMC GOLD G04719 5 5% | 3128M6SG4 | | | 3/9/2011 | | 6/15/2011 | 153 | 164 | | | | -11 |
| 348 | X | FHLMC GOLD G04719 5 5% | 3128M6SG4 | | | 3/9/2011 | | 7/15/2011 | 167 | 179 | | | | -12 |
| 349 | X | FHLMC GOLD G04719 5 5% | 3128M6SG4 | | | 3/9/2011 | | 8/15/2011 | 164 | 175 | | | | -11 |
| 350 | X | FHLMC GOLD G04719 5 5% | 3128M6SG4 | | | 3/9/2011 | | 9/15/2011 | 223 | 238 | | | | -15 |
| 351 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 12/25/2011 | 340 | 350 | | | | -10 |
| 352 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 12/25/2011 | 227 | 233 | | | | -6 |
| 353 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/13/2010 | | 1/25/2012 | 339 | 349 | | | | -10 |
| 354 | X | FNMA POOL # AD2351 4 0% | 31418PTH8 | | | 12/30/2010 | | 1/25/2012 | 226 | 232 | | | | -6 |
| 355 | X | FNMA POOL # AD5672 4 5% | 31418TJS7 | | | 5/5/2010 | | 2/25/2011 | 539 | 545 | | | | -6 |
| 356 | X | FNMA POOL # AD5672 4 5% | 31418TJS7 | | | 5/5/2010 | | 3/25/2011 | 397 | 401 | | | | -4 |
| 357 | X | FNMA POOL # AD5672 4 5% | 31418TJS7 | | | 5/5/2010 | | 4/25/2011 | 222 | 224 | | | | -2 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Securty | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 358 | X | FNMA POOL # AD5672 4 5% | 31418TJS7 | | | 5/5/2010 | | 5/19/2011 | 46,387 | 45,414 | | | | 973 |
| 359 | X | FNMA POOL # AD5672 4 5% | 31418TJS7 | | | 5/5/2010 | | 5/25/2011 | 154 | 156 | | | | -2 |
| 360 | X | FNMA POOL # AD5672 4 5% | 31418TJS7 | | | 5/5/2010 | | 6/25/2011 | 263 | 266 | | | | -3 |
| 361 | X | FNMA POOL # AE5895 3 326% | 31419GRR7 | | | 9/21/2011 | | 10/25/2011 | 4,921 | 5,112 | | | | -191 |
| 362 | X | FHLMC GOLD Q03517 4 5% | 3132GJSE0 | | | 9/23/2011 | | 11/15/2011 | 328 | 349 | | | | -21 |
| 363 | X | FHLMC GOLD Q03517 4 5% | 3132GJSE0 | | | 9/23/2011 | | 12/15/2011 | 851 | 907 | | | | -56 |
| 364 | X | FHLMC GOLD Q03517 4 5% | 3132GJSE0 | | | 9/23/2011 | | 1/15/2012 | 1,697 | 1,809 | | | | -112 |
| 365 | X | FHLMC POOL Q04584 4 5% | 3132GKXM3 | | | 11/7/2011 | | 1/15/2012 | 45 | 47 | | | | -2 |
| 366 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 2/25/2011 | 170 | 172 | | | | -2 |
| 367 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 2/25/2011 | 121 | 126 | | | | -5 |
| 368 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 2/25/2011 | 218 | 224 | | | | -6 |
| 369 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 3/25/2011 | 127 | 129 | | | | -2 |
| 370 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 3/25/2011 | 91 | 94 | | | | -3 |
| 371 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 3/25/2011 | 164 | 168 | | | | -4 |
| 372 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 4/25/2011 | 203 | 206 | | | | -3 |
| 373 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 4/25/2011 | 145 | 150 | | | | -5 |
| 374 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 4/25/2011 | 261 | 268 | | | | -7 |
| 375 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 5/25/2011 | 173 | 174 | | | | -1 |
| 376 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 5/25/2011 | 123 | 128 | | | | -5 |
| 377 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 5/25/2011 | 222 | 227 | | | | -5 |
| 378 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 6/25/2011 | 193 | 196 | | | | -3 |
| 379 | X | ORACLE CORP | 68389X105 | | | 9/30/2010 | | 1/20/2011 | 11,008 | 9,469 | | | | 1,539 |
| 380 | X | PEPSICO INC | 713448108 | | | 2/9/2006 | | 1/20/2011 | 7,921 | 6,917 | | | | 1,004 |
| 381 | X | PFIZER INC | 717081103 | | | 6/17/1999 | | 1/20/2011 | 11,359 | 20,395 | | | | -9,036 |
| 382 | X | PFIZER INC | 717081103 | | | 6/17/1999 | | 5/9/2011 | 40,078 | 64,145 | | | | -24,067 |
| 383 | X | PFIZER INC | 717081103 | | | 6/17/1999 | | 5/10/2011 | 34,974 | 55,593 | | | | -20,619 |
| 384 | X | PHILIP MORRIS INTERNAT-WI | 718172109 | | | 1/24/2007 | | 1/20/2011 | 6,812 | 5,515 | | | | 1,297 |
| 385 | X | PHILIP MORRIS INTERNAT-WI | 718172109 | | | 1/24/2007 | | 5/13/2011 | 86,230 | 57,904 | | | | 28,326 |
| 386 | X | PRAXAIR INC | 74005P104 | | | 2/8/2005 | | 1/20/2011 | 3,687 | 1,790 | | | | 1,897 |
| 387 | X | PROCTER & GAMBLE CO | 742718109 | | | 6/20/1988 | | 1/20/2011 | 6,557 | 477 | | | | 6,080 |
| 388 | X | PMCF 2001-ROCK A2 6 605% | 74438WAB2 | | | 2/24/2010 | | 1/10/2011 | 3,302 | 3,430 | | | | -128 |
| 389 | X | PMCF 2001-ROCK A2 6 605% | 74438WAB2 | | | 8/27/2010 | | 1/10/2011 | 472 | 481 | | | | -9 |
| 390 | X | PMCF 2001-ROCK A2 6 605% | 74438WAB2 | | | 2/24/2010 | | 2/10/2011 | 2,248 | 2,334 | | | | -86 |
| 391 | X | PMCF 2001-ROCK A2 6 605% | 74438WAB2 | | | 8/27/2010 | | 2/10/2011 | 321 | 327 | | | | -6 |
| 392 | X | PMCF 2001-ROCK A2 6 605% | 74438WAB2 | | | 2/24/2010 | | 3/10/2011 | 1,204 | 1,251 | | | | -47 |
| 393 | X | PMCF 2001-ROCK A2 6 605% | 74438WAB2 | | | 8/27/2010 | | 3/10/2011 | 172 | 175 | | | | -3 |
| 394 | X | PMCF 2001-ROCK A2 6 605% | 74438WAB2 | | | 2/24/2010 | | 4/10/2011 | 4,560 | 4,725 | | | | -165 |
| 395 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 1/5/2010 | | 1/20/2011 | 10,167 | 10,762 | | | | -595 |
| 396 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 1/5/2010 | | 4/4/2011 | 43,931 | 47,923 | | | | -3,992 |
| 397 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 1/5/2010 | | 4/4/2011 | 16,648 | 18,123 | | | | -1,475 |
| 398 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 1/4/2010 | | 4/4/2011 | 8,046 | 8,749 | | | | -703 |
| 399 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 1/5/2010 | | 4/4/2011 | 15,306 | 16,647 | | | | -1,341 |
| 400 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 1/4/2010 | | 4/4/2011 | 14,387 | 15,620 | | | | -1,233 |
| 401 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 5/20/2010 | | 4/5/2011 | 27,093 | 27,033 | | | | 60 |
| 402 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 1/4/2010 | | 4/5/2011 | 309 | 335 | | | | -26 |
| 403 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 1/4/2010 | | 4/5/2011 | 13,363 | 14,514 | | | | -1,151 |
| 404 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 5/20/2010 | | 4/5/2011 | 42,467 | 42,414 | | | | 53 |
| 405 | X | PUBLIC SVC ENTERPRISE GR | 744573106 | | | 5/20/2010 | | 4/6/2011 | 29,122 | 28,882 | | | | 240 |
| 406 | X | QUALCOMM INC | 747525103 | | | 1/6/2010 | | 1/20/2011 | 8,861 | 8,170 | | | | 691 |
| 407 | X | RAYTHEON CO | 755111507 | | | 10/7/2008 | | 1/20/2011 | 2,039 | 2,080 | | | | -41 |
| 408 | X | RAYTHEON CO | 755111507 | | | 10/7/2008 | | 1/28/2011 | 32,688 | 34,319 | | | | -1,631 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 409 | X | RAYTHEON CO | 755111507 | | | 10/7/2008 | | 1/28/2011 | 32,695 | 34,319 | | | | -1,624 |
| 410 | X | SCHWAB CHARLES CORP NE | 808513105 | | | 1/5/2011 | | 1/20/2011 | 4,529 | 4,483 | | | | 46 |
| 411 | X | SCHWAB CHARLES CORP NE | 808513105 | | | 11/20/2008 | | 8/12/2011 | 41,544 | 52,666 | | | | -11,122 |
| 412 | X | SCHWAB CHARLES CORP NE | 808513105 | | | 1/5/2011 | | 8/12/2011 | 31,939 | 47,698 | | | | -15,759 |
| 413 | X | SEMPRA ENERGY | 816851109 | | | 2/26/2007 | | 1/20/2011 | 52 | 61 | | | | -9 |
| 414 | X | TARGET CORP | 87612E106 | | | 6/1/2009 | | 1/6/2011 | 24,677 | 18,706 | | | | 5,971 |
| 415 | X | TARGET CORP | 87612E106 | | | 6/10/2009 | | 1/6/2011 | 42,774 | 31,656 | | | | 11,118 |
| 416 | X | TARGET CORP | 87612E106 | | | 6/25/2009 | | 1/6/2011 | 13,161 | 9,671 | | | | 3,490 |
| 417 | X | TARGET CORP | 87612E106 | | | 6/25/2009 | | 1/20/2011 | 4,951 | 3,627 | | | | 1,324 |
| 418 | X | TARGET CORP | 87612E106 | | | 6/25/2009 | | 1/27/2011 | 45,017 | 33,044 | | | | 11,973 |
| 419 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 7/25/2011 | 239 | 242 | | | | -3 |
| 420 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 7/25/2011 | 171 | 177 | | | | -6 |
| 421 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 7/25/2011 | 307 | 315 | | | | -8 |
| 422 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 8/25/2011 | 101 | 102 | | | | -1 |
| 423 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 8/25/2011 | 72 | 75 | | | | -3 |
| 424 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 6/25/2011 | 138 | 143 | | | | -5 |
| 425 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 6/25/2011 | 249 | 255 | | | | -6 |
| 426 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 8/25/2011 | 130 | 133 | | | | -3 |
| 427 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 9/25/2011 | 125 | 126 | | | | -1 |
| 428 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 9/25/2011 | 89 | 92 | | | | -3 |
| 429 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 9/25/2011 | 160 | 164 | | | | -4 |
| 430 | X | FNMA POOL # AH3519 4 0% | 3138A44D4 | | | 4/8/2011 | | 6/25/2011 | 250 | 244 | | | | 6 |
| 431 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 10/25/2011 | 135 | 137 | | | | -2 |
| 432 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 10/25/2011 | 97 | 100 | | | | -3 |
| 433 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 10/25/2011 | 174 | 178 | | | | -4 |
| 434 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 11/25/2011 | 172 | 174 | | | | -2 |
| 435 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 11/25/2011 | 123 | 127 | | | | -4 |
| 436 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 11/25/2011 | 221 | 226 | | | | -5 |
| 437 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 12/25/2011 | 166 | 168 | | | | -2 |
| 438 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 12/25/2011 | 119 | 123 | | | | -4 |
| 439 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 12/25/2011 | 213 | 219 | | | | -6 |
| 440 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 1/3/2007 | | 1/25/2012 | 200 | 202 | | | | -2 |
| 441 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 2/20/2009 | | 1/25/2012 | 143 | 148 | | | | -5 |
| 442 | X | FNMA POOL # 255364 6 0% | 31371LTV1 | | | 5/2/2005 | | 1/25/2012 | 257 | 263 | | | | -6 |
| 443 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 2/25/2011 | 379 | 382 | | | | -3 |
| 444 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 3/25/2011 | 288 | 290 | | | | -2 |
| 445 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 4/25/2011 | 383 | 386 | | | | -3 |
| 446 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 5/25/2011 | 311 | 313 | | | | -2 |
| 447 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 6/25/2011 | 295 | 297 | | | | -2 |
| 448 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 7/25/2011 | 269 | 271 | | | | -2 |
| 449 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 8/25/2011 | 257 | 259 | | | | -2 |
| 450 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 9/25/2011 | 307 | 309 | | | | -2 |
| 451 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 10/25/2011 | 263 | 265 | | | | -2 |
| 452 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 11/25/2011 | 281 | 283 | | | | -2 |
| 453 | X | FNMA POOL # AH3519 4 0% | 3138A44D4 | | | 4/8/2011 | | 7/25/2011 | 248 | 243 | | | | 5 |
| 454 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 12/25/2011 | 289 | 291 | | | | -2 |
| 455 | X | TEXTRON INC | 883203101 | | | 3/23/2006 | | 1/20/2011 | 5,347 | 9,878 | | | | -4,531 |
| 456 | X | FNMA POOL # 555528 6 0% | 31385XD95 | | | 12/7/2005 | | 1/25/2012 | 265 | 267 | | | | -2 |
| 457 | X | FNMA POOL # AH3519 4 0% | 3138A44D4 | | | 4/8/2011 | | 5/25/2011 | 99 | 97 | | | | 2 |
| 458 | X | TEXTRON INC | 883203101 | | | 3/17/2006 | | 1/20/2011 | 255 | 467 | | | | -212 |
| 459 | X | TEXTRON INC | 883203101 | | | 3/17/2006 | | 11/2/2011 | 7,324 | 18,623 | | | | -11,299 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Securities | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 460 | X | TEXTRON INC | 883203101 | | | 3/17/2006 | | 11/2/2011 | 10,802 | 27,556 | | | | -16,754 |
| 461 | X | TEXTRON INC | 883203101 | | | 3/20/2006 | | 11/2/2011 | 366 | 934 | | | | -568 |
| 462 | X | TEXTRON INC | 883203101 | | | 3/21/2006 | | 11/2/2011 | 7,324 | 18,617 | | | | -11,293 |
| 463 | X | TEXTRON INC | 883203101 | | | 3/21/2006 | | 11/2/2011 | 11,351 | 28,841 | | | | -17,490 |
| 464 | X | TEXTRON INC | 883203101 | | | 5/23/2006 | | 11/2/2011 | 4,760 | 11,756 | | | | -6,996 |
| 465 | X | TEXTRON INC | 883203101 | | | 9/2/2009 | | 11/2/2011 | 11,901 | 11,415 | | | | 486 |
| 466 | X | TEXTRON INC | 883203101 | | | 9/2/2009 | | 11/2/2011 | 37,533 | 35,794 | | | | 1,739 |
| 467 | X | THERMO FISHER SCIENTIFIC | 883556102 | | | 1/24/2007 | | 1/20/2011 | 7,795 | 6,745 | | | | 1,050 |
| 468 | X | THERMO FISHER SCIENTIFIC | 883556102 | | | 1/24/2007 | | 12/8/2011 | 7,281 | 7,708 | | | | -427 |
| 469 | X | THERMO FISHER SCIENTIFIC | 883556102 | | | 3/7/2007 | | 12/8/2011 | 21,342 | 21,282 | | | | 60 |
| 470 | X | THERMO FISHER SCIENTIFIC | 883556102 | | | 3/7/2007 | | 12/9/2011 | 10,701 | 10,664 | | | | 37 |
| 471 | X | THERMO FISHER SCIENTIFIC | 883556102 | | | 11/6/2009 | | 12/9/2011 | 45,217 | 44,550 | | | | 667 |
| 472 | X | THERMO FISHER SCIENTIFIC | 883556102 | | | 3/7/2007 | | 12/9/2011 | 27,848 | 27,953 | | | | -105 |
| 473 | X | THERMO FISHER SCIENTIFIC | 883556102 | | | 11/6/2009 | | 12/12/2011 | 9,456 | 9,422 | | | | 34 |
| 474 | X | FHLMC GOLD G04719 5 5% | 3128M6SG4 | | | 3/9/2011 | | 10/15/2011 | 181 | 193 | | | | -12 |
| 475 | X | FHLMC GOLD G04719 5 5% | 3128M6SG4 | | | 3/9/2011 | | 11/15/2011 | 202 | 217 | | | | -15 |
| 476 | X | FHLMC GOLD G04719 5 5% | 3128M6SG4 | | | 3/9/2011 | | 1/15/2012 | 162 | 173 | | | | -11 |
| 477 | X | FHLMC GOLD G04719 5 5% | 3128M6SG4 | | | 11/16/2011 | | 1/15/2012 | 162 | 175 | | | | -13 |
| 478 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 2/15/2011 | 687 | 729 | | | | -42 |
| 479 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 3/15/2011 | 737 | 782 | | | | -45 |
| 480 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 4/15/2011 | 398 | 423 | | | | -25 |
| 481 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 5/15/2011 | 485 | 515 | | | | -30 |
| 482 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 6/15/2011 | 427 | 453 | | | | -26 |
| 483 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 7/15/2011 | 388 | 412 | | | | -24 |
| 484 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 8/15/2011 | 606 | 643 | | | | -37 |
| 485 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 9/15/2011 | 515 | 547 | | | | -32 |
| 486 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 10/15/2011 | 428 | 454 | | | | -26 |
| 487 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 11/15/2011 | 574 | 609 | | | | -35 |
| 488 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 12/15/2011 | 527 | 559 | | | | -32 |
| 489 | X | FHLMC GOLD G05938 5 0% | 3128M74X1 | | | 7/19/2010 | | 1/15/2012 | 434 | 460 | | | | -26 |
| 490 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 2/15/2011 | 691 | 742 | | | | -51 |
| 491 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 3/15/2011 | 365 | 392 | | | | -27 |
| 492 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 4/15/2011 | 181 | 195 | | | | -14 |
| 493 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 5/15/2011 | 311 | 334 | | | | -23 |
| 494 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 6/15/2011 | 455 | 489 | | | | -34 |
| 495 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 1/15/2011 | 4,733 | 4,833 | | | | -100 |
| 496 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 2/15/2011 | 6,299 | 6,433 | | | | -134 |
| 497 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 3/15/2011 | 6,473 | 6,610 | | | | -137 |
| 498 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 4/15/2011 | 7,994 | 8,163 | | | | -169 |
| 499 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 5/15/2011 | 7,351 | 7,507 | | | | -156 |
| 500 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 6/15/2011 | 6,991 | 7,139 | | | | -148 |
| 501 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 7/15/2011 | 6,834 | 6,979 | | | | -145 |
| 502 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 8/15/2011 | 6,458 | 6,594 | | | | -136 |
| 503 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 9/15/2011 | 6,687 | 6,828 | | | | -141 |
| 504 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 10/15/2011 | 5,697 | 5,818 | | | | -121 |
| 505 | X | HDMOT 2009-2 A3 2 62% | 41283HAC8 | | | 1/20/2010 | | 11/9/2011 | 34,656 | 35,213 | | | | -557 |
| 506 | X | HDMOT 2007-1 A4 5 21% | 41283UAD7 | | | 1/23/2007 | | 1/15/2011 | 904 | 904 | | | | 0 |
| 507 | X | HDMOT 2007-1 A4 5 21% | 41283UAD7 | | | 1/23/2007 | | 2/15/2011 | 877 | 877 | | | | 0 |
| 508 | X | HDMOT 2007-1 A4 5 21% | 41283UAD7 | | | 1/23/2007 | | 3/15/2011 | 898 | 898 | | | | 0 |
| 509 | X | HDMOT 2007-1 A4 5 21% | 41283UAD7 | | | 1/23/2007 | | 4/15/2011 | 1,028 | 1,027 | | | | 1 |
| 510 | X | HDMOT 2007-1 A4 5 21% | 41283UAD7 | | | 1/23/2007 | | 5/15/2011 | 887 | 887 | | | | 0 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Totals | | | |
| Securities | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 511 | X | HDMOT 2007-1 A4 5 21% 6 | 41283UAD7 | | | 1/23/2007 | | 6/15/2011 | 911 | 911 | | | | 0 |
| 512 | X | HDMOT 2007-1 A4 5 21% 6 | 41283UAD7 | | | 1/23/2007 | | 7/15/2011 | 874 | 874 | | | | 0 |
| 513 | X | HDMOT 2007-1 A4 5 21% 6 | 41283UAD7 | | | 1/23/2007 | | 8/15/2011 | 785 | 785 | | | | 0 |
| 514 | X | HDMOT 2007-1 A4 5 21% 6 | 41283UAD7 | | | 1/23/2007 | | 9/15/2011 | 822 | 821 | | | | 1 |
| 515 | X | HDMOT 2007-1 A4 5 21% 6 | 41283UAD7 | | | 1/23/2007 | | 10/15/2011 | 715 | 715 | | | | 0 |
| 516 | X | HDMOT 2007-1 A4 5 21% 6 | 41283UAD7 | | | 1/23/2007 | | 11/9/2011 | 1,916 | 1,908 | | | | 8 |
| 517 | X | HESS CORP | 42809H107 | | | 3/17/2009 | | 1/20/2011 | 10,379 | 7,992 | | | | 2,387 |
| 518 | X | HESS CORP | 42809H107 | | | 3/17/2009 | | 3/23/2011 | 28,999 | 22,131 | | | | 6,868 |
| 519 | X | HESS CORP | 42809H107 | | | 1/23/2009 | | 3/23/2011 | 53,971 | 36,952 | | | | 17,019 |
| 520 | X | HOME DEPOT INC | 437076102 | | | 11/20/2008 | | 1/20/2011 | 3,937 | 2,112 | | | | 1,825 |
| 521 | X | HOME DEPOT INC | 437076102 | | | 11/20/2008 | | 5/5/2011 | 98,434 | 50,875 | | | | 47,559 |
| 522 | X | HONEYWELL INTL INC | 438516106 | | | 5/23/2006 | | 1/20/2011 | 5,435 | 4,124 | | | | 1,311 |
| 523 | X | HOSPIRA INC | 441060100 | | | 6/1/2007 | | 1/3/2011 | 24,799 | 18,303 | | | | 6,496 |
| 524 | X | HOSPIRA INC | 441060100 | | | 6/1/2007 | | 1/4/2011 | 332 | 244 | | | | 88 |
| 525 | X | HOSPIRA INC | 441060100 | | | 3/8/2007 | | 1/4/2011 | 31,828 | 23,094 | | | | 8,734 |
| 526 | X | HOSPIRA INC | 441060100 | | | 6/1/2007 | | 1/4/2011 | 2,442 | 1,790 | | | | 652 |
| 527 | X | HOSPIRA INC | 441060100 | | | 3/8/2007 | | 1/5/2011 | 21,322 | 15,636 | | | | 5,686 |
| 528 | X | HOSPIRA INC | 441060100 | | | 3/9/2007 | | 1/5/2011 | 9,294 | 6,814 | | | | 2,480 |
| 529 | X | HOSPIRA INC | 441060100 | | | 3/7/2007 | | 1/5/2011 | 1,148 | 838 | | | | 310 |
| 530 | X | HOSPIRA INC | 441060100 | | | 3/8/2007 | | 1/5/2011 | 5,151 | 3,769 | | | | 1,382 |
| 531 | X | HOSPIRA INC | 441060100 | | | 3/7/2007 | | 1/6/2011 | 15,644 | 11,408 | | | | 4,236 |
| 532 | X | HOSPIRA INC | 441060100 | | | 5/31/2007 | | 1/6/2011 | 15,863 | 11,473 | | | | 4,390 |
| 533 | X | HOSPIRA INC | 441060100 | | | 3/7/2007 | | 1/6/2011 | 4,541 | 3,311 | | | | 1,230 |
| 534 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 7/15/2011 | 316 | 339 | | | | -23 |
| 535 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 8/15/2011 | 190 | 204 | | | | -14 |
| 536 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 9/15/2011 | 422 | 454 | | | | -32 |
| 537 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 10/15/2011 | 545 | 586 | | | | -41 |
| 538 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 11/15/2011 | 308 | 331 | | | | -23 |
| 539 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 12/15/2011 | 698 | 749 | | | | -51 |
| 540 | X | FHLMC GOLD G05337 5 5% | 3128M7HN9 | | | 6/10/2010 | | 1/15/2012 | 875 | 940 | | | | -65 |
| 541 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 6/8/2009 | | 2/15/2011 | 881 | 917 | | | | -36 |
| 542 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 8/6/2009 | | 2/15/2011 | 424 | 443 | | | | -19 |
| 543 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 6/8/2009 | | 3/15/2011 | 825 | 858 | | | | -33 |
| 544 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 8/6/2009 | | 3/15/2011 | 397 | 414 | | | | -17 |
| 545 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 6/8/2009 | | 4/15/2011 | 863 | 897 | | | | -34 |
| 546 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 8/6/2009 | | 4/15/2011 | 415 | 433 | | | | -18 |
| 547 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 6/8/2009 | | 5/15/2011 | 634 | 660 | | | | -26 |
| 548 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 8/6/2009 | | 5/15/2011 | 305 | 319 | | | | -14 |
| 549 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 6/8/2009 | | 6/15/2011 | 760 | 791 | | | | -31 |
| 550 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 8/6/2009 | | 6/15/2011 | 366 | 382 | | | | -16 |
| 551 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 6/8/2009 | | 7/15/2011 | 695 | 723 | | | | -28 |
| 552 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 8/6/2009 | | 7/15/2011 | 334 | 349 | | | | -15 |
| 553 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 6/8/2009 | | 8/15/2011 | 585 | 608 | | | | -23 |
| 554 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 8/6/2009 | | 8/15/2011 | 281 | 294 | | | | -13 |
| 555 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 6/8/2009 | | 9/15/2011 | 633 | 658 | | | | -25 |
| 556 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 8/6/2009 | | 9/15/2011 | 304 | 318 | | | | -14 |
| 557 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 6/8/2009 | | 9/21/2011 | 23,921 | 22,653 | | | | 1,268 |
| 558 | X | FHLMC GOLD G05509 6 0% | 3128M7N28 | | | 8/6/2009 | | 9/21/2011 | 11,501 | 10,943 | | | | 558 |
| 559 | X | FHLMC GOLD G05580 6 5% | 3128M7Q90 | | | 9/1/2009 | | 2/15/2011 | 865 | 922 | | | | -57 |
| 560 | X | FHLMC GOLD G05580 6 5% | 3128M7Q90 | | | 9/1/2009 | | 3/15/2011 | 1,111 | 1,184 | | | | -73 |
| 561 | X | FHLMC GOLD G05580 6 5% | 3128M7Q90 | | | 9/1/2009 | | 4/15/2011 | 1,041 | 1,110 | | | | -69 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Securty | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 562 | X | FHLMC GOLD G05580 6 5% | 3128M7Q90 | | | 9/1/2009 | | 5/15/2011 | 371 | 395 | | | | -24 |
| 563 | X | FHLMC GOLD G05580 6 5% | 3128M7Q90 | | | 9/1/2009 | | 6/15/2011 | 578 | 616 | | | | -38 |
| 564 | X | FHLMC GOLD G05580 6 5% | 3128M7Q90 | | | 9/1/2009 | | 7/15/2011 | 709 | 756 | | | | -47 |
| 565 | X | FHLMC GOLD G05580 6 5% | 3128M7Q90 | | | 9/1/2009 | | 8/15/2011 | 706 | 753 | | | | -47 |
| 566 | X | FHLMC GOLD G05580 6 5% | 3128M7Q90 | | | 9/1/2009 | | 9/15/2011 | 603 | 643 | | | | -40 |
| 567 | X | FHLMC GOLD G05580 6 5% | 3128M7Q90 | | | 9/1/2009 | | 9/21/2011 | 27,197 | 26,070 | | | | 1,127 |
| 568 | X | HOME DEPOT INC | 437076102 | | | 11/21/2008 | | 5/5/2011 | 3,715 | 1,752 | | | | 1,963 |
| 569 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 2/15/2011 | 671 | 714 | | | | -43 |
| 570 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 3/15/2011 | 845 | 900 | | | | -55 |
| 571 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 4/15/2011 | 656 | 699 | | | | -43 |
| 572 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 5/15/2011 | 1,087 | 1,158 | | | | -71 |
| 573 | X | HOSPIRA INC | 441060100 | | | 5/31/2007 | | 1/7/2011 | 7,143 | 5,143 | | | | 2,000 |
| 574 | X | HAT 2007-1 A4 5 33% 11/1 | 44329FAD0 | | | 1/23/2007 | | 1/17/2011 | 651 | 650 | | | | 1 |
| 575 | X | HAT 2007-1 A4 5 33% 11/1 | 44329FAD0 | | | 2/28/2008 | | 1/17/2011 | 434 | 446 | | | | -12 |
| 576 | X | HAT 2007-1 A4 5 33% 11/1 | 44329FAD0 | | | 1/23/2007 | | 2/17/2011 | 646 | 646 | | | | 0 |
| 577 | X | HAT 2007-1 A4 5 33% 11/1 | 44329FAD0 | | | 2/28/2008 | | 2/17/2011 | 431 | 444 | | | | -13 |
| 578 | X | HAT 2007-1 A4 5 33% 11/1 | 44329FAD0 | | | 1/23/2007 | | 3/17/2011 | 662 | 662 | | | | 0 |
| 579 | X | HAT 2007-1 A4 5 33% 11/1 | 44329FAD0 | | | 2/28/2008 | | 3/17/2011 | 441 | 454 | | | | -13 |
| 580 | X | HAT 2007-1 A4 5 33% 11/1 | 44329FAD0 | | | 1/23/2007 | | 4/18/2011 | 9,655 | 9,652 | | | | 3 |
| 581 | X | HAT 2007-1 A4 5 33% 11/1 | 44329FAD0 | | | 2/28/2008 | | 4/18/2011 | 6,437 | 6,624 | | | | -187 |
| 582 | X | HUMAN GENOME SCIENCES | 444903108 | | | 2/12/2010 | | 1/20/2011 | 5,315 | 6,091 | | | | -776 |
| 583 | X | HUMAN GENOME SCIENCES | 444903108 | | | 2/12/2010 | | 7/20/2011 | 32,014 | 40,028 | | | | -8,014 |
| 584 | X | HUMAN GENOME SCIENCES | 444903108 | | | 12/3/2009 | | 7/20/2011 | 928 | 1,154 | | | | -226 |
| 585 | X | HUMAN GENOME SCIENCES | 444903108 | | | 12/3/2009 | | 7/21/2011 | 24,302 | 30,185 | | | | -5,883 |
| 586 | X | HUMAN GENOME SCIENCES | 444903108 | | | 12/2/2009 | | 7/22/2011 | 7,911 | 9,630 | | | | -1,719 |
| 587 | X | HUMAN GENOME SCIENCES | 444903108 | | | 12/3/2009 | | 7/22/2011 | 23,315 | 30,073 | | | | -6,758 |
| 588 | X | HUMAN GENOME SCIENCES | 444903108 | | | 12/3/2009 | | 7/22/2011 | 4,113 | 5,396 | | | | -1,283 |
| 589 | X | HUMAN GENOME SCIENCES | 444903108 | | | 12/3/2009 | | 7/22/2011 | 7,677 | 9,892 | | | | -2,215 |
| 590 | X | HUMAN GENOME SCIENCES | 444903108 | | | 12/3/2009 | | 7/22/2011 | 1,314 | 1,645 | | | | -331 |
| 591 | X | INFORMATICA CORP | 45666Q102 | | | 8/16/2010 | | 1/20/2011 | 4,914 | 3,464 | | | | 1,450 |
| 592 | X | INTERNATIONAL BUSINESS M | 459200101 | | | 8/11/2010 | | 1/20/2011 | 11,278 | 9,497 | | | | 1,781 |
| 593 | X | INTERNATIONAL BUSINESS M | 459200101 | | | 8/11/2010 | | 10/18/2011 | 79,855 | 58,281 | | | | 21,574 |
| 594 | X | INTERNATIONAL BUSINESS M | 459200101 | | | 8/11/2010 | | 10/31/2011 | 17,461 | 12,229 | | | | 5,232 |
| 595 | X | INTERNATIONAL BUSINESS M | 459200101 | | | 1/23/2008 | | 10/31/2011 | 48,296 | 27,630 | | | | 20,666 |
| 596 | X | INTUIT INC 5 4% 3/15/1 | 461202AA1 | | | 3/14/2007 | | 1/20/2011 | 5,227 | 5,016 | | | | 211 |
| 597 | X | INTUIT INC 5 4% 3/15/1 | 461202AA1 | | | 8/13/2007 | | 1/20/2011 | 5,227 | 4,952 | | | | 275 |
| 598 | X | INTUIT INC 5 4% 3/15/1 | 461202AA1 | | | 3/7/2007 | | 1/20/2011 | 10,453 | 10,000 | | | | 453 |
| 599 | X | JPMORGAN CHASE & CO | 46625H100 | | | 2/6/2009 | | 1/20/2011 | 11,388 | 7,108 | | | | 4,280 |
| 600 | X | JPMCC 2001-CIB2 A3 6 429% | 46625MCU1 | | | 6/29/2010 | | 1/15/2011 | 3,854 | 3,974 | | | | -120 |
| 601 | X | JPMCC 2001-CIB2 A3 6 429% | 46625MCU1 | | | 6/29/2010 | | 2/15/2011 | 3,528 | 3,638 | | | | -110 |
| 602 | X | JPMCC 2001-CIB2 A3 6 429% | 46625MCU1 | | | 6/29/2010 | | 3/15/2011 | 6,823 | 7,036 | | | | -213 |
| 603 | X | JPMCC 2001-CIB2 A3 6 429% | 46625MCU1 | | | 6/29/2010 | | 4/15/2011 | 3,653 | 3,767 | | | | -114 |
| 604 | X | JPMCC 2001-CIB2 A3 6 429% | 46625MCU1 | | | 6/29/2010 | | 5/15/2011 | 3,765 | 3,882 | | | | -117 |
| 605 | X | JPMCC 2001-CIB2 A3 6 429% | 46625MCU1 | | | 6/29/2010 | | 6/15/2011 | 7,617 | 7,854 | | | | -237 |
| 606 | X | JPMCC 2001-CIB2 A3 6 429% | 46625MCU1 | | | 6/29/2010 | | 7/15/2011 | 973 | 1,003 | | | | -30 |
| 607 | X | JPMCC 2001-CIB2 A3 6 429% | 46625MCU1 | | | 6/29/2010 | | 8/15/2011 | 818 | 843 | | | | -25 |
| 608 | X | LBUBS 2000-C5 A2 6 51% 1 | 52108HCB8 | | | 2/10/2010 | | 1/15/2011 | 130 | 133 | | | | -3 |
| 609 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 1/15/2011 | 42 | 42 | | | | 0 |
| 610 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 2/15/2011 | 42 | 43 | | | | -1 |
| 611 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 6/15/2011 | 305 | 325 | | | | -20 |
| 612 | X | THERMO FISHER SCIENTIFIC | 883556102 | | | 11/6/2009 | | 12/12/2011 | 19,813 | 19,609 | | | | 204 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Totals | | | |
| Securities | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 613 | X | THERMO FISHER SCIENTIFIC | 883556102 | | | 11/6/2009 | | 12/12/2011 | 6,172 | 6,146 | | | | 26 |
| 614 | X | TIME WARNER INC | 887317303 | | | 12/4/2008 | | 1/20/2011 | 3,237 | 1,993 | | | | 1,244 |
| 615 | X | TIME WARNER INC | 887317303 | | | 12/4/2008 | | 8/22/2011 | 29,331 | 21,011 | | | | 8,320 |
| 616 | X | TIME WARNER INC | 887317303 | | | 12/4/2008 | | 8/23/2011 | 34,195 | 24,360 | | | | 9,835 |
| 617 | X | UNILEVER PLC ADR | 904767704 | | | 12/14/2009 | | 1/20/2011 | 6,349 | 6,491 | | | | -142 |
| 618 | X | U S TREASURY NOTE 6 25% | 912810EQ7 | | | 1/25/2006 | | 3/31/2011 | 12,475 | 11,881 | | | | 594 |
| 619 | X | U S TREASURY NOTE 6 25% | 912810EQ7 | | | 1/25/2006 | | 8/5/2011 | 6,732 | 5,941 | | | | 791 |
| 620 | X | U S TREASURY NOTE 6 25% | 912810EQ7 | | | 1/25/2006 | | 10/19/2011 | 13,928 | 11,881 | | | | 2,047 |
| 621 | X | U S TREASURY NOTE 4 375 | 912810QH4 | | | 11/10/2010 | | 2/3/2011 | 14,294 | 15,246 | | | | -952 |
| 622 | X | U S TREASURY NOTE 3 875 | 912810QK7 | | | 2/11/2011 | | 3/8/2011 | 4,366 | 4,335 | | | | 31 |
| 623 | X | U S TREASURY NOTE 3 875 | 912810QK7 | | | 2/9/2011 | | 5/17/2011 | 4,695 | 4,290 | | | | 405 |
| 624 | X | UNITED STATES TREAS 3 75 | 912810QS0 | | | 10/5/2011 | | 10/17/2011 | 16,788 | 17,639 | | | | -851 |
| 625 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 1/22/2009 | | 8/24/2011 | 16,185 | 16,686 | | | | -501 |
| 626 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 1/8/2009 | | 9/16/2011 | 5,385 | 5,656 | | | | -271 |
| 627 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 1/22/2009 | | 9/16/2011 | 5,385 | 5,646 | | | | -261 |
| 628 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 1/22/2009 | | 9/19/2011 | 16,166 | 16,937 | | | | -771 |
| 629 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 4/23/2009 | | 9/19/2011 | 5,389 | 5,540 | | | | -151 |
| 630 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 4/23/2009 | | 10/5/2011 | 5,368 | 5,540 | | | | -172 |
| 631 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 12/11/2009 | | 10/5/2011 | 10,737 | 10,943 | | | | -206 |
| 632 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 12/11/2009 | | 10/6/2011 | 21,452 | 21,887 | | | | -435 |
| 633 | X | TARGET CORP | 87612E106 | | | 6/25/2009 | | 1/27/2011 | 13,738 | 10,074 | | | | 3,664 |
| 634 | X | TARGET CORP | 87612E106 | | | 6/25/2009 | | 1/31/2011 | 45,774 | 33,850 | | | | 11,924 |
| 635 | X | FNMA POOL # AH3519 4 0% | 3138A44D4 | | | 4/8/2011 | | 8/25/2011 | 77 | 75 | | | | 2 |
| 636 | X | FNMA POOL # AH3519 4 0% | 3138A44D4 | | | 4/8/2011 | | 9/25/2011 | 114 | 111 | | | | 3 |
| 637 | X | FNMA POOL # AH3519 4 0% | 3138A44D4 | | | 4/8/2011 | | 10/25/2011 | 79 | 77 | | | | 2 |
| 638 | X | FNMA POOL # AH3519 4 0% | 3138A44D4 | | | 4/8/2011 | | 11/25/2011 | 80 | 79 | | | | 1 |
| 639 | X | FNMA POOL # AH3519 4 0% | 3138A44D4 | | | 4/8/2011 | | 12/25/2011 | 80 | 78 | | | | 2 |
| 640 | X | FNMA POOL # AH3519 4 0% | 3138A44D4 | | | 4/8/2011 | | 1/25/2012 | 376 | 369 | | | | 7 |
| 641 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 2/25/2011 | 226 | 228 | | | | -2 |
| 642 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 3/25/2011 | 264 | 266 | | | | -2 |
| 643 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 4/25/2011 | 257 | 260 | | | | -3 |
| 644 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 5/25/2011 | 253 | 256 | | | | -3 |
| 645 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 6/25/2011 | 441 | 446 | | | | -5 |
| 646 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 7/25/2011 | 376 | 380 | | | | -4 |
| 647 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 8/25/2011 | 499 | 503 | | | | -4 |
| 648 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 9/25/2011 | 262 | 264 | | | | -2 |
| 649 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 10/25/2011 | 464 | 469 | | | | -5 |
| 650 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 11/25/2011 | 542 | 547 | | | | -5 |
| 651 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 12/25/2011 | 463 | 467 | | | | -4 |
| 652 | X | FNMA POOL # AH3620 3 5% | 3138A5AW2 | | | 1/18/2011 | | 1/25/2012 | 530 | 535 | | | | -5 |
| 653 | X | FNMA POOL # AH4794 5 0% | 3138A6KG4 | | | 3/4/2011 | | 4/25/2011 | 78 | 82 | | | | -4 |
| 654 | X | FNMA POOL # AH4794 5 0% | 3138A6KG4 | | | 3/4/2011 | | 5/25/2011 | 79 | 83 | | | | -4 |
| 655 | X | FNMA POOL # AH4794 5 0% | 3138A6KG4 | | | 3/4/2011 | | 6/25/2011 | 83 | 87 | | | | -4 |
| 656 | X | FNMA POOL # AH4794 5 0% | 3138A6KG4 | | | 3/4/2011 | | 7/25/2011 | 81 | 85 | | | | -4 |
| 657 | X | FNMA POOL # AH4794 5 0% | 3138A6KG4 | | | 3/4/2011 | | 8/25/2011 | 904 | 950 | | | | -46 |
| 658 | X | FNMA POOL # AH4794 5 0% | 3138A6KG4 | | | 3/4/2011 | | 9/25/2011 | 1,533 | 1,611 | | | | -78 |
| 659 | X | FNMA POOL # AH4794 5 0% | 3138A6KG4 | | | 3/4/2011 | | 10/25/2011 | 80 | 84 | | | | -4 |
| 660 | X | FNMA POOL # AH4794 5 0% | 3138A6KG4 | | | 3/4/2011 | | 11/25/2011 | 906 | 952 | | | | -46 |
| 661 | X | FNMA POOL # AH4794 5 0% | 3138A6KG4 | | | 3/4/2011 | | 12/25/2011 | 839 | 882 | | | | -43 |
| 662 | X | FNMA POOL # AH4794 5 0% | 3138A6KG4 | | | 3/4/2011 | | 1/25/2012 | 379 | 398 | | | | -19 |
| 663 | X | FNMA POOL # AH8932 4 5% | 3138AA4S7 | | | 2/16/2011 | | 4/25/2011 | 36 | 37 | | | | -1 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Securty | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 664 | X | FNMA POOL # AH8932 4 5% | 3138AA4S7 | | | 2/16/2011 | | 5/25/2011 | 36 | 37 | | | | -1 |
| 665 | X | FNMA POOL # AH8932 4 5% | 3138AA4S7 | | | 2/16/2011 | | 6/25/2011 | 33 | 33 | | | | 0 |
| 666 | X | FNMA POOL # AH8932 4 5% | 3138AA4S7 | | | 2/16/2011 | | 7/25/2011 | 318 | 322 | | | | -4 |
| 667 | X | FNMA POOL # AH8932 4 5% | 3138AA4S7 | | | 2/16/2011 | | 8/25/2011 | 34 | 35 | | | | -1 |
| 668 | X | FNMA POOL # AH8932 4 5% | 3138AA4S7 | | | 2/16/2011 | | 9/25/2011 | 34 | 35 | | | | -1 |
| 669 | X | FNMA POOL # AH8932 4 5% | 3138AA4S7 | | | 2/16/2011 | | 10/25/2011 | 34 | 35 | | | | -1 |
| 670 | X | FNMA POOL # AH8932 4 5% | 3138AA4S7 | | | 2/16/2011 | | 11/25/2011 | 443 | 448 | | | | -5 |
| 671 | X | FNMA POOL # AH8932 4 5% | 3138AA4S7 | | | 2/16/2011 | | 12/25/2011 | 219 | 221 | | | | -2 |
| 672 | X | FNMA POOL # AH8932 4 5% | 3138AA4S7 | | | 2/16/2011 | | 1/25/2012 | 211 | 213 | | | | -2 |
| 673 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 6/5/2008 | | 10/20/2011 | 5,358 | 5,221 | | | | 137 |
| 674 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 9/1/2009 | | 10/20/2011 | 10,717 | 10,918 | | | | -201 |
| 675 | X | U S TREASURY NOTE 4 25% | 912828BH2 | | | 1/18/2011 | | 10/20/2011 | 5,358 | 5,443 | | | | -85 |
| 676 | X | U S TREASURY NOTE 5 125% | 912828FF2 | | | 3/26/2010 | | 1/11/2011 | 5,771 | 5,597 | | | | 174 |
| 677 | X | U S TREASURY NOTE 5 125% | 912828FF2 | | | 3/26/2010 | | 1/18/2011 | 5,762 | 5,597 | | | | 165 |
| 678 | X | U S TREASURY NOTE 5 125% | 912828FF2 | | | 3/26/2010 | | 2/16/2011 | 16,980 | 16,791 | | | | 189 |
| 679 | X | U S TREASURY NOTE 5 125% | 912828FF2 | | | 3/26/2010 | | 2/18/2011 | 5,681 | 5,597 | | | | 84 |
| 680 | X | U S TREASURY NOTE 5 125% | 912828FF2 | | | 6/5/2008 | | 3/4/2011 | 11,424 | 10,888 | | | | 536 |
| 681 | X | U S TREASURY NOTE 5 125% | 912828FF2 | | | 3/26/2010 | | 3/4/2011 | 5,712 | 5,597 | | | | 115 |
| 682 | X | U S TSY INFL IDX BD 0 625% | 912828HW3 | | | 1/6/2009 | | 8/5/2011 | 21,926 | 20,421 | | | | 1,505 |
| 683 | X | U S TREASURY NOTE 3 75% | 912828JR2 | | | 4/26/2011 | | 5/24/2011 | 10,796 | 10,618 | | | | 178 |
| 684 | X | U S TREASURY NOTE 1 125% | 912828MB3 | | | 11/19/2010 | | 8/24/2011 | 40,492 | 40,467 | | | | 25 |
| 685 | X | U S TREASURY NOTE 1 125% | 912828MB3 | | | 1/24/2011 | | 8/24/2011 | 5,062 | 5,047 | | | | 15 |
| 686 | X | U S TREASURY NOTE 3 625% | 912828MP2 | | | 4/6/2010 | | 1/18/2011 | 5,159 | 4,876 | | | | 283 |
| 687 | X | U S TREASURY NOTE 1% 3/3 | 912828MU1 | | | 1/20/2011 | | 3/2/2011 | 5,036 | 5,038 | | | | -2 |
| 688 | X | U S TREASURY NOTE 1% 3/3 | 912828MU1 | | | 1/20/2011 | | 6/22/2011 | 5,032 | 5,038 | | | | -6 |
| 689 | X | U S TREASURY NOTE 1% 3/3 | 912828MU1 | | | 1/20/2011 | | 6/29/2011 | 10,059 | 10,075 | | | | -16 |
| 690 | X | U S TSY INFL INDX NT 0 5% | 912828MY3 | | | 5/24/2010 | | 8/5/2011 | 2 | 2 | | | | 0 |
| 691 | X | U S TSY INFL INDX NT 0 5% | 912828MY3 | | | 5/24/2010 | | 8/5/2011 | 21,941 | 20,954 | | | | 987 |
| 692 | X | U S TREASURY NOTE 1 375% | 912828NC0 | | | 2/10/2011 | | 7/28/2011 | 5,087 | 5,042 | | | | 45 |
| 693 | X | U S TREASURY NOTE 3 5% | 912828ND8 | | | 8/12/2010 | | 1/25/2011 | 40,944 | 42,769 | | | | -1,825 |
| 694 | X | U S TREASURY NOTE 3 5% | 912828ND8 | | | 6/14/2010 | | 3/1/2011 | 15,222 | 15,299 | | | | -77 |
| 695 | X | U S TREASURY NOTE 3 5% | 912828ND8 | | | 8/12/2010 | | 3/1/2011 | 10,148 | 10,692 | | | | -544 |
| 696 | X | U S TREASURY NOTE 1 75% | 912828NP1 | | | 9/8/2010 | | 3/9/2011 | 9,946 | 10,147 | | | | -201 |
| 697 | X | U S TREASURY NOTE 1 75% | 912828NP1 | | | 9/8/2010 | | 3/30/2011 | 4,967 | 5,073 | | | | -106 |
| 698 | X | U S TREASURY NOTE 1 75% | 912828NP1 | | | 9/8/2010 | | 4/8/2011 | 9,892 | 10,147 | | | | -255 |
| 699 | X | U S TREASURY NOTE 1 75% | 912828NP1 | | | 9/8/2010 | | 4/13/2011 | 4,972 | 5,073 | | | | -101 |
| 700 | X | U S TREASURY NOTE 2 375% | 912828NR7 | | | 11/1/2010 | | 1/18/2011 | 4,935 | 5,169 | | | | -234 |
| 701 | X | U S TREASURY NOTE 0 75% | 912828NU0 | | | 10/27/2010 | | 8/24/2011 | 5,051 | 5,026 | | | | 25 |
| 702 | X | U S TREASURY NOTE 0 75% | 912828NU0 | | | 10/27/2010 | | 10/20/2011 | 35,308 | 35,181 | | | | 127 |
| 703 | X | U S TREASURY NOTE 0 75% | 912828NU0 | | | 10/27/2010 | | 11/16/2011 | 10,087 | 10,052 | | | | 35 |
| 704 | X | U S TREASURY NOTE 0 75% | 912828NU0 | | | 10/27/2010 | | 11/17/2011 | 15,126 | 15,077 | | | | 49 |
| 705 | X | U S TREASURY NOTE 0 75% | 912828NU0 | | | 10/27/2010 | | 12/7/2011 | 15,128 | 15,077 | | | | 51 |
| 706 | X | U S TREASURY NOTE 0 375% | 912828NX4 | | | 10/20/2010 | | 6/29/2011 | 10,009 | 10,005 | | | | 4 |
| 707 | X | U S TREASURY NOTE 0 375% | 912828NX4 | | | 9/28/2010 | | 8/24/2011 | 65,175 | 64,934 | | | | 241 |
| 708 | X | U S TREASURY NOTE 0 375% | 912828NX4 | | | 10/20/2010 | | 8/24/2011 | 5,013 | 5,003 | | | | 10 |
| 709 | X | U S TREASURY NOTE 0 375% | 912828NX4 | | | 1/18/2011 | | 8/24/2011 | 5,013 | 4,990 | | | | 23 |
| 710 | X | U S TREASURY NOTE 2 625% | 912828PC8 | | | 12/9/2010 | | 1/14/2011 | 4,707 | 4,977 | | | | -270 |
| 711 | X | FNMA POOL # AJ1758 3 5% | 3138AS5U2 | | | 9/14/2011 | | 10/25/2011 | 409 | 430 | | | | -21 |
| 712 | X | FNMA POOL # AJ1758 3 5% | 3138AS5U2 | | | 9/14/2011 | | 11/25/2011 | 734 | 770 | | | | -36 |
| 713 | X | FNMA POOL # AJ1758 3 5% | 3138AS5U2 | | | 9/14/2011 | | 12/25/2011 | 446 | 468 | | | | -22 |
| 714 | X | FNMA POOL # AJ1758 3 5% | 3138AS5U2 | | | 9/14/2011 | | 1/25/2012 | 579 | 608 | | | | -29 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Securty | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 715 | X | FNMA POOL # AL0219 3 324% | 3138EGG57 | | | 10/20/2011 | | 11/25/2011 | 4,409 | 4,481 | | | | -72 |
| 716 | X | FNMA POOL # AL0219 3 31301 | 3138EGG57 | | | 10/20/2011 | | 12/25/2011 | 1,308 | 1,329 | | | | -21 |
| 717 | X | FNMA POOL # AL0219 3 313% | 3138EGG57 | | | 10/20/2011 | | 1/25/2012 | 1,545 | 1,570 | | | | -25 |
| 718 | X | FNMA POOL # AL0201 5 0% | 3138EGGK4 | | | 4/15/2011 | | 6/25/2011 | 787 | 845 | | | | -58 |
| 719 | X | FNMA POOL # AL0201 5 0% | 3138EGGK4 | | | 4/15/2011 | | 7/25/2011 | 635 | 682 | | | | -47 |
| 720 | X | FNMA POOL # AL0201 5 0% | 3138EGGK4 | | | 4/15/2011 | | 8/25/2011 | 854 | 918 | | | | -64 |
| 721 | X | FNMA POOL # AL0201 5 0% | 3138EGGK4 | | | 4/15/2011 | | 9/25/2011 | 812 | 873 | | | | -61 |
| 722 | X | FNMA POOL # AL0201 5 0% | 3138EGGK4 | | | 4/15/2011 | | 10/25/2011 | 732 | 787 | | | | -55 |
| 723 | X | FNMA POOL # AL0201 5 0% | 3138EGGK4 | | | 4/15/2011 | | 11/25/2011 | 774 | 832 | | | | -58 |
| 724 | X | FNMA POOL # AL0201 5 0% | 3138EGGK4 | | | 4/15/2011 | | 12/25/2011 | 698 | 750 | | | | -52 |
| 725 | X | FNMA POOL # AL0201 5 0% | 3138EGGK4 | | | 4/15/2011 | | 1/25/2012 | 801 | 860 | | | | -59 |
| 726 | X | FNMA POOL # AL0573 3 5% | 3138EGT79 | | | 8/2/2011 | | 9/25/2011 | 460 | 475 | | | | -15 |
| 727 | X | FNMA POOL # AL0573 3 5% | 3138EGT79 | | | 8/2/2011 | | 10/25/2011 | 457 | 473 | | | | -16 |
| 728 | X | FNMA POOL # AL0573 3 5% | 3138EGT79 | | | 8/2/2011 | | 11/25/2011 | 602 | 622 | | | | -20 |
| 729 | X | FNMA POOL # AL0573 3 5% | 3138EGT79 | | | 8/2/2011 | | 12/25/2011 | 537 | 555 | | | | -18 |
| 730 | X | FNMA POOL # AL0573 3 5% | 3138EGT79 | | | 8/2/2011 | | 1/25/2012 | 808 | 835 | | | | -27 |
| 731 | X | FNMA REMIC 2003-64 BC 5 5% | 31393DKA8 | | | 5/20/2010 | | 1/25/2011 | 1,571 | 1,645 | | | | -74 |
| 732 | X | FNMA REMIC 2003-64 BC 5 5% | 31393DKA8 | | | 5/20/2010 | | 2/25/2011 | 2,108 | 2,208 | | | | -100 |
| 733 | X | FNMA REMIC 2003-64 BC 5 5% | 31393DKA8 | | | 5/20/2010 | | 3/25/2011 | 1,052 | 1,102 | | | | -50 |
| 734 | X | FNMA REMIC 2003-64 BC 5 5% | 31393DKA8 | | | 5/20/2010 | | 4/25/2011 | 1,009 | 1,057 | | | | -48 |
| 735 | X | FNMA REMIC 2003-64 BC 5 5% | 31393DKA8 | | | 5/20/2010 | | 5/25/2011 | 1,312 | 1,374 | | | | -62 |
| 736 | X | FNMA REMIC 2003-64 BC 5 5% | 31393DKA8 | | | 5/20/2010 | | 6/25/2011 | 1,014 | 1,062 | | | | -48 |
| 737 | X | FNMA REMIC 2003-64 5 50348 | 31393DKA8 | | | 5/20/2010 | | 7/25/2011 | 985 | 1,032 | | | | -47 |
| 738 | X | FNMA REMIC 2003-64 5 5% | 31393DKA8 | | | 5/20/2010 | | 8/25/2011 | 1,182 | 1,238 | | | | -56 |
| 739 | X | FNMA REMIC 2003-64 5 5% | 31393DKA8 | | | 5/20/2010 | | 9/25/2011 | 1,392 | 1,458 | | | | -66 |
| 740 | X | FNMA REMIC 2003-64 5 5% | 31393DKA8 | | | 5/20/2010 | | 10/25/2011 | 972 | 1,018 | | | | -46 |
| 741 | X | FNMA REMIC 2003-64 5 5% | 31393DKA8 | | | 5/20/2010 | | 11/25/2011 | 1,379 | 1,445 | | | | -66 |
| 742 | X | FNMA REMIC 2003-64 5 5% | 31393DKA8 | | | 5/20/2010 | | 12/25/2011 | 1,414 | 1,482 | | | | -68 |
| 743 | X | FED NATL MTGE ASSN 3 0% | 31398AYY2 | | | 8/13/2009 | | 6/23/2011 | 15,974 | 14,960 | | | | 1,014 |
| 744 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 6/29/2007 | | 3/25/2011 | 139 | 138 | | | | 1 |
| 745 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 10/19/2010 | | 3/25/2011 | 303 | 328 | | | | -25 |
| 746 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 12/22/2010 | | 3/25/2011 | 87 | 93 | | | | -6 |
| 747 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 2/18/2011 | | 3/25/2011 | 87 | 93 | | | | -6 |
| 748 | X | WBCMT 2003-C3 A1 4 037% 2/ | 929766CT8 | | | 7/20/2010 | | 1/15/2011 | 79 | 81 | | | | -2 |
| 749 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 10/19/2010 | | 4/20/2011 | 13,176 | 13,264 | | | | -88 |
| 750 | X | U S TREASURY NOTE 2 625 | 912828PC8 | | | 12/8/2010 | | 1/14/2011 | 18,830 | 18,967 | | | | -137 |
| 751 | X | U S TREASURY NOTE 2 625 | 912828PC8 | | | 12/8/2010 | | 1/20/2011 | 9,312 | 9,484 | | | | -172 |
| 752 | X | U S TREASURY NOTE 2 625 | 912828PC8 | | | 12/8/2010 | | 1/21/2011 | 4,664 | 4,742 | | | | -78 |
| 753 | X | U S TREASURY NOTE 2 625 | 912828PC8 | | | 12/8/2010 | | 3/1/2011 | 18,679 | 18,895 | | | | -216 |
| 754 | X | U S TREASURY NOTE 2 625 | 912828PC8 | | | 12/8/2010 | | 3/23/2011 | 85,025 | 85,353 | | | | -328 |
| 755 | X | U S TREASURY NOTE 2 625 | 912828PC8 | | | 12/8/2010 | | 8/5/2011 | 30,545 | 28,691 | | | | 1,854 |
| 756 | X | U S TREASURY NOTE 2 625 | 912828PC8 | | | 12/2/2010 | | 8/5/2011 | 5,091 | 4,747 | | | | 344 |
| 757 | X | U S TREASURY NOTE 0 5% | 912828PV6 | | | 12/17/2010 | | 7/28/2011 | 5,012 | 4,991 | | | | 21 |
| 758 | X | U S TREASURY NOTE 0 5% | 912828PV6 | | | 12/17/2010 | | 8/24/2011 | 10,043 | 9,983 | | | | 60 |
| 759 | X | U S TREASURY NOTE 1 25% | 912828PZ7 | | | 3/23/2011 | | 5/12/2011 | 25,242 | 25,107 | | | | 135 |
| 760 | X | UNITED STATES T-NOTE 1 25 | 912828QH6 | | | 3/1/2011 | | 3/9/2011 | 10,018 | 10,018 | | | | 0 |
| 761 | X | UNITED STATES T-NOTE 0 75 | 912828QL7 | | | 3/31/2011 | | 8/24/2011 | 15,129 | 14,993 | | | | 136 |
| 762 | X | UNITED STATES T-NOTE 0 75 | 912828QL7 | | | 4/15/2011 | | 8/24/2011 | 15,129 | 15,012 | | | | 117 |
| 763 | X | UNITED STATES T-NOTE 1 5 | 912828QR4 | | | 7/18/2011 | | 8/9/2011 | 10,232 | 10,034 | | | | 198 |
| 764 | X | WBCMT 2003-C3 A1 4 037% 2/ | 929766CT8 | | | 7/20/2010 | | 2/15/2011 | 387 | 393 | | | | -6 |
| 765 | X | UNITED STATES T-NOTE 1 5 | 912828QR4 | | | 7/18/2011 | | 8/10/2011 | 10,293 | 10,034 | | | | 259 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 766 | X | UNITED STATES T-NOTE 1 5 | 912828QR4 | | | 7/18/2011 | | 12/6/2011 | 10,300 | 10,034 | | | | 266 |
| 767 | X | UNITED STATES T-NOTE 0 75 | 912828QU7 | | | 8/5/2011 | | 10/18/2011 | 10,056 | 10,044 | | | | 12 |
| 768 | X | UNITED STATES T-NOTE 2 12 | 912828RC6 | | | 8/24/2011 | | 8/30/2011 | 4,974 | 4,974 | | | | 0 |
| 769 | X | UNITED STATES T-NOTE 2 12 | 912828RC6 | | | 9/21/2011 | | 11/7/2011 | 30,294 | 30,294 | | | | 0 |
| 770 | X | UNITED STATES T-NOTE 2 12 | 912828RC6 | | | 8/24/2011 | | 11/30/2011 | 5,038 | 4,982 | | | | 56 |
| 771 | X | UNITED STATES T-NOTE 2 12 | 912828RC6 | | | 8/18/2011 | | 11/30/2011 | 5,038 | 4,949 | | | | 89 |
| 772 | X | UNITED STATES T-NOTE 2 12 | 912828RC6 | | | 9/21/2011 | | 11/30/2011 | 10,076 | 10,207 | | | | -131 |
| 773 | X | UNITED STATES T-NOTE 2 12 | 912828RC6 | | | 9/21/2011 | | 11/30/2011 | 10,076 | 10,058 | | | | 18 |
| 774 | X | UNITED STATES T-NOTE 2 12 | 912828RC6 | | | 9/21/2011 | | 11/30/2011 | 20,152 | 20,153 | | | | -1 |
| 775 | X | UNITED STATES T-NOTE 2 12 | 912828RC6 | | | 8/24/2011 | | 11/30/2011 | 30,228 | 29,651 | | | | 577 |
| 776 | X | UNIVERSITY CALIF REV 1 988 | 91412GEV3 | | | 12/7/2010 | | 2/9/2011 | 5,013 | 5,000 | | | | 13 |
| 777 | X | UNIVERSITY CALIF REV 1 988 | 91412GEV3 | | | 12/7/2010 | | 9/8/2011 | 10,177 | 10,000 | | | | 177 |
| 778 | X | VALE SA-SP ADR | 91912E105 | | | 5/10/2006 | | 1/20/2011 | 6,088 | 2,450 | | | | 3,638 |
| 779 | X | WBCMT 2003-C3 A1 4 037% 2/ | 929766CT8 | | | 7/20/2010 | | 3/15/2011 | 185 | 188 | | | | -3 |
| 780 | X | WBCMT 2005-C20 A4 5 285% | 9297664L4 | | | 1/29/2010 | | 4/15/2011 | 760 | 769 | | | | -9 |
| 781 | X | WBCMT 2005-C20 A4 5 285% | 9297664L4 | | | 2/1/2010 | | 4/15/2011 | 507 | 513 | | | | -6 |
| 782 | X | WBCMT 2003-C3 A1 4 037% 2/ | 929766CT8 | | | 7/20/2010 | | 4/15/2011 | 1,154 | 1,172 | | | | -18 |
| 783 | X | WBCMT 2003-C3 A1 4 037% 2/ | 929766CT8 | | | 7/20/2010 | | 5/15/2011 | 84 | 85 | | | | -1 |
| 784 | X | WBCMT 2003-C3 A1 4 037% 2/ | 929766CT8 | | | 7/20/2010 | | 6/15/2011 | 80 | 81 | | | | -1 |
| 785 | X | WBCMT 2003-C3 A1 4 037% 2/ | 929766CT8 | | | 7/20/2010 | | 7/15/2011 | 85 | 86 | | | | -1 |
| 786 | X | WBCMT 2003-C3 A1 4 037% 2/ | 929766CT8 | | | 7/20/2010 | | 8/15/2011 | 79 | 80 | | | | -1 |
| 787 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 12/22/2010 | | 4/20/2011 | 4,024 | 4,026 | | | | -2 |
| 788 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 2/18/2011 | | 4/20/2011 | 4,024 | 4,012 | | | | 12 |
| 789 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 3/30/2011 | | 4/20/2011 | 6,036 | 6,030 | | | | 6 |
| 790 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 6/29/2007 | | 4/20/2011 | 6,627 | 6,135 | | | | 492 |
| 791 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 6/29/2007 | | 4/25/2011 | 162 | 161 | | | | 1 |
| 792 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 10/19/2010 | | 4/25/2011 | 355 | 384 | | | | -29 |
| 793 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 7/15/2011 | 517 | 550 | | | | -33 |
| 794 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 8/15/2011 | 228 | 243 | | | | -15 |
| 795 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 9/15/2011 | 314 | 335 | | | | -21 |
| 796 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 10/15/2011 | 446 | 475 | | | | -29 |
| 797 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 11/15/2011 | 532 | 567 | | | | -35 |
| 798 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 12/15/2011 | 1,073 | 1,143 | | | | -70 |
| 799 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 12/20/2011 | 20,897 | 20,120 | | | | 777 |
| 800 | X | FHLMC GOLD G05669 6 5% | 3128M7T22 | | | 9/10/2009 | | 1/15/2012 | 607 | 646 | | | | -39 |
| 801 | X | FHLMC GOLD G06222 4 0% | 3128M8G73 | | | 4/8/2011 | | 5/15/2011 | 93 | 91 | | | | 2 |
| 802 | X | FHLMC GOLD G06222 4 0% | 3128M8G73 | | | 4/8/2011 | | 6/15/2011 | 140 | 136 | | | | 4 |
| 803 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 3/15/2011 | 665 | 658 | | | | 7 |
| 804 | X | FHLMC GOLD G06222 4 0% | 3128M8G73 | | | 4/8/2011 | | 7/15/2011 | 289 | 282 | | | | 7 |
| 805 | X | FHLMC GOLD G06222 4 0% | 3128M8G73 | | | 4/8/2011 | | 8/15/2011 | 89 | 87 | | | | 2 |
| 806 | X | FHLMC GOLD G06222 4 0% | 3128M8G73 | | | 4/8/2011 | | 9/15/2011 | 395 | 386 | | | | 9 |
| 807 | X | FHLMC GOLD G06222 4 0% | 3128M8G73 | | | 4/8/2011 | | 10/15/2011 | 1,046 | 1,022 | | | | 24 |
| 808 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 4/15/2011 | 592 | 587 | | | | 5 |
| 809 | X | FHLMC GOLD G06222 4 0% | 3128M8G73 | | | 4/8/2011 | | 11/15/2011 | 1,614 | 1,577 | | | | 37 |
| 810 | X | FHLMC GOLD G06222 4 0% | 3128M8G73 | | | 4/8/2011 | | 12/15/2011 | 1,525 | 1,490 | | | | 35 |
| 811 | X | FHLMC GOLD G06222 4 0% | 3128M8G73 | | | 4/8/2011 | | 1/15/2012 | 571 | 558 | | | | 13 |
| 812 | X | FHLMC GOLD G12633 5 0% | 3128MBEE3 | | | 4/14/2010 | | 2/15/2011 | 259 | 274 | | | | -15 |
| 813 | X | FHLMC GOLD G12633 5 0% | 3128MBEE3 | | | 4/14/2010 | | 3/15/2011 | 194 | 206 | | | | -12 |
| 814 | X | FHLMC GOLD G12633 5 0% | 3128MBEE3 | | | 4/14/2010 | | 4/15/2011 | 228 | 242 | | | | -14 |
| 815 | X | FHLMC GOLD G12633 5 0% | 3128MBEE3 | | | 4/14/2010 | | 4/18/2011 | 6,061 | 6,034 | | | | 27 |
| 816 | X | FHLMC GOLD G12633 5 0% | 3128MBEE3 | | | 4/14/2010 | | 5/15/2011 | 158 | 168 | | | | -10 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Totals | | | |
| Securities | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 817 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 2/15/2011 | 653 | 646 | | | | 7 |
| 818 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 3/15/2011 | 583 | 577 | | | | 6 |
| 819 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 4/15/2011 | 326 | 323 | | | | 3 |
| 820 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 5/15/2011 | 592 | 587 | | | | 5 |
| 821 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 6/15/2011 | 186 | 184 | | | | 2 |
| 822 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 7/15/2011 | 451 | 447 | | | | 4 |
| 823 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 8/15/2011 | 350 | 347 | | | | 3 |
| 824 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 3/15/2011 | 50 | 50 | | | | 0 |
| 825 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 9/15/2011 | 565 | 560 | | | | 5 |
| 826 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 10/15/2011 | 636 | 630 | | | | 6 |
| 827 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 11/15/2011 | 977 | 969 | | | | 8 |
| 828 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 12/15/2011 | 711 | 706 | | | | 5 |
| 829 | X | FHLMC GOLD C91186 5 0% | 3128P7J79 | | | 8/20/2008 | | 1/15/2012 | 683 | 678 | | | | 5 |
| 830 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 2/15/2011 | 1,517 | 1,501 | | | | 16 |
| 831 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 4/15/2011 | 294 | 295 | | | | -1 |
| 832 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 5/15/2011 | 46 | 46 | | | | 0 |
| 833 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 6/15/2011 | 205 | 207 | | | | -2 |
| 834 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 7/15/2011 | 210 | 211 | | | | -1 |
| 835 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 8/15/2011 | 40 | 40 | | | | 0 |
| 836 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 9/15/2011 | 40 | 40 | | | | 0 |
| 837 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 10/15/2011 | 43 | 43 | | | | 0 |
| 838 | X | LBUBS 2003-C7 A2 4 064% | 52108HUK8 | | | 1/29/2010 | | 10/25/2011 | 722 | 728 | | | | -6 |
| 839 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 12/22/2010 | | 4/25/2011 | 101 | 109 | | | | -8 |
| 840 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 2/18/2011 | | 4/25/2011 | 101 | 109 | | | | -8 |
| 841 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 3/30/2011 | | 4/25/2011 | 152 | 163 | | | | -11 |
| 842 | X | FNMA POOL # 745418 5 5% | 31403DDX4 | | | 6/29/2007 | | 5/25/2011 | 669 | 665 | | | | 4 |
| 843 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 4/13/2011 | | 5/25/2011 | 107 | 120 | | | | -13 |
| 844 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 4/13/2011 | | 7/25/2011 | 106 | 119 | | | | -13 |
| 845 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 6/22/2011 | | 7/25/2011 | 71 | 80 | | | | -9 |
| 846 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 4/13/2011 | | 8/25/2011 | 91 | 102 | | | | -11 |
| 847 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 6/22/2011 | | 8/25/2011 | 61 | 69 | | | | -8 |
| 848 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 4/13/2011 | | 9/25/2011 | 101 | 114 | | | | -13 |
| 849 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 6/22/2011 | | 9/25/2011 | 68 | 77 | | | | -9 |
| 850 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 4/13/2011 | | 10/25/2011 | 88 | 99 | | | | -11 |
| 851 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 6/22/2011 | | 10/25/2011 | 59 | 67 | | | | -8 |
| 852 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 4/13/2011 | | 11/25/2011 | 101 | 114 | | | | -13 |
| 853 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 6/22/2011 | | 11/25/2011 | 68 | 77 | | | | -9 |
| 854 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 4/13/2011 | | 12/25/2011 | 76 | 85 | | | | -9 |
| 855 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 6/22/2011 | | 12/25/2011 | 51 | 57 | | | | -6 |
| 856 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 4/13/2011 | | 1/25/2012 | 70 | 78 | | | | -8 |
| 857 | X | FNMA POOL # 745948 6 5% | 31403DWH8 | | | 6/22/2011 | | 1/25/2012 | 46 | 53 | | | | -7 |
| 858 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 2/25/2011 | 688 | 750 | | | | -62 |
| 859 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 3/25/2011 | 187 | 204 | | | | -17 |
| 860 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 4/25/2011 | 283 | 309 | | | | -26 |
| 861 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 5/25/2011 | 347 | 378 | | | | -31 |
| 862 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 6/25/2011 | 883 | 963 | | | | -80 |
| 863 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 7/25/2011 | 268 | 293 | | | | -25 |
| 864 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 8/25/2011 | 175 | 191 | | | | -16 |
| 865 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 9/25/2011 | 133 | 145 | | | | -12 |
| 866 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 10/25/2011 | 10 | 11 | | | | -1 |
| 867 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 11/25/2011 | 153 | 167 | | | | -14 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Totals | | | |
| Securities | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 868 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 12/25/2011 | 260 | 284 | | | | -24 |
| 869 | X | FNMA POOL # 831812 6 0% | 31407JDR0 | | | 12/29/2010 | | 1/25/2012 | 308 | 336 | | | | -28 |
| 870 | X | FNMA POOL # 888279 4 5% | 31410F2L8 | | | 6/6/2007 | | 2/16/2011 | 8,590 | 8,155 | | | | 435 |
| 871 | X | WBCMT 2003-C3 A1 4 037% 2/ | 929766CT8 | | | 7/20/2010 | | 9/15/2011 | 79 | 81 | | | | -2 |
| 872 | X | WBCMT 2003-C3 A1 4 037% 2/ | 929766CT8 | | | 7/20/2010 | | 10/17/2011 | 492 | 500 | | | | -8 |
| 873 | X | WBCMT 2007-C32 A1 5 686% | 92978YAA8 | | | 1/13/2010 | | 1/15/2011 | 720 | 741 | | | | -21 |
| 874 | X | WBCMT 2007-C32 A1 5 686% | 92978YAA8 | | | 1/13/2010 | | 2/15/2011 | 724 | 745 | | | | -21 |
| 875 | X | WBCMT 2007-C32 A1 5 686% | 92978YAA8 | | | 1/13/2010 | | 3/17/2011 | 16,355 | 16,838 | | | | -483 |
| 876 | X | WASHINGTON ST 3 547% | 93974CQV5 | | | 5/25/2010 | | 1/12/2011 | 15,132 | 15,000 | | | | 132 |
| 877 | X | WELLS FARGO & COMPANY | 949746101 | | | 8/10/2010 | | 1/20/2011 | 11,900 | 10,345 | | | | 1,555 |
| 878 | X | COVIDIEN PLC | G2554F105 | | | 1/4/2011 | | 1/20/2011 | 6,186 | 6,186 | | | | 0 |
| 879 | X | TYCO INTERNATIONAL LTD | H89128104 | | | 2/6/2008 | | 1/20/2011 | 435 | 411 | | | | 24 |
| 880 | X | TYCO INTERNATIONAL LTD | H89128104 | | | 2/5/2008 | | 1/20/2011 | 5,651 | 5,250 | | | | 401 |
| 881 | X | FNMA POOL # 888279 4 5% | 31410F2L8 | | | 6/6/2007 | | 2/25/2011 | 184 | 177 | | | | 7 |
| 882 | X | FNMA POOL # 889291 5 0% | 31410G7C1 | | | 5/20/2009 | | 2/25/2011 | 768 | 797 | | | | -29 |
| 883 | X | FNMA POOL # 889291 5 0% | 31410G7C1 | | | 5/20/2009 | | 3/25/2011 | 663 | 688 | | | | -25 |
| 884 | X | FNMA POOL # 889291 5 0% | 31410G7C1 | | | 5/20/2009 | | 4/18/2011 | 15,838 | 15,440 | | | | 398 |
| 885 | X | FNMA POOL # 889291 5 0% | 31410G7C1 | | | 5/20/2009 | | 4/25/2011 | 478 | 495 | | | | -17 |
| 886 | X | LIMITED BRANDS INC | 532716107 | | | 10/6/2009 | | 1/6/2011 | 26,455 | 16,433 | | | | 10,022 |
| 887 | X | LIMITED BRANDS INC | 532716107 | | | 10/6/2009 | | 1/6/2011 | 26,351 | 16,433 | | | | 9,918 |
| 888 | X | LIMITED BRANDS INC | 532716107 | | | 10/6/2009 | | 1/20/2011 | 4,281 | 2,709 | | | | 1,572 |
| 889 | X | LIMITED BRANDS INC | 532716107 | | | 10/6/2009 | | 5/13/2011 | 22,170 | 9,571 | | | | 12,599 |
| 890 | X | LIMITED BRANDS INC | 532716107 | | | 10/6/2009 | | 5/16/2011 | 37,021 | 16,071 | | | | 20,950 |
| 891 | X | MCKESSON CORPORATION | 58155Q103 | | | 1/5/2010 | | 1/20/2011 | 5,192 | 4,445 | | | | 747 |
| 892 | X | MEDTRONIC INC | 585055106 | | | 2/4/2005 | | 1/20/2011 | 3,388 | 4,795 | | | | -1,407 |
| 893 | X | MEDTRONIC INC | 585055106 | | | 5/6/2004 | | 3/22/2011 | 67,383 | 91,499 | | | | -24,116 |
| 894 | X | MEDTRONIC INC | 585055106 | | | 2/4/2005 | | 3/22/2011 | 5,270 | 7,459 | | | | -2,189 |
| 895 | X | MEDTRONIC INC | 585055106 | | | 4/8/2005 | | 3/22/2011 | 5,421 | 7,546 | | | | -2,125 |
| 896 | X | MEDTRONIC INC | 585055106 | | | 5/23/2006 | | 3/22/2011 | 6,023 | 7,698 | | | | -1,675 |
| 897 | X | MERCK & CO INC | 58933Y105 | | | 3/13/2009 | | 1/20/2011 | 6,417 | 5,214 | | | | 1,203 |
| 898 | X | MICROSOFT CORPORATION | 594918104 | | | 1/21/2010 | | 1/20/2011 | 10,534 | 11,166 | | | | -632 |
| 899 | X | MICROSOFT CORPORATION | 594918104 | | | 1/21/2010 | | 3/2/2011 | 33,333 | 38,448 | | | | -5,115 |
| 900 | X | MICROSOFT CORPORATION | 594918104 | | | 5/20/1996 | | 3/2/2011 | 24,071 | 6,763 | | | | 17,308 |
| 901 | X | MICROSOFT CORPORATION | 594918104 | | | 1/21/2010 | | 3/2/2011 | 41,582 | 48,166 | | | | -6,584 |
| 902 | X | MICROSOFT CORPORATION | 594918104 | | | 5/20/1996 | | 5/2/2011 | 122,782 | 35,346 | | | | 87,436 |
| 903 | X | MICROSOFT CORP 5 3% | 594918AM6 | | | 2/3/2011 | | 5/17/2011 | 15,778 | 14,873 | | | | 905 |
| 904 | X | MORGAN STANLEY | 617446448 | | | 5/21/2009 | | 1/20/2011 | 5,113 | 5,067 | | | | 46 |
| 905 | X | MORGAN STANLEY | 617446448 | | | 5/7/2009 | | 8/12/2011 | 24,141 | 36,096 | | | | -11,955 |
| 906 | X | MORGAN STANLEY | 617446448 | | | 5/7/2009 | | 8/12/2011 | 16,034 | 23,860 | | | | -7,826 |
| 907 | X | MORGAN STANLEY | 617446448 | | | 5/8/2009 | | 8/12/2011 | 3,621 | 5,032 | | | | -1,411 |
| 908 | X | MORGAN STANLEY | 617446448 | | | 5/8/2009 | | 8/12/2011 | 1,099 | 1,540 | | | | -441 |
| 909 | X | MORGAN STANLEY | 617446448 | | | 5/8/2009 | | 8/12/2011 | 6,630 | 9,683 | | | | -3,053 |
| 910 | X | MORGAN STANLEY | 617446448 | | | 5/21/2009 | | 8/12/2011 | 10,269 | 16,032 | | | | -5,763 |
| 911 | X | MORGAN STANLEY | 617446448 | | | 5/21/2009 | | 8/12/2011 | 6,305 | 9,853 | | | | -3,548 |
| 912 | X | MOTOROLA INC | 620076307 | | | 1/20/2011 | | 2/7/2011 | 33 | 32 | | | | 1 |
| 913 | X | MOTOROLA INC | 620076307 | | | 1/20/2011 | | 4/26/2011 | 1,267 | 1,079 | | | | 188 |
| 914 | X | MOTOROLA INC | 620076307 | | | 8/12/2010 | | 4/26/2011 | 13,563 | 10,140 | | | | 3,423 |
| 915 | X | MOTOROLA INC | 620076307 | | | 8/12/2010 | | 4/27/2011 | 6,549 | 4,841 | | | | 1,708 |
| 916 | X | MOTOROLA INC | 620076307 | | | 8/12/2010 | | 4/27/2011 | 3,831 | 2,786 | | | | 1,045 |
| 917 | X | MOTOROLA INC | 620076307 | | | 8/12/2010 | | 4/27/2011 | 62 | 45 | | | | 17 |
| 918 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 5/15/2011 | 848 | 840 | | | | 8 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|
| Totals | | | |
| Securities | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 919 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 6/15/2011 | 240 | 238 | | | | 2 |
| 920 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 7/15/2011 | 416 | 412 | | | | 4 |
| 921 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 8/15/2011 | 444 | 440 | | | | 4 |
| 922 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 9/15/2011 | 444 | 440 | | | | 4 |
| 923 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 10/15/2011 | 475 | 471 | | | | 4 |
| 924 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 11/15/2011 | 722 | 716 | | | | 6 |
| 925 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 12/15/2011 | 225 | 223 | | | | 2 |
| 926 | X | FHLMC GOLD C91194 5 0% | 3128P7KF9 | | | 8/20/2008 | | 1/15/2012 | 575 | 571 | | | | 4 |
| 927 | X | FHLMC POOL # 1N142 5 755 | 3128QHSN1 | | | 5/14/2007 | | 1/15/2011 | 521 | 374 | | | | 147 |
| 928 | X | FHLMC GOLD POOL A90393 5 | 312938NJ8 | | | 3/8/2010 | | 2/15/2011 | 617 | 642 | | | | -25 |
| 929 | X | FHLMC GOLD POOL A90393 5 | 312938NJ8 | | | 3/8/2010 | | 3/15/2011 | 35 | 36 | | | | -1 |
| 930 | X | FHLMC GOLD A90393 5 0% | 312938NJ8 | | | 3/8/2010 | | 4/15/2011 | 31 | 33 | | | | -2 |
| 931 | X | FHLMC GOLD A90393 5 0% | 312938NJ8 | | | 3/8/2010 | | 5/15/2011 | 34 | 36 | | | | -2 |
| 932 | X | FHLMC GOLD A90393 5 0% | 312938NJ8 | | | 3/8/2010 | | 6/15/2011 | 31 | 32 | | | | -1 |
| 933 | X | FHLMC GOLD A90393 5 0% | 312938NJ8 | | | 3/8/2010 | | 7/15/2011 | 32 | 33 | | | | -1 |
| 934 | X | FHLMC GOLD A90393 5 0% | 312938NJ8 | | | 3/8/2010 | | 8/15/2011 | 32 | 33 | | | | -1 |
| 935 | X | FHLMC GOLD A90393 5 0% | 312938NJ8 | | | 3/8/2010 | | 9/15/2011 | 772 | 804 | | | | -32 |
| 936 | X | FHLMC GOLD A90393 5 0% | 312938NJ8 | | | 3/8/2010 | | 10/15/2011 | 31 | 32 | | | | -1 |
| 937 | X | FHLMC GOLD A90393 5 0% | 312938NJ8 | | | 3/8/2010 | | 11/15/2011 | 247 | 257 | | | | -10 |
| 938 | X | FNMA POOL # 889291 5 0% | 31410G7C1 | | | 5/20/2009 | | 5/25/2011 | 419 | 435 | | | | -16 |
| 939 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 2/25/2011 | 267 | 298 | | | | -31 |
| 940 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 3/25/2011 | 217 | 243 | | | | -26 |
| 941 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 4/25/2011 | 262 | 293 | | | | -31 |
| 942 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 5/25/2011 | 201 | 225 | | | | -24 |
| 943 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 6/25/2011 | 265 | 297 | | | | -32 |
| 944 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 7/25/2011 | 200 | 224 | | | | -24 |
| 945 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 8/25/2011 | 201 | 225 | | | | -24 |
| 946 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 9/25/2011 | 192 | 214 | | | | -22 |
| 947 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 10/25/2011 | 156 | 174 | | | | -18 |
| 948 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 11/25/2011 | 175 | 196 | | | | -21 |
| 949 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 12/25/2011 | 147 | 165 | | | | -18 |
| 950 | X | FNMA POOL 888890 6 5% | 31410GRK1 | | | 12/29/2010 | | 1/25/2012 | 166 | 186 | | | | -20 |
| 951 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 2/25/2011 | 346 | 351 | | | | -5 |
| 952 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 3/25/2011 | 315 | 320 | | | | -5 |
| 953 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 4/25/2011 | 307 | 312 | | | | -5 |
| 954 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 5/25/2011 | 292 | 296 | | | | -4 |
| 955 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 6/25/2011 | 239 | 242 | | | | -3 |
| 956 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 7/25/2011 | 316 | 321 | | | | -5 |
| 957 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 8/25/2011 | 243 | 246 | | | | -3 |
| 958 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 9/25/2011 | 267 | 271 | | | | -4 |
| 959 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 10/25/2011 | 337 | 342 | | | | -5 |
| 960 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 11/25/2011 | 322 | 327 | | | | -5 |
| 961 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 12/25/2011 | 323 | 328 | | | | -5 |
| 962 | X | FNMA POOL # 888967 6 0% | 31410GTY9 | | | 6/9/2008 | | 1/25/2012 | 266 | 270 | | | | -4 |
| 963 | X | FNMA POOL # 889572 5 5% | 31410KJR6 | | | 8/19/2009 | | 2/25/2011 | 220 | 229 | | | | -9 |
| 964 | X | FNMA POOL # 889572 5 5% | 31410KJR6 | | | 8/19/2009 | | 3/25/2011 | 176 | 183 | | | | -7 |
| 965 | X | FNMA POOL # 889572 5 5% | 31410KJR6 | | | 8/19/2009 | | 4/20/2011 | 6,388 | 6,187 | | | | 201 |
| 966 | X | FNMA POOL # 889572 5 5% | 31410KJR6 | | | 8/19/2009 | | 4/25/2011 | 172 | 179 | | | | -7 |
| 967 | X | FNMA POOL # 889572 5 5% | 31410KJR6 | | | 8/19/2009 | | 5/25/2011 | 152 | 158 | | | | -6 |
| 968 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 2/25/2011 | 437 | 437 | | | | 0 |
| 969 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 3/25/2011 | 571 | 571 | | | | 0 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improvements | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 970 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 4/25/2011 | 478 | 478 | | | | 0 |
| 971 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 5/25/2011 | 719 | 718 | | | | 1 |
| 972 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 6/25/2011 | 730 | 730 | | | | 0 |
| 973 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 7/25/2011 | 556 | 556 | | | | 0 |
| 974 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 8/25/2011 | 597 | 597 | | | | 0 |
| 975 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 9/25/2011 | 253 | 253 | | | | 0 |
| 976 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 10/25/2011 | 606 | 606 | | | | 0 |
| 977 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 11/25/2011 | 645 | 645 | | | | 0 |
| 978 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 12/25/2011 | 492 | 492 | | | | 0 |
| 979 | X | FNMA POOL # 889668 6 0% | 31410KMR2 | | | 6/13/2008 | | 1/25/2012 | 692 | 692 | | | | 0 |
| 980 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 9/1/2009 | | 2/25/2011 | 361 | 364 | | | | -3 |
| 981 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 9/1/2009 | | 3/25/2011 | 327 | 329 | | | | -2 |
| 982 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 9/1/2009 | | 4/25/2011 | 226 | 227 | | | | -1 |
| 983 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 9/1/2009 | | 5/25/2011 | 160 | 161 | | | | -1 |
| 984 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 9/1/2009 | | 6/25/2011 | 202 | 203 | | | | -1 |
| 985 | X | FHLMC GOLD A90393 5 0% | 312938NJ8 | | | 3/8/2010 | | 12/15/2011 | 32 | 33 | | | | -1 |
| 986 | X | FHLMC GOLD A90393 5 0% | 312938NJ8 | | | 3/8/2010 | | 1/15/2012 | 32 | 33 | | | | -1 |
| 987 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 2/15/2011 | 549 | 583 | | | | -34 |
| 988 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 3/15/2011 | 447 | 475 | | | | -28 |
| 989 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 4/15/2011 | 350 | 372 | | | | -22 |
| 990 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 5/15/2011 | 270 | 286 | | | | -16 |
| 991 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 6/15/2011 | 276 | 294 | | | | -18 |
| 992 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 7/15/2011 | 415 | 441 | | | | -26 |
| 993 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 8/15/2011 | 708 | 752 | | | | -44 |
| 994 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 9/15/2011 | 598 | 635 | | | | -37 |
| 995 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 10/15/2011 | 967 | 1,027 | | | | -60 |
| 996 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 11/15/2011 | 961 | 1,021 | | | | -60 |
| 997 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 12/15/2011 | 618 | 657 | | | | -39 |
| 998 | X | FHLMC GOLD A92821 5 0% | 312941D20 | | | 7/22/2010 | | 1/15/2012 | 862 | 916 | | | | -54 |
| 999 | X | FHLMC GOLD A92988 5 0% | 312941J99 | | | 7/22/2010 | | 2/15/2011 | 1,371 | 1,456 | | | | -85 |
| 1,000 | X | FHLMC GOLD A92988 5 0% | 312941J99 | | | 7/22/2010 | | 3/4/2011 | 49,688 | 50,498 | | | | -810 |
| 1,001 | X | FHLMC GOLD A92988 5 0% | 312941J99 | | | 7/22/2010 | | 3/15/2011 | 1,217 | 1,293 | | | | -76 |
| 1,002 | X | FHLMC GOLD A95160 4 0% | 312943WV1 | | | 4/8/2011 | | 5/15/2011 | 233 | 228 | | | | 5 |
| 1,003 | X | MOTOROLA INC | 620076307 | | | 8/12/2010 | | 4/27/2011 | 5,931 | 4,415 | | | | 1,516 |
| 1,004 | X | MOTOROLA INC | 620076307 | | | 8/12/2010 | | 4/27/2011 | 24,325 | 18,287 | | | | 6,038 |
| 1,005 | X | MOTOROLA MOBILITY HOLDI | 620097105 | | | 8/12/2010 | | 1/20/2011 | 1,791 | 1,362 | | | | 429 |
| 1,006 | X | MOTOROLA MOBILITY HOLDI | 620097105 | | | 8/12/2010 | | 2/14/2011 | 7 | 7 | | | | 0 |
| 1,007 | X | MOTOROLA MOBILITY HOLDI | 620097105 | | | 8/12/2010 | | 4/26/2011 | 7,001 | 8,174 | | | | -1,173 |
| 1,008 | X | MOTOROLA MOBILITY HOLDI | 620097105 | | | 8/12/2010 | | 4/27/2011 | 3,065 | 3,550 | | | | -485 |
| 1,009 | X | MOTOROLA MOBILITY HOLDI | 620097105 | | | 8/12/2010 | | 4/27/2011 | 1,793 | 2,043 | | | | -250 |
| 1,010 | X | MOTOROLA MOBILITY HOLDI | 620097105 | | | 8/12/2010 | | 4/27/2011 | 29 | 33 | | | | -4 |
| 1,011 | X | MOTOROLA MOBILITY HOLDI | 620097105 | | | 8/12/2010 | | 4/27/2011 | 2,776 | 3,237 | | | | -461 |
| 1,012 | X | MOTOROLA MOBILITY HOLDI | 620097105 | | | 8/12/2010 | | 4/27/2011 | 7,119 | 8,385 | | | | -1,266 |
| 1,013 | X | MOTOROLA MOBILITY HOLDI | 620097105 | | | 8/12/2010 | | 4/27/2011 | 2,448 | 2,915 | | | | -467 |
| 1,014 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 9/1/2009 | | 7/25/2011 | 356 | 359 | | | | -3 |
| 1,015 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 9/1/2009 | | 8/25/2011 | 281 | 283 | | | | -2 |
| 1,016 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 7/28/2011 | | 8/25/2011 | 70 | 73 | | | | -3 |
| 1,017 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 7/28/2011 | | 9/15/2011 | 8,039 | 7,878 | | | | 161 |
| 1,018 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 9/1/2009 | | 9/15/2011 | 30,895 | 29,346 | | | | 1,549 |
| 1,019 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 9/1/2009 | | 9/25/2011 | 645 | 649 | | | | -4 |
| 1,020 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 7/28/2011 | | 9/25/2011 | 161 | 168 | | | | -7 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1,021 | X | FNMA POOL # 930924 4 5% 4 | 31412PG96 | | | 9/1/2009 | | 10/25/2011 | 1,190 | 1,198 | | | | -8 |
| 1,022 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 2/25/2011 | 91 | 92 | | | | -1 |
| 1,023 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 3/25/2011 | 3 | 3 | | | | 0 |
| 1,024 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 4/25/2011 | 61 | 61 | | | | 0 |
| 1,025 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 5/25/2011 | 22 | 22 | | | | 0 |
| 1,026 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 6/25/2011 | 111 | 112 | | | | -1 |
| 1,027 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 7/25/2011 | 3 | 3 | | | | 0 |
| 1,028 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 8/25/2011 | 3 | 3 | | | | 0 |
| 1,029 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 9/25/2011 | 45 | 45 | | | | 0 |
| 1,030 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 10/25/2011 | 22 | 22 | | | | 0 |
| 1,031 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 11/25/2011 | 3 | 3 | | | | 0 |
| 1,032 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 12/25/2011 | 64 | 64 | | | | 0 |
| 1,033 | X | FNMA POOL # 949294 6 0% | 31413MC70 | | | 9/25/2007 | | 1/25/2012 | 57 | 57 | | | | 0 |
| 1,034 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 2/25/2011 | 538 | 537 | | | | 1 |
| 1,035 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 2/25/2011 | 359 | 363 | | | | -4 |
| 1,036 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 3/25/2011 | 453 | 452 | | | | 1 |
| 1,037 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 3/25/2011 | 302 | 305 | | | | -3 |
| 1,038 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 4/25/2011 | 251 | 251 | | | | 0 |
| 1,039 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 4/25/2011 | 167 | 169 | | | | -2 |
| 1,040 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 5/25/2011 | 230 | 230 | | | | 0 |
| 1,041 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 5/25/2011 | 154 | 155 | | | | -1 |
| 1,042 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 6/25/2011 | 176 | 176 | | | | 0 |
| 1,043 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 6/25/2011 | 118 | 119 | | | | -1 |
| 1,044 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 7/25/2011 | 161 | 161 | | | | 0 |
| 1,045 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 7/25/2011 | 107 | 109 | | | | -2 |
| 1,046 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 8/25/2011 | 162 | 161 | | | | 1 |
| 1,047 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 8/25/2011 | 108 | 109 | | | | -1 |
| 1,048 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 9/25/2011 | 242 | 242 | | | | 0 |
| 1,049 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 9/25/2011 | 162 | 163 | | | | -1 |
| 1,050 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 10/25/2011 | 368 | 367 | | | | 1 |
| 1,051 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 10/25/2011 | 246 | 248 | | | | -2 |
| 1,052 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 11/25/2011 | 373 | 372 | | | | 1 |
| 1,053 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 11/25/2011 | 248 | 251 | | | | -3 |
| 1,054 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 12/25/2011 | 380 | 379 | | | | 1 |
| 1,055 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 12/25/2011 | 253 | 256 | | | | -3 |
| 1,056 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 2/25/2008 | | 1/25/2012 | 139 | 138 | | | | 1 |
| 1,057 | X | FNMA POOL # 962003 5 5% | 31414CGL6 | | | 4/7/2008 | | 1/25/2012 | 92 | 94 | | | | -2 |
| 1,058 | X | FNMA POOL # 962301 4 5% | 31414CRW0 | | | 9/19/2011 | | 10/25/2011 | 720 | 771 | | | | -51 |
| 1,059 | X | FNMA POOL # 962301 4 5% | 31414CRW0 | | | 9/19/2011 | | 11/25/2011 | 320 | 343 | | | | -23 |
| 1,060 | X | FNMA POOL # 962301 4 5% | 31414CRW0 | | | 9/19/2011 | | 12/25/2011 | 1,153 | 1,235 | | | | -82 |
| 1,061 | X | NYSE EURONEXT 4 8% | 629491AA9 | | | 8/2/2010 | | 1/18/2011 | 5,390 | 5,446 | | | | -56 |
| 1,062 | X | NEW YORK N Y 5 817% 1 | 64966H4L1 | | | 10/7/2010 | | 2/9/2011 | 4,627 | 5,000 | | | | -373 |
| 1,063 | X | NEW YORK N Y 5 817% 1 | 64966H4L1 | | | 10/7/2010 | | 2/11/2011 | 4,678 | 5,000 | | | | -322 |
| 1,064 | X | NEW YORK N Y 5 817% 1 | 64966H4L1 | | | 10/7/2010 | | 2/23/2011 | 4,790 | 5,000 | | | | -210 |
| 1,065 | X | NEWELL RUBBERMAID INC | 651229106 | | | 9/20/2010 | | 1/20/2011 | 3,695 | 3,684 | | | | 11 |
| 1,066 | X | NEWELL RUBBERMAID INC | 651229106 | | | 1/27/2011 | | 8/10/2011 | 13,029 | 21,693 | | | | -8,664 |
| 1,067 | X | NEWELL RUBBERMAID INC | 651229106 | | | 1/27/2011 | | 8/10/2011 | 24,778 | 40,868 | | | | -16,090 |
| 1,068 | X | NEWELL RUBBERMAID INC | 651229106 | | | 9/20/2010 | | 8/10/2011 | 10,237 | 15,439 | | | | -5,202 |
| 1,069 | X | NEWELL RUBBERMAID INC | 651229106 | | | 9/20/2010 | | 11/18/2011 | 6,826 | 7,895 | | | | -1,069 |
| 1,070 | X | NEWELL RUBBERMAID INC | 651229106 | | | 9/20/2010 | | 11/21/2011 | 4,163 | 4,947 | | | | -784 |
| 1,071 | X | NEWELL RUBBERMAID INC | 651229106 | | | 9/20/2010 | | 11/21/2011 | 16,553 | 19,720 | | | | -3,167 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Securty | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1,072 | X | NEWELL RUBBERMAID INC | 651229106 | | | 9/20/2010 | | 11/22/2011 | 20,639 | 24,650 | | | | -4,011 |
| 1,073 | X | NEWELL RUBBERMAID INC | 651229106 | | | 9/20/2010 | | 11/23/2011 | 920 | 1,093 | | | | -173 |
| 1,074 | X | NEWELL RUBBERMAID INC | 651229106 | | | 9/20/2010 | | 11/23/2011 | 19,047 | 23,246 | | | | -4,199 |
| 1,075 | X | NEWS CORP INC | 65248E203 | | | 11/6/2007 | | 1/20/2011 | 7,333 | 10,327 | | | | -2,994 |
| 1,076 | X | NEWS CORP INC | 65248E203 | | | 11/6/2007 | | 8/22/2011 | 19,170 | 27,388 | | | | -8,218 |
| 1,077 | X | NEWS CORP INC | 65248E203 | | | 5/23/2006 | | 8/22/2011 | 6,348 | 7,918 | | | | -1,570 |
| 1,078 | X | NEWS CORP INC | 65248E203 | | | 5/23/2006 | | 8/23/2011 | 3,934 | 4,822 | | | | -888 |
| 1,079 | X | NEWS CORP INC | 65248E203 | | | 5/10/2006 | | 8/23/2011 | 18,871 | 22,548 | | | | -3,677 |
| 1,080 | X | NEXTERA ENERGY INC | 65339F101 | | | 8/24/2010 | | 1/20/2011 | 4,331 | 4,377 | | | | -46 |
| 1,081 | X | NORDSTROM INC | 655664100 | | | 8/9/2010 | | 1/20/2011 | 3,264 | 2,799 | | | | 465 |
| 1,082 | X | NORDSTROM INC | 655664100 | | | 7/7/2010 | | 11/2/2011 | 5,490 | 3,583 | | | | 1,907 |
| 1,083 | X | NORDSTROM INC | 655664100 | | | 8/9/2010 | | 11/2/2011 | 53,624 | 37,081 | | | | 16,543 |
| 1,084 | X | NORDSTROM INC | 655664100 | | | 7/7/2010 | | 11/2/2011 | 10,219 | 6,701 | | | | 3,518 |
| 1,085 | X | NORDSTROM INC | 655664100 | | | 7/7/2010 | | 11/3/2011 | 3,495 | 2,322 | | | | 1,173 |
| 1,086 | X | NORDSTROM INC | 655664100 | | | 7/7/2010 | | 11/3/2011 | 67,537 | 45,115 | | | | 22,422 |
| 1,087 | X | NORFOLK SOUTHERN CORP | 655844108 | | | 11/4/2010 | | 1/20/2011 | 5,774 | 4,486 | | | | 1,288 |
| 1,088 | X | OCCIDENTAL PETROLEUM C( | 674599105 | | | 6/11/2010 | | 1/20/2011 | 14,622 | 12,652 | | | | 1,970 |
| 1,089 | X | OCCIDENTAL PETROLEUM C( | 674599105 | | | 6/11/2010 | | 8/17/2011 | 90,321 | 86,318 | | | | 4,003 |
| 1,090 | X | OMNICOM GROUP INC | 681919106 | | | 1/24/2007 | | 1/20/2011 | 7,697 | 7,697 | | | | 0 |
| 1,091 | X | FHLMC GOLD A95160 4 0% | 312943WV1 | | | 4/8/2011 | | 6/15/2011 | 330 | 322 | | | | 8 |
| 1,092 | X | FHLMC GOLD A95160 4 0% | 312943WV1 | | | 4/8/2011 | | 7/15/2011 | 342 | 334 | | | | 8 |
| 1,093 | X | FHLMC GOLD A95160 4 0% | 312943WV1 | | | 4/8/2011 | | 8/2/2011 | 29,573 | 28,204 | | | | 1,369 |
| 1,094 | X | FHLMC GOLD A95160 4 0% | 312943WV1 | | | 4/8/2011 | | 8/15/2011 | 375 | 366 | | | | 9 |
| 1,095 | X | FHLMC GOLD A95160 4 0% | 312943WV1 | | | 4/8/2011 | | 9/15/2011 | 148 | 145 | | | | 3 |
| 1,096 | X | FHLMC GOLD A95160 4 0% | 312943WV1 | | | 4/8/2011 | | 10/15/2011 | 329 | 321 | | | | 8 |
| 1,097 | X | FHLMC GOLD A95160 4 0% | 312943WV1 | | | 4/8/2011 | | 11/15/2011 | 295 | 289 | | | | 6 |
| 1,098 | X | FHLMC GOLD A95160 4 0% | 312943WV1 | | | 4/8/2011 | | 12/15/2011 | 435 | 426 | | | | 9 |
| 1,099 | X | FHLMC GOLD A95160 4 0% | 312943WV1 | | | 4/8/2011 | | 1/15/2012 | 422 | 413 | | | | 9 |
| 1,100 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 2/15/2011 | 313 | 319 | | | | -6 |
| 1,101 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 3/15/2011 | 321 | 327 | | | | -6 |
| 1,102 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 4/15/2011 | 192 | 195 | | | | -3 |
| 1,103 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 5/15/2011 | 425 | 433 | | | | -8 |
| 1,104 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 6/15/2011 | 245 | 250 | | | | -5 |
| 1,105 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 7/15/2011 | 594 | 605 | | | | -11 |
| 1,106 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 8/15/2011 | 552 | 562 | | | | -10 |
| 1,107 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 9/15/2011 | 425 | 433 | | | | -8 |
| 1,108 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 10/15/2011 | 317 | 323 | | | | -6 |
| 1,109 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 11/15/2011 | 710 | 724 | | | | -14 |
| 1,110 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 12/15/2011 | 266 | 271 | | | | -5 |
| 1,111 | X | FHLMC GOLD A95828 4 5% | 312944PM7 | | | 12/17/2010 | | 1/15/2012 | 307 | 313 | | | | -6 |
| 1,112 | X | FNMA POOL # 962301 4 5% | 31414CRW0 | | | 9/19/2011 | | 1/25/2012 | 270 | 290 | | | | -20 |
| 1,113 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 2/25/2011 | 1,231 | 1,232 | | | | -1 |
| 1,114 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 3/25/2011 | 358 | 358 | | | | 0 |
| 1,115 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 4/25/2011 | 356 | 356 | | | | 0 |
| 1,116 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 5/25/2011 | 394 | 394 | | | | 0 |
| 1,117 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 6/25/2011 | 222 | 222 | | | | 0 |
| 1,118 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 7/25/2011 | 1,303 | 1,304 | | | | -1 |
| 1,119 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 8/25/2011 | 284 | 284 | | | | 0 |
| 1,120 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 9/25/2011 | 418 | 418 | | | | 0 |
| 1,121 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 10/25/2011 | 363 | 364 | | | | -1 |
| 1,122 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 11/25/2011 | 59 | 59 | | | | 0 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Totals | Gross Sales | Cost, Other Basis and Expenses | Net Gain or Loss |
|---|---|---|---|---|
| Securities | | 8,072,858 | 7,662,087 | 410,771 |
| Other sales | | 0 | 0 | 0 |

| Index | Check "X" if Sale of Security | Description | CUSIP # | Purchaser | Check "X" if Purchaser is a Business | Date Acquired | Acquisition Method | Date Sold | Gross Sales Price | Cost or Other Basis | Valuation Method | Expense of Sale and Cost of Improve-ments | Depreciation | Net Gain or Loss |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1,123 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 12/25/2011 | 155 | 155 | | | | 0 |
| 1,124 | X | FNMA POOL # 966608 5 5% | 31414HKV8 | | | 2/15/2008 | | 1/25/2012 | 926 | 927 | | | | -1 |
| 1,125 | X | FNMA POOL 975268 5 5% | 31414S6D0 | | | 4/20/2011 | | 7/25/2011 | 404 | 432 | | | | -28 |
| 1,126 | X | FNMA POOL 975268 5 5% | 31414S6D0 | | | 4/20/2011 | | 8/25/2011 | 392 | 419 | | | | -27 |
| 1,127 | X | LONG TERM PARTNERSHIP | 999066434 | | | 1/1/2010 | | 12/31/2011 | 191 124 | | | | | 191,124 |
| 1,128 | X | SHORT TERM PARTNERSHIP | 999066434 | | | 1/1/2011 | | 12/31/2011 | | 133 | | | | -133 |

## Line 16a (990-PF) - Legal Fees

| | | 3,591 | 0 | 0 | 3,591 |
|---|---|---|---|---|---|
| | 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 | DECHERT LLP | 3 591 | | | 3,591 |
| 2 | | | | | |
| 3 | | | | | |
| 4 | | | | | |
| 5 | | | | | |
| 6 | | | | | |
| 7 | | | | | |
| 8 | | | | | |
| 9 | | | | | |
| 10 | | | | | |

## Line 18 (990-PF) - Taxes

| | | 13,828 | 8,605 | 0 | 0 |
|---|---|---|---|---|---|
| | Description | Revenue and Expenses per Books | Net Investment Income | Adjusted Net Income | Disbursements for Charitable Purposes |
| 1 | FOREIGN TAXES PAID | 8,605 | 8,605 | | |
| 2 | PRIOR YEAR TAX PAID | 2,091 | | | |
| 3 | ESTIMATED EXCISE TAX PAYMENTS | 3,132 | | | |
| 4 | | | | | |
| 5 | | | | | |
| 6 | | | | | |
| 7 | | | | | |
| 8 | | | | | |
| 9 | | | | | |
| 10 | | | | | |

## Line 23 (990-PF) - Other Expenses

| | | 92,539 | 5,039 | 0 | 0 |
|---|---|---|---|---|---|
| | Description | Revenue and Expenses per Books | Net Investment Income | Adjusted Net Income | Disbursements for Charitable Purposes |
| 1 | INVESTMENT FEES | 4,899 | 4,899 | | |
| 2 | PORTFOLIO DEDUCTION FROM OUTSIDE PART | 140 | 140 | | |
| 3 | CAPITAL CALL NB CROSSROADS | 87,500 | | | |
| 4 | | | | | |
| 5 | | | | | |
| 6 | | | | | |
| 7 | | | | | |
| 8 | | | | | |
| 9 | | | | | |

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

| | | | 16,212,216 | 16,617,236 | 18,443,767 |
|---|---|---|---|---|---|
| | Item or Category | Basis of Valuation | Book Value Beg of Year | Book Value End of Year | FMV End of Year |
| 1 | SEE ATTACHED | | 16,212 216 | 16,617,236 | 18,443,767 |
| 2 | | | | | |
| 3 | | | | | |
| 4 | | | | | |
| 5 | | | | | |
| 6 | | | | | |
| 7 | | | | | |
| 8 | | | | | |
| 9 | | | | | |
| 10 | | | | | |

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

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

| | | | |
|---|---|---|---|
| 1 | PARTNERSHIP ADJUSTMENTS | 1 | 263,361 |
| 2 | REMIC ADJUSTMENT CURRENT YEAR | 2 | 574 |
| 3 | PURCHASE OF ACCRUED INTEREST CARRYOVER FROM PRIOR YEAR | 3 | 605 |
| 4 | MBS SALES ADJUSTMENT CURRENT YEAR | 4 | 811 |
| 5 | JANUARY MBS FEES | 5 | 404 |
| 6 | Total | 6 | 265,755 |

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

| | | | |
|---|---|---|---|
| 1 | MERITECH CAPITAL PARTNERS II K-1 ADJUSTMENT | 1 | 190,957 |
| 2 | COST BASIS ADJUSTMENT | 2 | 15,429 |
| 3 | MBS SALES ADJUSTMENT PRIOR YEAR | 3 | 921 |
| 4 | WASH SALE ADJUSTMENT | 4 | 7,090 |
| 5 | PENDING SALE | 5 | 778 |
| 6 | PURCHASE OF ACCRUED INTEREST CARRYOVER TO NEXT YEAR | 6 | 1,087 |
| 7 | Total | 7 | 216,262 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 1 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 6/18/2010 | 3/3/2011 | 7,185 | 0 | 12,087 | -4,902 | | | 0 | -4,902 |
| 2 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 6/18/2010 | 3/3/2011 | 13,800 | 0 | 23,615 | -9,815 | | | 0 | -9,815 |
| 3 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 1/25/2012 | 1,057 | 0 | 1,077 | -20 | | | 0 | -20 |
| 4 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 6/21/2010 | 3/3/2011 | 3,307 | 0 | 5,709 | -2,402 | | | 0 | -2,402 |
| 5 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 6/21/2010 | 3/3/2011 | 4,482 | 0 | 7,661 | -3,179 | | | 0 | -3,179 |
| 6 | FNMA POOL # MA0708 4 5% 3/01/41 | 31417YYE1 | | 5/19/2011 | 7/25/2011 | 81 | 0 | 83 | -2 | | | 0 | -2 |
| 7 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 6/21/2010 | 3/3/2011 | 2,817 | 0 | 4,809 | -1,992 | | | 0 | -1,992 |
| 8 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 5/6/2010 | 3/3/2011 | 5,474 | 0 | 8,825 | -3,351 | | | 0 | -3,351 |
| 9 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 5/6/2010 | 3/3/2011 | 8,789 | 0 | 14,211 | -5,422 | | | 0 | -5,422 |
| 10 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 5/6/2010 | 3/4/2011 | 11,306 | 0 | 18,734 | -7,428 | | | 0 | -7,428 |
| 11 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 5/6/2010 | 3/4/2011 | 2,141 | 0 | 3,512 | -1,371 | | | 0 | -1,371 |
| 12 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 5/6/2010 | 3/7/2011 | 4,876 | 0 | 8,089 | -3,213 | | | 0 | -3,213 |
| 13 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 5/6/2010 | 3/7/2011 | 3,727 | 0 | 6,196 | -2,469 | | | 0 | -2,469 |
| 14 | FNMA POOL # MA0708 4 5% 3/01/41 | 31417YYE1 | | 5/19/2011 | 8/25/2011 | 82 | 0 | 85 | -3 | | | 0 | -3 |
| 15 | ANADARKO PETROLEUM CORP | 032511107 | | 6/18/2010 | 1/20/2011 | 3,007 | 0 | 1,701 | 1,306 | | | 0 | 1,306 |
| 16 | APACHE CORP | 037411105 | | 1/24/2007 | 1/20/2011 | 10,896 | 0 | 6,134 | 4,762 | | | 0 | 4,762 |
| 17 | FNMA POOL # MA0708 4 5% 3/01/41 | 31417YYE1 | | 5/19/2011 | 9/25/2011 | 112 | 0 | 116 | -4 | | | 0 | -4 |
| 18 | APPLE INC | 037833100 | | 4/23/2010 | 1/20/2011 | 17,143 | 0 | 13,801 | 3,342 | | | 0 | 3,342 |
| 19 | AUTODESK INC | 052769106 | | 7/21/2011 | 8/19/2011 | 4,841 | 0 | 7,183 | -2,342 | | | 0 | -2,342 |
| 20 | AUTODESK INC | 052769106 | | 7/21/2011 | 9/9/2011 | 20,891 | 0 | 29,641 | -8,750 | | | 0 | -8,750 |
| 21 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 5/25/2011 | 235 | 0 | 238 | -3 | | | 0 | -3 |
| 22 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 6/25/2011 | 140 | 0 | 142 | -2 | | | 0 | -2 |
| 23 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 7/25/2011 | 70 | 0 | 71 | -1 | | | 0 | -1 |
| 24 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 8/25/2011 | 144 | 0 | 147 | -3 | | | 0 | -3 |
| 25 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 9/25/2011 | 71 | 0 | 72 | -1 | | | 0 | -1 |
| 26 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 10/25/2011 | 146 | 0 | 148 | -2 | | | 0 | -2 |
| 27 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 11/25/2011 | 248 | 0 | 252 | -4 | | | 0 | -4 |
| 28 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 12/25/2011 | 175 | 0 | 177 | -2 | | | 0 | -2 |
| 29 | FNMA POOL # MA0708 4 5% 3/01/41 | 31417YYE1 | | 5/19/2011 | 10/25/2011 | 131 | 0 | 135 | -4 | | | 0 | -4 |
| 30 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 1/25/2012 | 263 | 0 | 267 | -4 | | | 0 | -4 |
| 31 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 2/25/2011 | 601 | 0 | 613 | -12 | | | 0 | -12 |
| 32 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 3/25/2011 | 440 | 0 | 448 | -8 | | | 0 | -8 |
| 33 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 4/25/2011 | 438 | 0 | 447 | -9 | | | 0 | -9 |
| 34 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 5/25/2011 | 424 | 0 | 432 | -8 | | | 0 | -8 |
| 35 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 6/25/2011 | 359 | 0 | 366 | -7 | | | 0 | -7 |
| 36 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 7/25/2011 | 518 | 0 | 528 | -10 | | | 0 | -10 |
| 37 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 8/25/2011 | 599 | 0 | 611 | -12 | | | 0 | -12 |
| 38 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 9/25/2011 | 550 | 0 | 561 | -11 | | | 0 | -11 |
| 39 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 10/25/2011 | 1,028 | 0 | 1,048 | -20 | | | 0 | -20 |
| 40 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 11/25/2011 | 1,214 | 0 | 1,237 | -23 | | | 0 | -23 |
| 41 | FNMA POOL # AC8596 4 0% 1/01/25 | 31417VRS4 | | 2/11/2010 | 12/25/2011 | 1,256 | 0 | 1,280 | -24 | | | 0 | -24 |
| 42 | FNMA POOL # MA0708 4 5% 3/01/41 | 31417YYE1 | | 5/19/2011 | 11/25/2011 | 130 | 0 | 134 | -4 | | | 0 | -4 |
| 43 | FNMA POOL # MA0708 4 5% 3/01/41 | 31417YYE1 | | 5/19/2011 | 12/25/2011 | 147 | 0 | 152 | -5 | | | 0 | -5 |
| 44 | FNMA POOL # MA0708 4 5% 3/01/41 | 31417YYE1 | | 5/19/2011 | 1/25/2012 | 620 | 0 | 641 | -21 | | | 0 | -21 |
| 45 | FNMA POOL # AD0207 6 0% 10/01/38 | 31418MGR7 | | 3/9/2011 | 5/25/2011 | 184 | 0 | 201 | -17 | | | 0 | -17 |
| 46 | FNMA POOL # AD0207 6 0% 10/01/38 | 31418MGR7 | | 3/9/2011 | 6/25/2011 | 160 | 0 | 175 | -15 | | | 0 | -15 |
| 47 | FNMA POOL # AD0207 6 0% 10/01/38 | 31418MGR7 | | 3/9/2011 | 7/25/2011 | 168 | 0 | 183 | -15 | | | 0 | -15 |
| 48 | FNMA POOL # AD0207 6 0% 10/01/38 | 31418MGR7 | | 3/9/2011 | 8/25/2011 | 135 | 0 | 147 | -12 | | | 0 | -12 |
| 49 | FNMA POOL # AD0207 6 0% 10/01/38 | 31418MGR7 | | 3/9/2011 | 9/21/2011 | 7,507 | 0 | 7,456 | 51 | | | 0 | 51 |
| 50 | AUTODESK INC | 052769106 | | 7/21/2011 | 9/9/2011 | 13,688 | 0 | 19,373 | -5,685 | | | 0 | -5,685 |
| 51 | AUTOLIV INC | 052800109 | | 6/10/2009 | 1/20/2011 | 5,446 | 0 | 2,199 | 3,247 | | | 0 | 3,247 |
| 52 | AUTOLIV INC | 052800109 | | 6/10/2009 | 1/31/2011 | 3,090 | 0 | 1,256 | 1,834 | | | 0 | 1,834 |
| 53 | AUTOLIV INC | 052800109 | | 5/29/2009 | 1/31/2011 | 42,482 | 0 | 15,103 | 27,379 | | | 0 | 27,379 |
| 54 | BNY MELLON SM/MID CAP-M | 05569M442 | | 6/11/2010 | 7/8/2011 | 100,000 | 0 | 71 873 | 28,127 | | | 0 | 28,127 |
| 55 | BNY MELLON EMERGING MKTS-M | 05569M855 | | 10/12/2010 | 3/28/2011 | 87,500 | 0 | 85,327 | 2,173 | | | 0 | 2,173 |
| 56 | BNY MELLON EMERGING MKTS-M | 05569M855 | | 7/8/2011 | 9/29/2011 | 75,000 | 0 | 98,330 | -23,330 | | | 0 | -23,330 |
| 57 | BNY MELLON INTERNATIONAL-M | 05569M871 | | 4/8/2005 | 3/28/2011 | 146,771 | 0 | 210,050 | -63,279 | | | 0 | -63 279 |
| 58 | BNY MELLON INTERNATIONAL-M | 05569M871 | | 12/15/2005 | 3/28/2011 | 3,229 | 0 | 4,548 | -1,319 | | | 0 | -1,319 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 59 | BNY MELLON INTERNATIONAL-M | 05569M871 | | 12/15/2005 | 7/6/2011 | 132,090 | 0 | 173,580 | -41,490 | | | 0 | -41,490 |
| 60 | BNY MELLON INTERNATIONAL-M | 05569M871 | | 12/15/2004 | 7/8/2011 | 47,605 | 0 | 64,616 | -17,011 | | | 0 | -17,011 |
| 61 | BNY MELLON INTERNATIONAL-M | 05569M871 | | 12/15/2004 | 7/8/2011 | 15,151 | 0 | 20,565 | -5,414 | | | 0 | -5,414 |
| 62 | BNY MELLON INTERNATIONAL-M | 05569M871 | | 12/15/2005 | 7/8/2011 | 34,666 | 0 | 48,225 | -13,559 | | | 0 | -13,559 |
| 63 | BNY MELLON INTERNATIONAL-M | 05569M871 | | 4/15/2004 | 7/8/2011 | 2,577 | 0 | 3,294 | -717 | | | 0 | -717 |
| 64 | BNY MELLON INTERNATIONAL-M | 05569M871 | | 4/15/2004 | 9/29/2011 | 150,000 | 0 | 235,738 | -85,738 | | | 0 | -85,738 |
| 65 | B M C SOFTWARE INC | 055921100 | | 2/11/2011 | 10/11/2011 | 28,072 | 0 | 38,751 | -10,679 | | | 0 | -10,679 |
| 66 | B M C SOFTWARE INC | 055921100 | | 2/11/2011 | 10/11/2011 | 15,475 | 0 | 21,414 | -5,939 | | | 0 | -5,939 |
| 67 | B M C SOFTWARE INC | 055921100 | | 2/14/2011 | 10/11/2011 | 20,478 | 0 | 28,851 | -8,373 | | | 0 | -8,373 |
| 68 | B M C SOFTWARE INC | 055921100 | | 3/3/2011 | 10/11/2011 | 9,717 | 0 | 13,529 | -3,812 | | | 0 | -3,812 |
| 69 | B M C SOFTWARE INC | 055921100 | | 3/3/2011 | 10/11/2011 | 1,871 | 0 | 2,588 | -717 | | | 0 | -717 |
| 70 | B M C SOFTWARE INC | 055921100 | | 3/4/2011 | 10/11/2011 | 13,604 | 0 | 18,965 | -5,361 | | | 0 | -5,361 |
| 71 | B M C SOFTWARE INC | 055921100 | | 2/10/2011 | 10/11/2011 | 180 | 0 | 247 | -67 | | | 0 | -67 |
| 72 | B M C SOFTWARE INC | 055921100 | | 2/14/2011 | 10/11/2011 | 36 | 0 | 51 | -15 | | | 0 | -15 |
| 73 | B M C SOFTWARE INC | 055921100 | | 2/10/2011 | 10/12/2011 | 15,710 | 0 | 21,497 | -5,787 | | | 0 | -5,787 |
| 74 | BACM 2005-6 A2 5 165% 9/10/47 | 05947U4A3 | | 2/1/2010 | 1/10/2011 | 160 | 0 | 163 | -3 | | | 0 | -3 |
| 75 | BACM 2005-6 A2 5 165% 9/10/47 | 05947U4A3 | | 2/1/2010 | 5/10/2011 | 97 | 0 | 99 | -2 | | | 0 | -2 |
| 76 | AUTODESK INC | 052769106 | | 7/20/2011 | 9/9/2011 | 32 149 | 0 | 45,440 | -13,291 | | | 0 | -13,291 |
| 77 | AUTODESK INC | 052769106 | | 7/21/2011 | 9/9/2011 | 2,104 | 0 | 3,011 | -907 | | | 0 | -907 |
| 78 | BACM 2005-6 A2 5 165% 9/10/47 | 05947U4A3 | | 2/1/2010 | 6/10/2011 | 1 316 | 0 | 1,342 | -26 | | | 0 | -26 |
| 79 | BANK OF AMERICA CORP | 060505104 | | 5/6/2010 | 1/20/2011 | 11,101 | 0 | 12 660 | -1,559 | | | 0 | -1,559 |
| 80 | BANK OF AMERICA CORP | 060505104 | | 5/6/2010 | 8/12/2011 | 17,182 | 0 | 37,981 | -20,799 | | | 0 | -20,799 |
| 81 | BANK OF AMERICA CORP | 060505104 | | 9/13/2010 | 8/12/2011 | 8,518 | 0 | 16,250 | -7,732 | | | 0 | -7,732 |
| 82 | BANK OF AMERICA CORP | 060505104 | | 9/13/2010 | 8/12/2011 | 6,682 | 0 | 12,705 | -6,023 | | | 0 | -6,023 |
| 83 | BANK OF AMERICA CORP | 060505104 | | 5/7/2009 | 8/12/2011 | 31,574 | 0 | 58,246 | -26,672 | | | 0 | -26,672 |
| 84 | BSCMS 2004-PWR5 A3 4 565% 7/11/42 | 07383FQ35 | | 2/1/2010 | 6/11/2011 | 3,718 | 0 | 3,794 | -76 | | | 0 | -76 |
| 85 | BSCMS 2004-PWR5 A3 4 565% 7/11/42 | 07383FQ35 | | 2/1/2010 | 7/11/2011 | 2,683 | 0 | 2,738 | -55 | | | 0 | -55 |
| 86 | BSCMS 2004-PWR5 A3 4 565% 7/11/42 | 07383FQ35 | | 2/1/2010 | 8/11/2011 | 13,186 | 0 | 13,455 | -269 | | | 0 | -269 |
| 87 | BSCMS 2004-PWR5 A3 4 565% 7/11/42 | 07383FQ35 | | 2/1/2010 | 9/13/2011 | 10,414 | 0 | 10,627 | -213 | | | 0 | -213 |
| 88 | CIGNA CORP | 125509109 | | 6/19/2009 | 1/20/2011 | 2,823 | 0 | 1,747 | 1,076 | | | 0 | 1,076 |
| 89 | CVS CAREMARK CORP | 126650100 | | 4/24/2007 | 1/20/2011 | 1,725 | 0 | 1,819 | -94 | | | 0 | -94 |
| 90 | FNMA POOL # AD0207 6 0% 10/01/38 | 31418MGR7 | | 3/9/2011 | 9/25/2011 | 200 | 0 | 218 | -18 | | | 0 | -18 |
| 91 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 2/25/2011 | 173 | 0 | 178 | -5 | | | 0 | -5 |
| 92 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 2/25/2011 | 115 | 0 | 118 | -3 | | | 0 | -3 |
| 93 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 3/25/2011 | 175 | 0 | 180 | -5 | | | 0 | -5 |
| 94 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 3/25/2011 | 117 | 0 | 120 | -3 | | | 0 | -3 |
| 95 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 4/25/2011 | 193 | 0 | 199 | -6 | | | 0 | -6 |
| 96 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 4/25/2011 | 129 | 0 | 132 | -3 | | | 0 | -3 |
| 97 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 5/25/2011 | 61 | 0 | 63 | -2 | | | 0 | -2 |
| 98 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 5/25/2011 | 41 | 0 | 42 | -1 | | | 0 | -1 |
| 99 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 6/25/2011 | 63 | 0 | 64 | -1 | | | 0 | -1 |
| 100 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 6/25/2011 | 42 | 0 | 43 | -1 | | | 0 | -1 |
| 101 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 7/25/2011 | 142 | 0 | 146 | -4 | | | 0 | -4 |
| 102 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 7/25/2011 | 95 | 0 | 97 | -2 | | | 0 | -2 |
| 103 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 8/25/2011 | 241 | 0 | 248 | -7 | | | 0 | -7 |
| 104 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 8/25/2011 | 161 | 0 | 165 | -4 | | | 0 | -4 |
| 105 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 9/25/2011 | 389 | 0 | 400 | -11 | | | 0 | -11 |
| 106 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 9/25/2011 | 259 | 0 | 266 | -7 | | | 0 | -7 |
| 107 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 10/25/2011 | 239 | 0 | 246 | -7 | | | 0 | -7 |
| 108 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 10/25/2011 | 159 | 0 | 164 | -5 | | | 0 | -5 |
| 109 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 11/25/2011 | 263 | 0 | 271 | -8 | | | 0 | -8 |
| 110 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 11/25/2011 | 176 | 0 | 180 | -4 | | | 0 | -4 |
| 111 | FNMA POOL # AA8389 4 5% 6/01/39 | 31416SKB6 | | 6/11/2009 | 2/25/2011 | 248 | 0 | 244 | 4 | | | 0 | 4 |
| 112 | FNMA POOL # AA8389 4 5% 6/01/39 | 31416SKB6 | | 6/11/2009 | 3/25/2011 | 76 | 0 | 75 | 1 | | | 0 | 1 |
| 113 | FNMA POOL # AA8389 4 5% 6/01/39 | 31416SKB6 | | 6/11/2009 | 4/25/2011 | 261 | 0 | 257 | 4 | | | 0 | 4 |
| 114 | FNMA POOL # AA8389 4 5% 6/01/39 | 31416SKB6 | | 6/11/2009 | 5/25/2011 | 443 | 0 | 436 | 7 | | | 0 | 7 |
| 115 | FNMA POOL # AA8389 4 5% 6/01/39 | 31416SKB6 | | 6/11/2009 | 6/25/2011 | 419 | 0 | 412 | 7 | | | 0 | 7 |
| 116 | FNMA POOL # AA8389 4 5% 6/01/39 | 31416SKB6 | | 6/11/2009 | 7/25/2011 | 834 | 0 | 821 | 13 | | | 0 | 13 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 117 | FNMA POOL # AA8389 4 5% 6/01/39 | 31416SKB6 | | 6/11/2009 | 8/25/2011 | 1,126 | 0 | 1,109 | 17 | | | 0 | 17 |
| 118 | FNMA POOL # AA8389 4 5% 6/01/39 | 31416SKB6 | | 6/11/2009 | 9/15/2011 | 38,283 | 0 | 35,484 | 2,799 | | | 0 | 2,799 |
| 119 | FNMA POOL # AA8389 4 5% 6/01/39 | 31416SKB6 | | 6/11/2009 | 9/25/2011 | 1,125 | 0 | 1,108 | 17 | | | 0 | 17 |
| 120 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 2/25/2011 | 185 | 0 | 188 | -3 | | | 0 | -3 |
| 121 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 3/25/2011 | 145 | 0 | 147 | -2 | | | 0 | -2 |
| 122 | FNMA POOL # AC1520 4 0% 9/01/24 | 31417KVN4 | | 10/14/2009 | 4/25/2011 | 70 | 0 | 71 | -1 | | | 0 | -1 |
| 123 | AT & T INC | 00206R102 | | 1/24/2007 | 1/20/2011 | 8,523 | 0 | 11,025 | -2,502 | | | 0 | -2,502 |
| 124 | AT&T INC 5 8% 2/15/19 | 00206RAR3 | | 10/27/2009 | 4/26/2011 | 16,798 | 0 | 16,077 | 721 | | | 0 | 721 |
| 125 | ALLIANCE DATA SYS CORP | 018581108 | | 7/23/2008 | 1/20/2011 | 5,682 | 0 | 5,047 | 635 | | | 0 | 635 |
| 126 | ALLSCRIPTS HEALTHCARE SOLUTIONS | 01988P108 | | 8/17/2010 | 1/20/2011 | 3,515 | 0 | 2,938 | 577 | | | 0 | 577 |
| 127 | COMMIT TO PUR FNMA SF MTG 1/01/4 | 01F040610 | | 12/9/2010 | 1/10/2011 | 69,738 | 0 | 69,759 | -21 | | | 0 | -21 |
| 128 | COMMIT TO PUR FNMA SF MTG 1/01/4 | 01F040610 | | 12/9/2010 | 1/10/2011 | 39,844 | 0 | 39,875 | -31 | | | 0 | -31 |
| 129 | COMMIT TO PUR FNMA SF MTG 2/01/4 | 01F040628 | | 1/25/2011 | 2/4/2011 | 39,036 | 0 | 39 675 | -639 | | | 0 | -639 |
| 130 | COMMIT TO PUR FNMA SF MTG 2/01/4 | 01F040628 | | 1/10/2011 | 2/4/2011 | 39,019 | 0 | 39,744 | -725 | | | 0 | -725 |
| 131 | COMMIT TO PUR FNMA SF MTG 2/01/4 | 01F040628 | | 1/10/2011 | 2/4/2011 | 39,017 | 0 | 39 738 | -721 | | | 0 | -721 |
| 132 | COMMIT TO PUR FNMA SF MTG 2/01/4 | 01F040628 | | 1/10/2011 | 2/4/2011 | 34,140 | 0 | 34,776 | -636 | | | 0 | -636 |
| 133 | COMMIT TO PUR FNMA SF MTG 3/01/4 | 01F040636 | | 2/4/2011 | 3/8/2011 | 39,206 | 0 | 38,888 | 318 | | | 0 | 318 |
| 134 | COMMIT TO PUR FNMA SF MTG 3/01/4 | 01F040636 | | 2/4/2011 | 3/8/2011 | 4,900 | 0 | 4,861 | 39 | | | 0 | 39 |
| 135 | COMMIT TO PUR FNMA SF MTG 3/01/4 | 01F040636 | | 2/4/2011 | 3/8/2011 | 34,301 | 0 | 34,027 | 274 | | | 0 | 274 |
| 136 | COMMIT TO PUR FNMA SF MTG 3/01/4 | 01F040636 | | 2/4/2011 | 3/8/2011 | 39,225 | 0 | 38,906 | 319 | | | 0 | 319 |
| 137 | COMMIT TO PUR FNMA SF MTG 3/01/4 | 01F040636 | | 2/4/2011 | 3/8/2011 | 34,322 | 0 | 34,028 | 294 | | | 0 | 294 |
| 138 | COMMIT TO PUR FNMA SF 4/01/41 | 01F040644 | | 3/8/2011 | 4/8/2011 | 39,025 | 0 | 39,062 | -37 | | | 0 | -37 |
| 139 | COMMIT TO PUR FNMA SF 4/01/41 | 01F040644 | | 3/8/2011 | 4/8/2011 | 34,139 | 0 | 34,200 | -61 | | | 0 | -61 |
| 140 | COMMIT TO PUR FNMA SF 4/01/41 | 01F040644 | | 3/8/2011 | 4/8/2011 | 39,016 | 0 | 39,067 | -51 | | | 0 | -51 |
| 141 | COMMIT TO PUR FNMA SF 4/01/41 | 01F040644 | | 3/8/2011 | 4/8/2011 | 39,019 | 0 | 39,086 | -67 | | | 0 | -67 |
| 142 | AMERICAN EXPRESS CO | 025816109 | | 6/21/2010 | 1/20/2011 | 6,713 | 0 | 6,372 | 341 | | | 0 | 341 |
| 143 | COMMIT TO PUR FHLMC GOLD 12/01/ | 02R0304C4 | | 9/21/2011 | 12/5/2011 | 35,835 | 0 | 35,824 | 11 | | | 0 | 11 |
| 144 | AMERIPRISE FINANCIAL INC | 03076C106 | | 1/6/2011 | 1/20/2011 | 6,591 | 0 | 6,591 | 0 | | | 0 | 0 |
| 145 | AMYLIN PHARMACEUTICALS INC | 032346108 | | 6/21/2010 | 1/20/2011 | 3,790 | 0 | 5,118 | -1,328 | | | 0 | -1,328 |
| 146 | FNMA POOL # 995230 6 5% 1/01/39 | 31416BST6 | | 4/26/2010 | 9/25/2011 | 507 | 0 | 548 | -41 | | | 0 | -41 |
| 147 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 2/25/2011 | 1,503 | 0 | 1,563 | -60 | | | 0 | -60 |
| 148 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 3/25/2011 | 682 | 0 | 710 | -28 | | | 0 | -28 |
| 149 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 4/25/2011 | 601 | 0 | 625 | -24 | | | 0 | -24 |
| 150 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 5/25/2011 | 327 | 0 | 340 | -13 | | | 0 | -13 |
| 151 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 6/25/2011 | 470 | 0 | 488 | -18 | | | 0 | -18 |
| 152 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 7/25/2011 | 232 | 0 | 241 | -9 | | | 0 | -9 |
| 153 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 8/25/2011 | 1,110 | 0 | 1,155 | -45 | | | 0 | -45 |
| 154 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 9/25/2011 | 940 | 0 | 977 | -37 | | | 0 | -37 |
| 155 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 10/25/2011 | 801 | 0 | 833 | -32 | | | 0 | -32 |
| 156 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 11/25/2011 | 1 352 | 0 | 1,406 | -54 | | | 0 | -54 |
| 157 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 12/25/2011 | 1,733 | 0 | 1,802 | -69 | | | 0 | -69 |
| 158 | FNMA POOL # AA7694 4 5% 7/01/24 | 31416RRQ8 | | 11/10/2009 | 1/25/2012 | 1,376 | 0 | 1,431 | -55 | | | 0 | -55 |
| 159 | FNMA POOL 975268 5 5% 5/01/38 | 31414S6D0 | | 4/20/2011 | 9/25/2011 | 517 | 0 | 552 | -35 | | | 0 | -35 |
| 160 | FNMA POOL 975268 5 5% 5/01/38 | 31414S6D0 | | 4/20/2011 | 10/25/2011 | 440 | 0 | 470 | -30 | | | 0 | -30 |
| 161 | FNMA POOL 975268 5 5% 5/01/38 | 31414S6D0 | | 4/20/2011 | 11/25/2011 | 779 | 0 | 832 | -53 | | | 0 | -53 |
| 162 | FNMA POOL 975268 5 5% 5/01/38 | 31414S6D0 | | 4/20/2011 | 12/25/2011 | 616 | 0 | 659 | -43 | | | 0 | -43 |
| 163 | FNMA POOL 975268 5 5% 5/01/38 | 31414S6D0 | | 4/20/2011 | 1/25/2012 | 697 | 0 | 745 | -48 | | | 0 | -48 |
| 164 | FNMA POOL # 995230 6 5% 1/01/39 | 31416BST6 | | 4/26/2010 | 2/25/2011 | 586 | 0 | 634 | -48 | | | 0 | -48 |
| 165 | FNMA POOL # 995230 6 5% 1/01/39 | 31416BST6 | | 4/26/2010 | 3/25/2011 | 615 | 0 | 665 | -50 | | | 0 | -50 |
| 166 | FNMA POOL # 995230 6 5% 1/01/39 | 31416BST6 | | 4/26/2010 | 4/25/2011 | 841 | 0 | 909 | -68 | | | 0 | -68 |
| 167 | FNMA POOL # 995230 6 5% 1/01/39 | 31416BST6 | | 4/26/2010 | 5/25/2011 | 598 | 0 | 647 | -49 | | | 0 | -49 |
| 168 | FNMA POOL # 995230 6 5% 1/01/39 | 31416BST6 | | 4/26/2010 | 6/25/2011 | 469 | 0 | 506 | -37 | | | 0 | -37 |
| 169 | FNMA POOL # 995230 6 5% 1/01/39 | 31416BST6 | | 4/26/2010 | 7/25/2011 | 566 | 0 | 612 | -46 | | | 0 | -46 |
| 170 | FNMA POOL # 995230 6 5% 1/01/39 | 31416BST6 | | 4/26/2010 | 8/25/2011 | 448 | 0 | 484 | -36 | | | 0 | -36 |
| 171 | FNMA POOL # 995230 6 5% 1/01/39 | 31416BST6 | | 4/26/2010 | 9/21/2011 | 21,145 | 0 | 20,597 | 548 | | | 0 | 548 |
| 172 | FNMA POOL # AE5895 3 329% 10/01/40 | 31419GRR7 | | 9/21/2011 | 11/25/2011 | 1,208 | 0 | 1,255 | -47 | | | 0 | -47 |
| 173 | CONOCOPHILLIPS | 20825C104 | | 11/15/2002 | 11/11/2011 | 70,667 | 0 | 23 824 | 46,843 | | | 0 | 46,843 |
| 174 | FNMA POOL # AE5895 3 323% 10/01/40 | 31419GRR7 | | 9/21/2011 | 12/25/2011 | 1,493 | 0 | 1,550 | -57 | | | 0 | -57 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 175 | FNMA POOL # AE5895 3 32399% 10/01/4 | 31419GRR7 | | 9/21/2011 | 1/25/2012 | 1,526 | 0 | 1,586 | -60 | | | 0 | -60 |
| 176 | FUNBC 2001-C2 A2 6 663% 1/12/2043 | 33736XBZ1 | | 2/24/2010 | 1/14/2011 | 1 723 | 0 | 1,786 | -63 | | | 0 | -63 |
| 177 | FUNBC 2001-C2 A2 6 663% 1/12/2043 | 33736XBZ1 | | 2/9/2010 | 1/14/2011 | 1,723 | 0 | 1,787 | -64 | | | 0 | -64 |
| 178 | FORD MOTOR CO | 345370860 | | 1/6/2011 | 1/20/2011 | 7,629 | 0 | 7,629 | 0 | | | 0 | 0 |
| 179 | CVS CAREMARK CORP | 126650100 | | 4/24/2007 | 5/9/2011 | 30,304 | 0 | 29,436 | 868 | | | 0 | 868 |
| 180 | CVS CAREMARK CORP | 126650100 | | 4/24/2007 | 5/10/2011 | 14,948 | 0 | 14,590 | 358 | | | 0 | 358 |
| 181 | CAPITAL ONE FINANCIAL CORP | 14040H105 | | 1/19/2010 | 1/20/2011 | 8,489 | 0 | 7,694 | 795 | | | 0 | 795 |
| 182 | CAPITAL ONE FINANCIAL CORP | 14040H105 | | 1/19/2010 | 10/18/2011 | 47 679 | 0 | 49,580 | -1,901 | | | 0 | -1,901 |
| 183 | CAPITAL ONE FINANCIAL CORP | 14040H105 | | 1/19/2010 | 10/18/2011 | 3,699 | 0 | 3,807 | -108 | | | 0 | -108 |
| 184 | CAPITAL ONE FINANCIAL CORP | 14040H105 | | 7/7/2010 | 10/19/2011 | 410 | 0 | 409 | 1 | | | 0 | 1 |
| 185 | CAPITAL ONE FINANCIAL CORP | 14040H105 | | 9/30/2010 | 10/19/2011 | 6,964 | 0 | 6,730 | 234 | | | 0 | 234 |
| 186 | CAPITAL ONE FINANCIAL CORP | 14040H105 | | 1/19/2010 | 10/19/2011 | 26,904 | 0 | 28,340 | -1 436 | | | 0 | -1,436 |
| 187 | CAPITAL ONE FINANCIAL CORP | 14040H105 | | 7/7/2010 | 10/19/2011 | 26,904 | 0 | 27,429 | -525 | | | 0 | -525 |
| 188 | CARNIVAL CORP | 143658300 | | 7/1/2010 | 1/20/2011 | 4,106 | 0 | 2,811 | 1,295 | | | 0 | 1,295 |
| 189 | CATERPILLAR INC | 149123101 | | 6/16/2010 | 1/20/2011 | 4,754 | 0 | 3,217 | 1,537 | | | 0 | 1,537 |
| 190 | CHUBB CORP | 171232101 | | 1/24/2007 | 1/20/2011 | 4,049 | 0 | 3,691 | 358 | | | 0 | 358 |
| 191 | CISCO SYSTEMS INC | 17275R102 | | 11/14/1996 | 1/20/2011 | 5,149 | 0 | 1,840 | 3,309 | | | 0 | 3,309 |
| 192 | CISCO SYSTEMS INC | 17275R102 | | 11/14/1996 | 2/10/2011 | 2,046 | 0 | 788 | 1,258 | | | 0 | 1,258 |
| 193 | CISCO SYSTEMS INC | 17275R102 | | 11/14/1996 | 2/10/2011 | 191 | 0 | 74 | 117 | | | 0 | 117 |
| 194 | CISCO SYSTEMS INC | 17275R102 | | 11/14/1996 | 2/10/2011 | 70,460 | 0 | 27,310 | 43,150 | | | 0 | 43,150 |
| 195 | CISCO SYSTEMS INC | 17275R102 | | 11/14/1996 | 2/10/2011 | 16,352 | 0 | 6,301 | 10,051 | | | 0 | 10,051 |
| 196 | CONOCOPHILLIPS | 20825C104 | | 11/15/2002 | 11/14/2011 | 7,155 | 0 | 2,431 | 4,724 | | | 0 | 4,724 |
| 197 | CISCO SYSTEMS INC | 17275R102 | | 11/14/1996 | 2/10/2011 | 4,231 | 0 | 1,634 | 2 597 | | | 0 | 2,597 |
| 198 | CISCO SYSTEMS INC | 17275R102 | | 11/14/1996 | 2/10/2011 | 8,791 | 0 | 3,386 | 5,405 | | | 0 | 5,405 |
| 199 | CISCO SYSTEMS INC | 17275R102 | | 11/14/1996 | 2/10/2011 | 1,012 | 0 | 390 | 622 | | | 0 | 622 |
| 200 | COMERICA INC | 200340107 | | 9/9/2010 | 1/20/2011 | 3,823 | 0 | 3,743 | 80 | | | 0 | 80 |
| 201 | CUMMINS INC | 231021106 | | 5/1/2009 | 1/20/2011 | 6,659 | 0 | 2,048 | 4,611 | | | 0 | 4,611 |
| 202 | CUMMINS INC | 231021106 | | 5/1/2009 | 1/20/2011 | 3,218 | 0 | 990 | 2,228 | | | 0 | 2,228 |
| 203 | COMERICA INC | 200340107 | | 9/9/2010 | 12/2/2011 | 9,420 | 0 | 13,851 | -4,431 | | | 0 | -4,431 |
| 204 | CUMMINS INC | 231021106 | | 5/1/2009 | 8/22/2011 | 27,618 | 0 | 11,605 | 16,013 | | | 0 | 16,013 |
| 205 | COMERICA INC | 200340107 | | 9/9/2010 | 12/2/2011 | 13,264 | 0 | 19,192 | -5,928 | | | 0 | -5,928 |
| 206 | COMERICA INC | 200340107 | | 9/9/2010 | 12/2/2011 | 3,030 | 0 | 4,380 | -1,350 | | | 0 | -1,350 |
| 207 | COMERICA INC | 200340107 | | 9/7/2010 | 12/5/2011 | 11,324 | 0 | 15,840 | -4,516 | | | 0 | -4,516 |
| 208 | COMERICA INC | 200340107 | | 9/7/2010 | 12/5/2011 | 2,973 | 0 | 4,166 | -1,193 | | | 0 | -1,193 |
| 209 | COMERICA INC | 200340107 | | 9/7/2010 | 12/5/2011 | 1,629 | 0 | 2,276 | -647 | | | 0 | -647 |
| 210 | CUMMINS INC | 231021106 | | 5/1/2009 | 8/22/2011 | 20,982 | 0 | 8,874 | 12,108 | | | 0 | 12,108 |
| 211 | COMERICA INC | 200340107 | | 9/8/2010 | 12/5/2011 | 5,429 | 0 | 7,686 | -2,257 | | | 0 | -2,257 |
| 212 | DANAHER CORP | 235851102 | | 3/14/2005 | 1/20/2011 | 2,334 | 0 | 1,369 | 965 | | | 0 | 965 |
| 213 | COMERICA INC | 200340107 | | 9/8/2010 | 12/5/2011 | 26,939 | 0 | 38,195 | -11,256 | | | 0 | -11,256 |
| 214 | COMERICA INC | 200340107 | | 9/9/2010 | 12/5/2011 | 827 | 0 | 1,178 | -351 | | | 0 | -351 |
| 215 | DIAGEO FINANCE BV 5 5% 4/01/13 | 25244SAD3 | | 3/27/2006 | 8/10/2011 | 5,385 | 0 | 4,993 | 392 | | | 0 | 392 |
| 216 | CONOCOPHILLIPS | 20825C104 | | 12/19/2003 | 1/20/2011 | 7,419 | 0 | 3,488 | 3,931 | | | 0 | 3,931 |
| 217 | DIAGEO FINANCE BV 5 5% 4/01/13 | 25244SAD3 | | 3/27/2006 | 8/30/2011 | 16,101 | 0 | 14,980 | 1,121 | | | 0 | 1,121 |
| 218 | DU PONT (E I) DE NEMOURS | 263534109 | | 4/14/2009 | 1/20/2011 | 3,411 | 0 | 1,877 | 1,534 | | | 0 | 1,534 |
| 219 | FORTINET INC | 34959E109 | | 8/15/2003 | 1/20/2011 | 21,723 | 0 | 1,260 | 20,463 | | | 0 | 20,463 |
| 220 | FORTINET INC | 34959E109 | | 8/15/2003 | 1/20/2011 | 21,344 | 0 | 1,238 | 20,106 | | | 0 | 20,106 |
| 221 | FRANKLIN RES INC | 354613101 | | 1/21/2009 | 1/5/2011 | 16,677 | 0 | 7,719 | 8,958 | | | 0 | 8,958 |
| 222 | FRANKLIN RES INC | 354613101 | | 1/21/2009 | 1/5/2011 | 40,308 | 0 | 18,659 | 21,649 | | | 0 | 21,649 |
| 223 | FRANKLIN RES INC | 354613101 | | 1/21/2009 | 1/6/2011 | 31,230 | 0 | 14,518 | 16,712 | | | 0 | 16,712 |
| 224 | CONOCOPHILLIPS | 20825C104 | | 12/19/2003 | 11/11/2011 | 2,163 | 0 | 951 | 1,212 | | | 0 | 1,212 |
| 225 | GMACC 2001-C1 D 7 034% 4/15/34 | 361849QH8 | | 3/11/2010 | 6/29/2011 | 24,906 | 0 | 26,042 | -1,136 | | | 0 | -1,136 |
| 226 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 2/15/2011 | 207 | 0 | 205 | 2 | | | 0 | 2 |
| 227 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 3/15/2011 | 223 | 0 | 221 | 2 | | | 0 | 2 |
| 228 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 4/15/2011 | 124 | 0 | 123 | 1 | | | 0 | 1 |
| 229 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 5/15/2011 | 170 | 0 | 168 | 2 | | | 0 | 2 |
| 230 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 6/15/2011 | 134 | 0 | 133 | 1 | | | 0 | 1 |
| 231 | E M C CORP MASS | 268648102 | | 7/29/2009 | 1/20/2011 | 4 048 | 0 | 2 608 | 1,440 | | | 0 | 1,440 |
| 232 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 7/15/2011 | 194 | 0 | 192 | 2 | | | 0 | 2 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 233 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 8/15/2011 | 127 | 0 | 126 | 1 | | | 0 | 1 |
| 234 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 9/15/2011 | 187 | 0 | 185 | 2 | | | 0 | 2 |
| 235 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 10/15/2011 | 285 | 0 | 283 | 2 | | | 0 | 2 |
| 236 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 11/15/2011 | 298 | 0 | 296 | 2 | | | 0 | 2 |
| 237 | ENERGIZER HLDGS INC | 29266R108 | | 11/15/2010 | 1/20/2011 | 3,599 | 0 | 3,547 | 52 | | | 0 | 52 |
| 238 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 12/15/2011 | 276 | 0 | 274 | 2 | | | 0 | 2 |
| 239 | GNMA POOL # 782011 5 0% 12/15/35 | 36241KGU6 | | 5/10/2007 | 1/15/2012 | 201 | 0 | 199 | 2 | | | 0 | 2 |
| 240 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 2/15/2011 | 59 | 0 | 58 | 1 | | | 0 | 1 |
| 241 | EXXON MOBIL CORP | 30231G102 | | 7/8/1976 | 1/20/2011 | 12,474 | 0 | 523 | 11,951 | | | 0 | 11,951 |
| 242 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 2/15/2011 | 437 | 0 | 433 | 4 | | | 0 | 4 |
| 243 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 3/15/2011 | 35 | 0 | 34 | 1 | | | 0 | 1 |
| 244 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 3/15/2011 | 257 | 0 | 254 | 3 | | | 0 | 3 |
| 245 | EXXON MOBIL CORP | 30231G102 | | 7/8/1976 | 3/23/2011 | 84,906 | 0 | 3,370 | 81,536 | | | 0 | 81,536 |
| 246 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 4/15/2011 | 37 | 0 | 36 | 1 | | | 0 | 1 |
| 247 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 4/15/2011 | 270 | 0 | 268 | 2 | | | 0 | 2 |
| 248 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 5/15/2011 | 41 | 0 | 41 | 0 | | | 0 | 0 |
| 249 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 5/15/2011 | 306 | 0 | 303 | 3 | | | 0 | 3 |
| 250 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 6/15/2011 | 19 | 0 | 19 | 0 | | | 0 | 0 |
| 251 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 6/15/2011 | 142 | 0 | 141 | 1 | | | 0 | 1 |
| 252 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 7/15/2011 | 35 | 0 | 35 | 0 | | | 0 | 0 |
| 253 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 7/15/2011 | 261 | 0 | 259 | 2 | | | 0 | 2 |
| 254 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 8/15/2011 | 34 | 0 | 33 | 1 | | | 0 | 1 |
| 255 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 2/15/2011 | 1,304 | 0 | 1,299 | 5 | | | 0 | 5 |
| 256 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 8/15/2011 | 250 | 0 | 248 | 2 | | | 0 | 2 |
| 257 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 9/15/2011 | 36 | 0 | 36 | 0 | | | 0 | 0 |
| 258 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 9/15/2011 | 270 | 0 | 268 | 2 | | | 0 | 2 |
| 259 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 10/15/2011 | 60 | 0 | 59 | 1 | | | 0 | 1 |
| 260 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 10/15/2011 | 445 | 0 | 441 | 4 | | | 0 | 4 |
| 261 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 11/15/2011 | 47 | 0 | 46 | 1 | | | 0 | 1 |
| 262 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 11/15/2011 | 347 | 0 | 344 | 3 | | | 0 | 3 |
| 263 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 3/15/2011 | 766 | 0 | 763 | 3 | | | 0 | 3 |
| 264 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 4/15/2011 | 810 | 0 | 807 | 3 | | | 0 | 3 |
| 265 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 5/15/2011 | 1 107 | 0 | 1,102 | 5 | | | 0 | 5 |
| 266 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 6/15/2011 | 635 | 0 | 632 | 3 | | | 0 | 3 |
| 267 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 7/15/2011 | 642 | 0 | 639 | 3 | | | 0 | 3 |
| 268 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 8/15/2011 | 782 | 0 | 778 | 4 | | | 0 | 4 |
| 269 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 9/15/2011 | 421 | 0 | 419 | 2 | | | 0 | 2 |
| 270 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 10/15/2011 | 598 | 0 | 596 | 2 | | | 0 | 2 |
| 271 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 11/15/2011 | 528 | 0 | 526 | 2 | | | 0 | 2 |
| 272 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 12/15/2011 | 663 | 0 | 661 | 2 | | | 0 | 2 |
| 273 | FHLMC GOLD A69852 5 5% 12/01/37 | 3128L15M8 | | 12/7/2007 | 1/15/2012 | 599 | 0 | 596 | 3 | | | 0 | 3 |
| 274 | FHLMC GOLD A69290 6 0% 12/01/37 | 3128L1KB5 | | 12/7/2007 | 2/15/2011 | 20 | 0 | 21 | -1 | | | 0 | -1 |
| 275 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 8/27/2010 | 5/10/2011 | 2,114 | 0 | 2,172 | -58 | | | 0 | -58 |
| 276 | FHLMC GOLD A69290 6 0% 12/01/37 | 3128L1KB5 | | 12/7/2007 | 3/15/2011 | 24 | 0 | 24 | 0 | | | 0 | 0 |
| 277 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 2/2/2010 | 6/10/2011 | 2,162 | 0 | 2,222 | -60 | | | 0 | -60 |
| 278 | FHLMC GOLD A69290 6 0% 12/01/37 | 3128L1KB5 | | 12/7/2007 | 4/15/2011 | 676 | 0 | 683 | -7 | | | 0 | -7 |
| 279 | FHLMC GOLD A69290 6 0% 12/01/37 | 3128L1KB5 | | 12/7/2007 | 5/15/2011 | 23 | 0 | 23 | 0 | | | 0 | 0 |
| 280 | FHLMC GOLD A69290 6 0% 12/01/37 | 3128L1KB5 | | 12/7/2007 | 6/15/2011 | 23 | 0 | 23 | 0 | | | 0 | 0 |
| 281 | FHLMC GOLD A69290 6 0% 12/01/37 | 3128L1KB5 | | 12/7/2007 | 7/15/2011 | 286 | 0 | 290 | -4 | | | 0 | -4 |
| 282 | FHLMC GOLD A69290 6 0% 12/01/37 | 3128L1KB5 | | 12/7/2007 | 8/15/2011 | 21 | 0 | 21 | 0 | | | 0 | 0 |
| 283 | FHLMC GOLD A69290 6 0% 12/01/37 | 3128L1KB5 | | 12/7/2007 | 9/15/2011 | 584 | 0 | 591 | -7 | | | 0 | -7 |
| 284 | FHLMC GOLD A69290 6 0% 12/01/37 | 3128L1KB5 | | 12/7/2007 | 9/21/2011 | 13,867 | 0 | 12,773 | 1,094 | | | 0 | 1,094 |
| 285 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 2/15/2011 | 361 | 0 | 361 | 0 | | | 0 | 0 |
| 286 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 3/15/2011 | 452 | 0 | 451 | 1 | | | 0 | 1 |
| 287 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 4/15/2011 | 358 | 0 | 357 | 1 | | | 0 | 1 |
| 288 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 5/15/2011 | 238 | 0 | 237 | 1 | | | 0 | 1 |
| 289 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 6/15/2011 | 201 | 0 | 201 | 0 | | | 0 | 0 |
| 290 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 8/27/2010 | 6/10/2011 | 2,883 | 0 | 2,961 | -78 | | | 0 | -78 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662 087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 291 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 7/15/2011 | 234 | 0 | 234 | 0 | | | 0 | 0 |
| 292 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 8/15/2011 | 233 | 0 | 233 | 0 | | | 0 | 0 |
| 293 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 9/15/2011 | 278 | 0 | 277 | 1 | | | 0 | 1 |
| 294 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 10/15/2011 | 329 | 0 | 328 | 1 | | | 0 | 1 |
| 295 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 11/15/2011 | 359 | 0 | 358 | 1 | | | 0 | 1 |
| 296 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 12/15/2011 | 285 | 0 | 285 | 0 | | | 0 | 0 |
| 297 | FHLMC GOLD G11938 4 5% 3/01/21 | 3128M1BF5 | | 3/14/2006 | 1/15/2012 | 340 | 0 | 340 | 0 | | | 0 | 0 |
| 298 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 2/15/2011 | 669 | 0 | 715 | -46 | | | 0 | -46 |
| 299 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 12/15/2011 | 65 | 0 | 64 | 1 | | | 0 | 1 |
| 300 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 12/15/2011 | 480 | 0 | 477 | 3 | | | 0 | 3 |
| 301 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 6/14/2007 | 1/15/2012 | 42 | 0 | 41 | 1 | | | 0 | 1 |
| 302 | GNMA POOL # 782105 5 0% 3/15/36 | 36241KKS6 | | 5/10/2007 | 1/15/2012 | 310 | 0 | 308 | 2 | | | 0 | 2 |
| 303 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 2/2/2010 | 2/10/2011 | 685 | 0 | 704 | -19 | | | 0 | -19 |
| 304 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 8/27/2010 | 2/10/2011 | 913 | 0 | 938 | -25 | | | 0 | -25 |
| 305 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 2/2/2010 | 3/10/2011 | 113 | 0 | 116 | -3 | | | 0 | -3 |
| 306 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 8/27/2010 | 3/10/2011 | 150 | 0 | 154 | -4 | | | 0 | -4 |
| 307 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 2/2/2010 | 4/10/2011 | 6,390 | 0 | 6,567 | -177 | | | 0 | -177 |
| 308 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 8/27/2010 | 4/10/2011 | 8,520 | 0 | 8,750 | -230 | | | 0 | -230 |
| 309 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 2/2/2010 | 5/10/2011 | 1,586 | 0 | 1,630 | -44 | | | 0 | -44 |
| 310 | GECMC 2004-C3 A3 4 82225% 7/10/39 | 36828QHV1 | | 2/2/2010 | 7/10/2011 | 1,023 | 0 | 1,052 | -29 | | | 0 | -29 |
| 311 | GECMC 2004-C3 A3 4 82225% 7/10/39 | 36828QHV1 | | 8/27/2010 | 7/10/2011 | 1,365 | 0 | 1,401 | -36 | | | 0 | -36 |
| 312 | GECMC 2004-C3 A3 4 86511% 7/10/39 | 36828QHV1 | | 2/2/2010 | 8/10/2011 | 610 | 0 | 627 | -17 | | | 0 | -17 |
| 313 | GECMC 2004-C3 A3 4 86511% 7/10/39 | 36828QHV1 | | 8/27/2010 | 8/10/2011 | 813 | 0 | 835 | -22 | | | 0 | -22 |
| 314 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 2/2/2010 | 9/10/2011 | 586 | 0 | 602 | -16 | | | 0 | -16 |
| 315 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 8/27/2010 | 9/10/2011 | 781 | 0 | 802 | -21 | | | 0 | -21 |
| 316 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 2/2/2010 | 10/10/2011 | 70 | 0 | 72 | -2 | | | 0 | -2 |
| 317 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 8/27/2010 | 10/10/2011 | 94 | 0 | 96 | -2 | | | 0 | -2 |
| 318 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 2/2/2010 | 11/10/2011 | 65 | 0 | 67 | -2 | | | 0 | -2 |
| 319 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 8/27/2010 | 11/10/2011 | 87 | 0 | 89 | -2 | | | 0 | -2 |
| 320 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 2/2/2010 | 12/10/2011 | 71 | 0 | 73 | -2 | | | 0 | -2 |
| 321 | GECMC 2004-C3 A3 4 865% 7/10/39 | 36828QHV1 | | 8/27/2010 | 12/10/2011 | 94 | 0 | 97 | -3 | | | 0 | -3 |
| 322 | GENERAL ELECTRIC COMPANY | 369604103 | | 3/31/2006 | 1/20/2011 | 7,930 | 0 | 15,020 | -7,090 | | | 0 | -7,090 |
| 323 | GOLDMAN SACHS GROUP 3 625% 8/01 | 38141EA41 | | 4/19/2010 | 1/14/2011 | 5,178 | 0 | 5,126 | 52 | | | 0 | 52 |
| 324 | GOLDMAN SACHS GROUP 3 625% 8/01 | 38141EA41 | | 4/19/2010 | 1/18/2011 | 5,177 | 0 | 5,126 | 51 | | | 0 | 51 |
| 325 | GOLDMAN SACHS GROUP 3 625% 8/01 | 38141EA41 | | 4/19/2010 | 1/24/2011 | 5,176 | 0 | 5,126 | 50 | | | 0 | 50 |
| 326 | GOLDMAN SACHS GROUP 3 625% 8/01 | 38141EA41 | | 4/19/2010 | 1/28/2011 | 5,182 | 0 | 5,126 | 56 | | | 0 | 56 |
| 327 | GOOGLE INC - CL A | 38259P508 | | 8/21/2009 | 1/20/2011 | 8,225 | 0 | 6,036 | 2,189 | | | 0 | 2,189 |
| 328 | GOOGLE INC - CL A | 38259P508 | | 8/21/2009 | 5/2/2011 | 17,271 | 0 | 14,857 | 2,414 | | | 0 | 2,414 |
| 329 | GOOGLE INC - CL A | 38259P508 | | 8/21/2009 | 5/2/2011 | 41,544 | 0 | 35,749 | 5,795 | | | 0 | 5,795 |
| 330 | GOOGLE INC - CL A | 38259P508 | | 8/21/2009 | 10/11/2011 | 9,778 | 0 | 8,357 | 1,421 | | | 0 | 1,421 |
| 331 | GOOGLE INC - CL A | 38259P508 | | 6/5/2009 | 10/11/2011 | 112,452 | 0 | 91,606 | 20,846 | | | 0 | 20,846 |
| 332 | HALLIBURTON CO | 406216101 | | 1/24/2007 | 1/20/2011 | 4,281 | 0 | 3,307 | 974 | | | 0 | 974 |
| 333 | HALLIBURTON CO | 406216101 | | 1/24/2007 | 10/18/2011 | 97,885 | 0 | 85,253 | 12,632 | | | 0 | 12,632 |
| 334 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 3/15/2011 | 496 | 0 | 530 | -34 | | | 0 | -34 |
| 335 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 4/15/2011 | 460 | 0 | 492 | -32 | | | 0 | -32 |
| 336 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 5/15/2011 | 411 | 0 | 439 | -28 | | | 0 | -28 |
| 337 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 6/15/2011 | 349 | 0 | 374 | -25 | | | 0 | -25 |
| 338 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 7/15/2011 | 311 | 0 | 333 | -22 | | | 0 | -22 |
| 339 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 8/15/2011 | 400 | 0 | 427 | -27 | | | 0 | -27 |
| 340 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 9/15/2011 | 391 | 0 | 418 | -27 | | | 0 | -27 |
| 341 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 10/15/2011 | 553 | 0 | 592 | -39 | | | 0 | -39 |
| 342 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 11/15/2011 | 496 | 0 | 531 | -35 | | | 0 | -35 |
| 343 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 12/15/2011 | 533 | 0 | 570 | -37 | | | 0 | -37 |
| 344 | FHLMC GOLD G04219 5 5% 4/01/38 | 3128M6AU2 | | 6/10/2010 | 1/15/2012 | 484 | 0 | 518 | -34 | | | 0 | -34 |
| 345 | FHLMC GOLD G04719 5 5% 1/01/38 | 3128M6SG4 | | 3/9/2011 | 4/15/2011 | 248 | 0 | 265 | -17 | | | 0 | -17 |
| 346 | FHLMC GOLD G04719 5 5% 1/01/38 | 3128M6SG4 | | 3/9/2011 | 5/15/2011 | 190 | 0 | 204 | -14 | | | 0 | -14 |
| 347 | FHLMC GOLD G04719 5 5% 1/01/38 | 3128M6SG4 | | 3/9/2011 | 6/15/2011 | 153 | 0 | 164 | -11 | | | 0 | -11 |
| 348 | FHLMC GOLD G04719 5 5% 1/01/38 | 3128M6SG4 | | 3/9/2011 | 7/15/2011 | 167 | 0 | 179 | -12 | | | 0 | -12 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 349 | FHLMC GOLD G04719 5 5% 1/01/38 | 3128M6SG4 | | 3/9/2011 | 8/15/2011 | 164 | 0 | 175 | -11 | | | 0 | -11 |
| 350 | FHLMC GOLD G04719 5 5% 1/01/38 | 3128M6SG4 | | 3/9/2011 | 9/15/2011 | 223 | 0 | 238 | -15 | | | 0 | -15 |
| 351 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 12/25/2011 | 340 | 0 | 350 | -10 | | | 0 | -10 |
| 352 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 12/25/2011 | 227 | 0 | 233 | -6 | | | 0 | -6 |
| 353 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/13/2010 | 1/25/2012 | 339 | 0 | 349 | -10 | | | 0 | -10 |
| 354 | FNMA POOL # AD2351 4 0% 3/01/25 | 31418PTH8 | | 12/30/2010 | 1/25/2012 | 226 | 0 | 232 | -6 | | | 0 | -6 |
| 355 | FNMA POOL # AD5672 4 5% 5/01/40 | 31418TJS7 | | 5/5/2010 | 2/25/2011 | 539 | 0 | 545 | -6 | | | 0 | -6 |
| 356 | FNMA POOL # AD5672 4 5% 5/01/40 | 31418TJS7 | | 5/5/2010 | 3/25/2011 | 397 | 0 | 401 | -4 | | | 0 | -4 |
| 357 | FNMA POOL # AD5672 4 5% 5/01/40 | 31418TJS7 | | 5/5/2010 | 4/25/2011 | 222 | 0 | 224 | -2 | | | 0 | -2 |
| 358 | FNMA POOL # AD5672 4 5% 5/01/40 | 31418TJS7 | | 5/5/2010 | 5/19/2011 | 46,387 | 0 | 45,414 | 973 | | | 0 | 973 |
| 359 | FNMA POOL # AD5672 4 5% 5/01/40 | 31418TJS7 | | 5/5/2010 | 5/25/2011 | 154 | 0 | 156 | -2 | | | 0 | -2 |
| 360 | FNMA POOL # AD5672 4 5% 5/01/40 | 31418TJS7 | | 5/5/2010 | 6/25/2011 | 263 | 0 | 266 | -3 | | | 0 | -3 |
| 361 | FNMA POOL # AE5895 3 326% 10/01/40 | 31419GRR7 | | 9/21/2011 | 10/25/2011 | 4 921 | 0 | 5,112 | -191 | | | 0 | -191 |
| 362 | FHLMC GOLD Q03517 4 5% 9/01/41 | 3132GJSE0 | | 9/23/2011 | 11/15/2011 | 328 | 0 | 349 | -21 | | | 0 | -21 |
| 363 | FHLMC GOLD Q03517 4 5% 9/01/41 | 3132GJSE0 | | 9/23/2011 | 12/15/2011 | 851 | 0 | 907 | -56 | | | 0 | -56 |
| 364 | FHLMC GOLD Q03517 4 5% 9/01/41 | 3132GJSE0 | | 9/23/2011 | 1/15/2012 | 1,697 | 0 | 1,809 | -112 | | | 0 | -112 |
| 365 | FHLMC POOL Q04584 4 5% 11/01/41 | 3132GKXM3 | | 11/7/2011 | 1/15/2012 | 45 | 0 | 47 | -2 | | | 0 | -2 |
| 366 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 2/25/2011 | 170 | 0 | 172 | -2 | | | 0 | -2 |
| 367 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 2/25/2011 | 121 | 0 | 126 | -5 | | | 0 | -5 |
| 368 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 2/25/2011 | 218 | 0 | 224 | -6 | | | 0 | -6 |
| 369 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 3/25/2011 | 127 | 0 | 129 | -2 | | | 0 | -2 |
| 370 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 3/25/2011 | 91 | 0 | 94 | -3 | | | 0 | -3 |
| 371 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 3/25/2011 | 164 | 0 | 168 | -4 | | | 0 | -4 |
| 372 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 4/25/2011 | 203 | 0 | 206 | -3 | | | 0 | -3 |
| 373 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 4/25/2011 | 145 | 0 | 150 | -5 | | | 0 | -5 |
| 374 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 4/25/2011 | 261 | 0 | 268 | -7 | | | 0 | -7 |
| 375 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 5/25/2011 | 173 | 0 | 174 | -1 | | | 0 | -1 |
| 376 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 5/25/2011 | 123 | 0 | 128 | -5 | | | 0 | -5 |
| 377 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 5/25/2011 | 222 | 0 | 227 | -5 | | | 0 | -5 |
| 378 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 6/25/2011 | 193 | 0 | 196 | -3 | | | 0 | -3 |
| 379 | ORACLE CORP | 68389X105 | | 9/30/2010 | 1/20/2011 | 11,008 | 0 | 9,469 | 1,539 | | | 0 | 1,539 |
| 380 | PEPSICO INC | 713448108 | | 2/9/2006 | 1/20/2011 | 7,921 | 0 | 6,917 | 1,004 | | | 0 | 1,004 |
| 381 | PFIZER INC | 717081103 | | 6/17/1999 | 1/20/2011 | 11,359 | 0 | 20,395 | -9,036 | | | 0 | -9,036 |
| 382 | PFIZER INC | 717081103 | | 6/17/1999 | 5/9/2011 | 40,078 | 0 | 64,145 | -24,067 | | | 0 | -24,067 |
| 383 | PFIZER INC | 717081103 | | 6/17/1999 | 5/10/2011 | 34,974 | 0 | 55,593 | -20,619 | | | 0 | -20,619 |
| 384 | PHILIP MORRIS INTERNAT-W/I | 718172109 | | 1/24/2007 | 1/20/2011 | 6,812 | 0 | 5,515 | 1,297 | | | 0 | 1,297 |
| 385 | PHILIP MORRIS INTERNAT-W/I | 718172109 | | 1/24/2007 | 5/13/2011 | 86,230 | 0 | 57,904 | 28,326 | | | 0 | 28,326 |
| 386 | PRAXAIR INC | 74005P104 | | 2/8/2005 | 1/20/2011 | 3,687 | 0 | 1,790 | 1,897 | | | 0 | 1,897 |
| 387 | PROCTER & GAMBLE CO | 742718109 | | 6/20/1988 | 1/20/2011 | 6,557 | 0 | 477 | 6,080 | | | 0 | 6,080 |
| 388 | PMCF 2001-ROCK A2 6 605% 5/10/34 | 74438WAB2 | | 2/24/2010 | 1/10/2011 | 3,302 | 0 | 3,430 | -128 | | | 0 | -128 |
| 389 | PMCF 2001-ROCK A2 6 605% 5/10/34 | 74438WAB2 | | 8/27/2010 | 1/10/2011 | 472 | 0 | 481 | -9 | | | 0 | -9 |
| 390 | PMCF 2001-ROCK A2 6 605% 5/10/34 | 74438WAB2 | | 2/24/2010 | 2/10/2011 | 2,248 | 0 | 2,334 | -86 | | | 0 | -86 |
| 391 | PMCF 2001-ROCK A2 6 605% 5/10/34 | 74438WAB2 | | 8/27/2010 | 2/10/2011 | 321 | 0 | 327 | -6 | | | 0 | -6 |
| 392 | PMCF 2001-ROCK A2 6 605% 5/10/34 | 74438WAB2 | | 2/24/2010 | 3/10/2011 | 1,204 | 0 | 1,251 | -47 | | | 0 | -47 |
| 393 | PMCF 2001-ROCK A2 6 605% 5/10/34 | 74438WAB2 | | 8/27/2010 | 3/10/2011 | 172 | 0 | 175 | -3 | | | 0 | -3 |
| 394 | PMCF 2001-ROCK A2 6 605% 5/10/34 | 74438WAB2 | | 2/24/2010 | 4/10/2011 | 4,560 | 0 | 4,725 | -165 | | | 0 | -165 |
| 395 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 1/5/2010 | 1/20/2011 | 10,167 | 0 | 10,762 | -595 | | | 0 | -595 |
| 396 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 1/5/2010 | 4/4/2011 | 43,931 | 0 | 47,923 | -3,992 | | | 0 | -3,992 |
| 397 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 1/5/2010 | 4/4/2011 | 16,648 | 0 | 18,123 | -1,475 | | | 0 | -1,475 |
| 398 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 1/4/2010 | 4/4/2011 | 8,046 | 0 | 8,749 | -703 | | | 0 | -703 |
| 399 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 1/5/2010 | 4/4/2011 | 15,306 | 0 | 16,647 | -1,341 | | | 0 | -1,341 |
| 400 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 1/4/2010 | 4/4/2011 | 14,387 | 0 | 15,620 | -1,233 | | | 0 | -1,233 |
| 401 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 5/20/2010 | 4/5/2011 | 27,093 | 0 | 27,033 | 60 | | | 0 | 60 |
| 402 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 1/4/2010 | 4/5/2011 | 309 | 0 | 335 | -26 | | | 0 | -26 |
| 403 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 1/4/2010 | 4/5/2011 | 13,363 | 0 | 14,514 | -1,151 | | | 0 | -1,151 |
| 404 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 5/20/2010 | 4/5/2011 | 42,467 | 0 | 42,414 | 53 | | | 0 | 53 |
| 405 | PUBLIC SVC ENTERPRISE GROUP INC | 744573106 | | 5/20/2010 | 4/6/2011 | 29,122 | 0 | 28,882 | 240 | | | 0 | 240 |
| 406 | QUALCOMM INC | 747525103 | | 1/6/2010 | 1/20/2011 | 8,861 | 0 | 8,170 | 691 | | | 0 | 691 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 407 | RAYTHEON CO | 755111507 | | 10/7/2008 | 1/20/2011 | 2,039 | 0 | 2,080 | -41 | | | 0 | -41 |
| 408 | RAYTHEON CO | 755111507 | | 10/7/2008 | 1/28/2011 | 32,688 | 0 | 34,319 | -1,631 | | | 0 | -1,631 |
| 409 | RAYTHEON CO | 755111507 | | 10/7/2008 | 1/28/2011 | 32,695 | 0 | 34,319 | -1,624 | | | 0 | -1,624 |
| 410 | SCHWAB CHARLES CORP NEW | 808513105 | | 1/5/2011 | 1/20/2011 | 4,529 | 0 | 4,483 | 46 | | | 0 | 46 |
| 411 | SCHWAB CHARLES CORP NEW | 808513105 | | 11/20/2008 | 8/12/2011 | 41,544 | 0 | 52,666 | -11,122 | | | 0 | -11,122 |
| 412 | SCHWAB CHARLES CORP NEW | 808513105 | | 1/5/2011 | 8/12/2011 | 31,939 | 0 | 47,698 | -15,759 | | | 0 | -15,759 |
| 413 | SEMPRA ENERGY | 816851109 | | 2/26/2007 | 1/20/2011 | 52 | 0 | 61 | -9 | | | 0 | -9 |
| 414 | TARGET CORP | 87612E106 | | 6/1/2009 | 1/6/2011 | 24,677 | 0 | 18,706 | 5,971 | | | 0 | 5,971 |
| 415 | TARGET CORP | 87612E106 | | 6/10/2009 | 1/6/2011 | 42,774 | 0 | 31,656 | 11,118 | | | 0 | 11,118 |
| 416 | TARGET CORP | 87612E106 | | 6/25/2009 | 1/6/2011 | 13,161 | 0 | 9,671 | 3,490 | | | 0 | 3,490 |
| 417 | TARGET CORP | 87612E106 | | 6/25/2009 | 1/20/2011 | 4,951 | 0 | 3,627 | 1,324 | | | 0 | 1,324 |
| 418 | TARGET CORP | 87612E106 | | 6/25/2009 | 1/27/2011 | 45,017 | 0 | 33,044 | 11,973 | | | 0 | 11,973 |
| 419 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 7/25/2011 | 239 | 0 | 242 | -3 | | | 0 | -3 |
| 420 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 7/25/2011 | 171 | 0 | 177 | -6 | | | 0 | -6 |
| 421 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 7/25/2011 | 307 | 0 | 315 | -8 | | | 0 | -8 |
| 422 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 8/25/2011 | 101 | 0 | 102 | -1 | | | 0 | -1 |
| 423 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 8/25/2011 | 72 | 0 | 75 | -3 | | | 0 | -3 |
| 424 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 6/25/2011 | 138 | 0 | 143 | -5 | | | 0 | -5 |
| 425 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 6/25/2011 | 249 | 0 | 255 | -6 | | | 0 | -6 |
| 426 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 8/25/2011 | 130 | 0 | 133 | -3 | | | 0 | -3 |
| 427 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 9/25/2011 | 125 | 0 | 126 | -1 | | | 0 | -1 |
| 428 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 9/25/2011 | 89 | 0 | 92 | -3 | | | 0 | -3 |
| 429 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 9/25/2011 | 160 | 0 | 164 | -4 | | | 0 | -4 |
| 430 | FNMA POOL # AH3519 4 0% 2/01/41 | 3138A44D4 | | 4/8/2011 | 6/25/2011 | 250 | 0 | 244 | 6 | | | 0 | 6 |
| 431 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 10/25/2011 | 135 | 0 | 137 | -2 | | | 0 | -2 |
| 432 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 10/25/2011 | 97 | 0 | 100 | -3 | | | 0 | -3 |
| 433 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 10/25/2011 | 174 | 0 | 178 | -4 | | | 0 | -4 |
| 434 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 11/25/2011 | 172 | 0 | 174 | -2 | | | 0 | -2 |
| 435 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 11/25/2011 | 123 | 0 | 127 | -4 | | | 0 | -4 |
| 436 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 11/25/2011 | 221 | 0 | 226 | -5 | | | 0 | -5 |
| 437 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 12/25/2011 | 166 | 0 | 168 | -2 | | | 0 | -2 |
| 438 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 12/25/2011 | 119 | 0 | 123 | -4 | | | 0 | -4 |
| 439 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 12/25/2011 | 213 | 0 | 219 | -6 | | | 0 | -6 |
| 440 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 1/3/2007 | 1/25/2012 | 200 | 0 | 202 | -2 | | | 0 | -2 |
| 441 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 2/20/2009 | 1/25/2012 | 143 | 0 | 148 | -5 | | | 0 | -5 |
| 442 | FNMA POOL # 255364 6 0% 9/01/34 | 31371LTV1 | | 5/2/2005 | 1/25/2012 | 257 | 0 | 263 | -6 | | | 0 | -6 |
| 443 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 2/25/2011 | 379 | 0 | 382 | -3 | | | 0 | -3 |
| 444 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 3/25/2011 | 288 | 0 | 290 | -2 | | | 0 | -2 |
| 445 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 4/25/2011 | 383 | 0 | 386 | -3 | | | 0 | -3 |
| 446 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 5/25/2011 | 311 | 0 | 313 | -2 | | | 0 | -2 |
| 447 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 6/25/2011 | 295 | 0 | 297 | -2 | | | 0 | -2 |
| 448 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 7/25/2011 | 269 | 0 | 271 | -2 | | | 0 | -2 |
| 449 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 8/25/2011 | 257 | 0 | 259 | -2 | | | 0 | -2 |
| 450 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 9/25/2011 | 307 | 0 | 309 | -2 | | | 0 | -2 |
| 451 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 10/25/2011 | 263 | 0 | 265 | -2 | | | 0 | -2 |
| 452 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 11/25/2011 | 281 | 0 | 283 | -2 | | | 0 | -2 |
| 453 | FNMA POOL # AH3519 4 0% 2/01/41 | 3138A44D4 | | 4/8/2011 | 7/25/2011 | 248 | 0 | 243 | 5 | | | 0 | 5 |
| 454 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 12/25/2011 | 289 | 0 | 291 | -2 | | | 0 | -2 |
| 455 | TEXTRON INC | 883203101 | | 3/23/2006 | 1/20/2011 | 5,347 | 0 | 9 878 | -4,531 | | | 0 | -4,531 |
| 456 | FNMA POOL # 555528 6 0% 4/01/33 | 31385XD95 | | 12/7/2005 | 1/25/2012 | 265 | 0 | 267 | -2 | | | 0 | -2 |
| 457 | FNMA POOL # AH3519 4 0% 2/01/41 | 3138A44D4 | | 4/8/2011 | 5/25/2011 | 99 | 0 | 97 | 2 | | | 0 | 2 |
| 458 | TEXTRON INC | 883203101 | | 3/17/2006 | 1/20/2011 | 255 | 0 | 467 | -212 | | | 0 | -212 |
| 459 | TEXTRON INC | 883203101 | | 3/17/2006 | 11/2/2011 | 7,324 | 0 | 18,623 | -11,299 | | | 0 | -11,299 |
| 460 | TEXTRON INC | 883203101 | | 3/17/2006 | 11/2/2011 | 10,802 | 0 | 27,556 | -16,754 | | | 0 | -16,754 |
| 461 | TEXTRON INC | 883203101 | | 3/20/2006 | 11/2/2011 | 366 | 0 | 934 | -568 | | | 0 | -568 |
| 462 | TEXTRON INC | 883203101 | | 3/21/2006 | 11/2/2011 | 7,324 | 0 | 18,617 | -11,293 | | | 0 | -11,293 |
| 463 | TEXTRON INC | 883203101 | | 3/21/2006 | 11/2/2011 | 11,351 | 0 | 28,841 | -17,490 | | | 0 | -17,490 |
| 464 | TEXTRON INC | 883203101 | | 5/23/2006 | 11/2/2011 | 4,760 | 0 | 11,756 | -6,996 | | | 0 | -6,996 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 465 | TEXTRON INC | 883203101 | | 9/2/2009 | 11/2/2011 | 11,901 | 0 | 11,415 | 486 | | | 0 | 486 |
| 466 | TEXTRON INC | 883203101 | | 9/2/2009 | 11/2/2011 | 37,533 | 0 | 35,794 | 1,739 | | | 0 | 1,739 |
| 467 | THERMO FISHER SCIENTIFIC INC | 883556102 | | 1/24/2007 | 1/20/2011 | 7,795 | 0 | 6,745 | 1,050 | | | 0 | 1,050 |
| 468 | THERMO FISHER SCIENTIFIC INC | 883556102 | | 1/24/2007 | 12/8/2011 | 7,281 | 0 | 7,708 | -427 | | | 0 | -427 |
| 469 | THERMO FISHER SCIENTIFIC INC | 883556102 | | 3/7/2007 | 12/8/2011 | 21,342 | 0 | 21,282 | 60 | | | 0 | 60 |
| 470 | THERMO FISHER SCIENTIFIC INC | 883556102 | | 3/7/2007 | 12/9/2011 | 10,701 | 0 | 10,664 | 37 | | | 0 | 37 |
| 471 | THERMO FISHER SCIENTIFIC INC | 883556102 | | 11/6/2009 | 12/9/2011 | 45,217 | 0 | 44,550 | 667 | | | 0 | 667 |
| 472 | THERMO FISHER SCIENTIFIC INC | 883556102 | | 3/7/2007 | 12/9/2011 | 27,848 | 0 | 27,953 | -105 | | | 0 | -105 |
| 473 | THERMO FISHER SCIENTIFIC INC | 883556102 | | 11/6/2009 | 12/12/2011 | 9,456 | 0 | 9,422 | 34 | | | 0 | 34 |
| 474 | FHLMC GOLD G04719 5 5% 1/01/38 | 3128M6SG4 | | 3/9/2011 | 10/15/2011 | 181 | 0 | 193 | -12 | | | 0 | -12 |
| 475 | FHLMC GOLD G04719 5 5% 1/01/38 | 3128M6SG4 | | 3/9/2011 | 11/15/2011 | 202 | 0 | 217 | -15 | | | 0 | -15 |
| 476 | FHLMC GOLD G04719 5 5% 1/01/38 | 3128M6SG4 | | 3/9/2011 | 1/15/2012 | 162 | 0 | 173 | -11 | | | 0 | -11 |
| 477 | FHLMC GOLD G04719 5 5% 1/01/38 | 3128M6SG4 | | 11/16/2011 | 1/15/2012 | 162 | 0 | 175 | -13 | | | 0 | -13 |
| 478 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 2/15/2011 | 687 | 0 | 729 | -42 | | | 0 | -42 |
| 479 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 3/15/2011 | 737 | 0 | 782 | -45 | | | 0 | -45 |
| 480 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 4/15/2011 | 398 | 0 | 423 | -25 | | | 0 | -25 |
| 481 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 5/15/2011 | 485 | 0 | 515 | -30 | | | 0 | -30 |
| 482 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 6/15/2011 | 427 | 0 | 453 | -26 | | | 0 | -26 |
| 483 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 7/15/2011 | 388 | 0 | 412 | -24 | | | 0 | -24 |
| 484 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 8/15/2011 | 606 | 0 | 643 | -37 | | | 0 | -37 |
| 485 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 9/15/2011 | 515 | 0 | 547 | -32 | | | 0 | -32 |
| 486 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 10/15/2011 | 428 | 0 | 454 | -26 | | | 0 | -26 |
| 487 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 11/15/2011 | 574 | 0 | 609 | -35 | | | 0 | -35 |
| 488 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 12/15/2011 | 527 | 0 | 559 | -32 | | | 0 | -32 |
| 489 | FHLMC GOLD G05938 5 0% 1/01/36 | 3128M74X1 | | 7/19/2010 | 1/15/2012 | 434 | 0 | 460 | -26 | | | 0 | -26 |
| 490 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 2/15/2011 | 691 | 0 | 742 | -51 | | | 0 | -51 |
| 491 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 3/15/2011 | 365 | 0 | 392 | -27 | | | 0 | -27 |
| 492 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 4/15/2011 | 181 | 0 | 195 | -14 | | | 0 | -14 |
| 493 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 5/15/2011 | 311 | 0 | 334 | -23 | | | 0 | -23 |
| 494 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 6/15/2011 | 455 | 0 | 489 | -34 | | | 0 | -34 |
| 495 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 1/15/2011 | 4,733 | 0 | 4,833 | -100 | | | 0 | -100 |
| 496 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 2/15/2011 | 6,299 | 0 | 6 433 | -134 | | | 0 | -134 |
| 497 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 3/15/2011 | 6,473 | 0 | 6,610 | -137 | | | 0 | -137 |
| 498 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 4/15/2011 | 7,994 | 0 | 8 163 | -169 | | | 0 | -169 |
| 499 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 5/15/2011 | 7,351 | 0 | 7,507 | -156 | | | 0 | -156 |
| 500 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 6/15/2011 | 6,991 | 0 | 7,139 | -148 | | | 0 | -148 |
| 501 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 7/15/2011 | 6,834 | 0 | 6,979 | -145 | | | 0 | -145 |
| 502 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 8/15/2011 | 6,458 | 0 | 6,594 | -136 | | | 0 | -136 |
| 503 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 9/15/2011 | 6,687 | 0 | 6,828 | -141 | | | 0 | -141 |
| 504 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 10/15/2011 | 5,697 | 0 | 5,818 | -121 | | | 0 | -121 |
| 505 | HDMOT 2009-2 A3 2 62% 3/15/14 | 41283HAC8 | | 1/20/2010 | 11/9/2011 | 34,656 | 0 | 35,213 | -557 | | | 0 | -557 |
| 506 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 1/15/2011 | 904 | 0 | 904 | 0 | | | 0 | 0 |
| 507 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 2/15/2011 | 877 | 0 | 877 | 0 | | | 0 | 0 |
| 508 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 3/15/2011 | 898 | 0 | 898 | 0 | | | 0 | 0 |
| 509 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 4/15/2011 | 1,028 | 0 | 1,027 | 1 | | | 0 | 1 |
| 510 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 5/15/2011 | 887 | 0 | 887 | 0 | | | 0 | 0 |
| 511 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 6/15/2011 | 911 | 0 | 911 | 0 | | | 0 | 0 |
| 512 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 7/15/2011 | 874 | 0 | 874 | 0 | | | 0 | 0 |
| 513 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 8/15/2011 | 785 | 0 | 785 | 0 | | | 0 | 0 |
| 514 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 9/15/2011 | 822 | 0 | 821 | 1 | | | 0 | 1 |
| 515 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 10/15/2011 | 715 | 0 | 715 | 0 | | | 0 | 0 |
| 516 | HDMOT 2007-1 A4 5 21% 6/17/13 | 41283UAD7 | | 1/23/2007 | 11/9/2011 | 1,916 | 0 | 1,908 | 8 | | | 0 | 8 |
| 517 | HESS CORP | 42809H107 | | 3/17/2009 | 1/20/2011 | 10,379 | 0 | 7,992 | 2,387 | | | 0 | 2,387 |
| 518 | HESS CORP | 42809H107 | | 3/17/2009 | 3/23/2011 | 28,999 | 0 | 22,131 | 6,868 | | | 0 | 6,868 |
| 519 | HESS CORP | 42809H107 | | 1/23/2009 | 3/23/2011 | 53,971 | 0 | 36 952 | 17,019 | | | 0 | 17,019 |
| 520 | HOME DEPOT INC | 437076102 | | 11/20/2008 | 1/20/2011 | 3,937 | 0 | 2,112 | 1,825 | | | 0 | 1,825 |
| 521 | HOME DEPOT INC | 437076102 | | 11/20/2008 | 5/5/2011 | 98 434 | 0 | 50,875 | 47,559 | | | 0 | 47,559 |
| 522 | HONEYWELL INTL INC | 438516106 | | 5/23/2006 | 1/20/2011 | 5,435 | 0 | 4,124 | 1,311 | | | 0 | 1,311 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 523 | HOSPIRA INC | 441060100 | | 6/1/2007 | 1/3/2011 | 24,799 | 0 | 18,303 | 6,496 | | | 0 | 6,496 |
| 524 | HOSPIRA INC | 441060100 | | 6/1/2007 | 1/4/2011 | 332 | 0 | 244 | 88 | | | 0 | 88 |
| 525 | HOSPIRA INC | 441060100 | | 3/8/2007 | 1/4/2011 | 31,828 | 0 | 23,094 | 8,734 | | | 0 | 8,734 |
| 526 | HOSPIRA INC | 441060100 | | 6/1/2007 | 1/4/2011 | 2,442 | 0 | 1,790 | 652 | | | 0 | 652 |
| 527 | HOSPIRA INC | 441060100 | | 3/8/2007 | 1/5/2011 | 21,322 | 0 | 15,636 | 5,686 | | | 0 | 5,686 |
| 528 | HOSPIRA INC | 441060100 | | 3/9/2007 | 1/5/2011 | 9,294 | 0 | 6,814 | 2,480 | | | 0 | 2,480 |
| 529 | HOSPIRA INC | 441060100 | | 3/7/2007 | 1/5/2011 | 1,148 | 0 | 838 | 310 | | | 0 | 310 |
| 530 | HOSPIRA INC | 441060100 | | 3/8/2007 | 1/5/2011 | 5,151 | 0 | 3,769 | 1,382 | | | 0 | 1,382 |
| 531 | HOSPIRA INC | 441060100 | | 3/7/2007 | 1/6/2011 | 15,644 | 0 | 11,408 | 4 236 | | | 0 | 4,236 |
| 532 | HOSPIRA INC | 441060100 | | 5/31/2007 | 1/6/2011 | 15,863 | 0 | 11,473 | 4,390 | | | 0 | 4,390 |
| 533 | HOSPIRA INC | 441060100 | | 3/7/2007 | 1/6/2011 | 4,541 | 0 | 3,311 | 1,230 | | | 0 | 1,230 |
| 534 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 7/15/2011 | 316 | 0 | 339 | -23 | | | 0 | -23 |
| 535 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 8/15/2011 | 190 | 0 | 204 | -14 | | | 0 | -14 |
| 536 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 9/15/2011 | 422 | 0 | 454 | -32 | | | 0 | -32 |
| 537 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 10/15/2011 | 545 | 0 | 586 | -41 | | | 0 | -41 |
| 538 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 11/15/2011 | 308 | 0 | 331 | -23 | | | 0 | -23 |
| 539 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 12/15/2011 | 698 | 0 | 749 | -51 | | | 0 | -51 |
| 540 | FHLMC GOLD G05337 5 5% 12/01/38 | 3128M7HN9 | | 6/10/2010 | 1/15/2012 | 875 | 0 | 940 | -65 | | | 0 | -65 |
| 541 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 6/8/2009 | 2/15/2011 | 881 | 0 | 917 | -36 | | | 0 | -36 |
| 542 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 8/6/2009 | 2/15/2011 | 424 | 0 | 443 | -19 | | | 0 | -19 |
| 543 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 6/8/2009 | 3/15/2011 | 825 | 0 | 858 | -33 | | | 0 | -33 |
| 544 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 8/6/2009 | 3/15/2011 | 397 | 0 | 414 | -17 | | | 0 | -17 |
| 545 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 6/8/2009 | 4/15/2011 | 863 | 0 | 897 | -34 | | | 0 | -34 |
| 546 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 8/6/2009 | 4/15/2011 | 415 | 0 | 433 | -18 | | | 0 | -18 |
| 547 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 6/8/2009 | 5/15/2011 | 634 | 0 | 660 | -26 | | | 0 | -26 |
| 548 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 8/6/2009 | 5/15/2011 | 305 | 0 | 319 | -14 | | | 0 | -14 |
| 549 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 6/8/2009 | 6/15/2011 | 760 | 0 | 791 | -31 | | | 0 | -31 |
| 550 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 8/6/2009 | 6/15/2011 | 366 | 0 | 382 | -16 | | | 0 | -16 |
| 551 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 6/8/2009 | 7/15/2011 | 695 | 0 | 723 | -28 | | | 0 | -28 |
| 552 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 8/6/2009 | 7/15/2011 | 334 | 0 | 349 | -15 | | | 0 | -15 |
| 553 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 6/8/2009 | 8/15/2011 | 585 | 0 | 608 | -23 | | | 0 | -23 |
| 554 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 8/6/2009 | 8/15/2011 | 281 | 0 | 294 | -13 | | | 0 | -13 |
| 555 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 6/8/2009 | 9/15/2011 | 633 | 0 | 658 | -25 | | | 0 | -25 |
| 556 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 8/6/2009 | 9/15/2011 | 304 | 0 | 318 | -14 | | | 0 | -14 |
| 557 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 6/8/2009 | 9/21/2011 | 23,921 | 0 | 22,653 | 1,268 | | | 0 | 1,268 |
| 558 | FHLMC GOLD G05509 6 0% 6/01/39 | 3128M7N28 | | 8/6/2009 | 9/21/2011 | 11,501 | 0 | 10,943 | 558 | | | 0 | 558 |
| 559 | FHLMC GOLD G05580 6 5% 4/01/39 | 3128M7Q90 | | 9/1/2009 | 2/15/2011 | 865 | 0 | 922 | -57 | | | 0 | -57 |
| 560 | FHLMC GOLD G05580 6 5% 4/01/39 | 3128M7Q90 | | 9/1/2009 | 3/15/2011 | 1,111 | 0 | 1,184 | -73 | | | 0 | -73 |
| 561 | FHLMC GOLD G05580 6 5% 4/01/39 | 3128M7Q90 | | 9/1/2009 | 4/15/2011 | 1 041 | 0 | 1,110 | -69 | | | 0 | -69 |
| 562 | FHLMC GOLD G05580 6 5% 4/01/39 | 3128M7Q90 | | 9/1/2009 | 5/15/2011 | 371 | 0 | 395 | -24 | | | 0 | -24 |
| 563 | FHLMC GOLD G05580 6 5% 4/01/39 | 3128M7Q90 | | 9/1/2009 | 6/15/2011 | 578 | 0 | 616 | -38 | | | 0 | -38 |
| 564 | FHLMC GOLD G05580 6 5% 4/01/39 | 3128M7Q90 | | 9/1/2009 | 7/15/2011 | 709 | 0 | 756 | -47 | | | 0 | -47 |
| 565 | FHLMC GOLD G05580 6 5% 4/01/39 | 3128M7Q90 | | 9/1/2009 | 8/15/2011 | 706 | 0 | 753 | -47 | | | 0 | -47 |
| 566 | FHLMC GOLD G05580 6 5% 4/01/39 | 3128M7Q90 | | 9/1/2009 | 9/15/2011 | 603 | 0 | 643 | -40 | | | 0 | -40 |
| 567 | FHLMC GOLD G05580 6 5% 4/01/39 | 3128M7Q90 | | 9/1/2009 | 9/21/2011 | 27,197 | 0 | 26,070 | 1,127 | | | 0 | 1,127 |
| 568 | HOME DEPOT INC | 437076102 | | 11/21/2008 | 5/5/2011 | 3,715 | 0 | 1,752 | 1,963 | | | 0 | 1 963 |
| 569 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 2/15/2011 | 671 | 0 | 714 | -43 | | | 0 | -43 |
| 570 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 3/15/2011 | 845 | 0 | 900 | -55 | | | 0 | -55 |
| 571 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 4/15/2011 | 656 | 0 | 699 | -43 | | | 0 | -43 |
| 572 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 5/15/2011 | 1,087 | 0 | 1,158 | -71 | | | 0 | -71 |
| 573 | HOSPIRA INC | 441060100 | | 5/31/2007 | 1/7/2011 | 7,143 | 0 | 5,143 | 2,000 | | | 0 | 2,000 |
| 574 | HAT 2007-1 A4 5 33% 11/17/13 | 44329FAD0 | | 1/23/2007 | 1/17/2011 | 651 | 0 | 650 | 1 | | | 0 | 1 |
| 575 | HAT 2007-1 A4 5 33% 11/17/13 | 44329FAD0 | | 2/28/2008 | 1/17/2011 | 434 | 0 | 446 | -12 | | | 0 | -12 |
| 576 | HAT 2007-1 A4 5 33% 11/17/13 | 44329FAD0 | | 1/23/2007 | 2/17/2011 | 646 | 0 | 646 | 0 | | | 0 | 0 |
| 577 | HAT 2007-1 A4 5 33% 11/17/13 | 44329FAD0 | | 2/28/2008 | 2/17/2011 | 431 | 0 | 444 | -13 | | | 0 | -13 |
| 578 | HAT 2007-1 A4 5 33% 11/17/13 | 44329FAD0 | | 1/23/2007 | 3/17/2011 | 662 | 0 | 662 | 0 | | | 0 | 0 |
| 579 | HAT 2007-1 A4 5 33% 11/17/13 | 44329FAD0 | | 2/28/2008 | 3/17/2011 | 441 | 0 | 454 | -13 | | | 0 | -13 |
| 580 | HAT 2007-1 A4 5 33% 11/17/13 | 44329FAD0 | | 1/23/2007 | 4/18/2011 | 9,655 | 0 | 9,652 | 3 | | | 0 | 3 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 581 | HAT 2007-1 A4 5 33% 11/17/13 | 44329FAD0 | | 2/28/2008 | 4/18/2011 | 6,437 | 0 | 6,624 | -187 | | | 0 | -187 |
| 582 | HUMAN GENOME SCIENCES INC | 444903108 | | 2/12/2010 | 1/20/2011 | 5,315 | 0 | 6,091 | -776 | | | 0 | -776 |
| 583 | HUMAN GENOME SCIENCES INC | 444903108 | | 2/12/2010 | 7/20/2011 | 32,014 | 0 | 40,028 | -8,014 | | | 0 | -8,014 |
| 584 | HUMAN GENOME SCIENCES INC | 444903108 | | 12/3/2009 | 7/20/2011 | 928 | 0 | 1,154 | -226 | | | 0 | -226 |
| 585 | HUMAN GENOME SCIENCES INC | 444903108 | | 12/3/2009 | 7/21/2011 | 24,302 | 0 | 30,185 | -5,883 | | | 0 | -5,883 |
| 586 | HUMAN GENOME SCIENCES INC | 444903108 | | 12/2/2009 | 7/22/2011 | 7,911 | 0 | 9,630 | -1,719 | | | 0 | -1,719 |
| 587 | HUMAN GENOME SCIENCES INC | 444903108 | | 12/3/2009 | 7/22/2011 | 23,315 | 0 | 30,073 | -6,758 | | | 0 | -6,758 |
| 588 | HUMAN GENOME SCIENCES INC | 444903108 | | 12/3/2009 | 7/22/2011 | 4,113 | 0 | 5,396 | -1,283 | | | 0 | -1,283 |
| 589 | HUMAN GENOME SCIENCES INC | 444903108 | | 12/3/2009 | 7/22/2011 | 7,677 | 0 | 9,892 | -2,215 | | | 0 | -2,215 |
| 590 | HUMAN GENOME SCIENCES INC | 444903108 | | 12/3/2009 | 7/22/2011 | 1 314 | 0 | 1,645 | -331 | | | 0 | -331 |
| 591 | INFORMATICA CORP | 45666Q102 | | 8/16/2010 | 1/20/2011 | 4,914 | 0 | 3,464 | 1,450 | | | 0 | 1,450 |
| 592 | INTERNATIONAL BUSINESS MACHINES | 459200101 | | 8/11/2010 | 1/20/2011 | 11 278 | 0 | 9,497 | 1,781 | | | 0 | 1,781 |
| 593 | INTERNATIONAL BUSINESS MACHINES | 459200101 | | 8/11/2010 | 10/18/2011 | 79 855 | 0 | 58,281 | 21,574 | | | 0 | 21,574 |
| 594 | INTERNATIONAL BUSINESS MACHINES | 459200101 | | 8/11/2010 | 10/31/2011 | 17,461 | 0 | 12,229 | 5,232 | | | 0 | 5,232 |
| 595 | INTERNATIONAL BUSINESS MACHINES | 459200101 | | 1/23/2008 | 10/31/2011 | 48,296 | 0 | 27,630 | 20,666 | | | 0 | 20,666 |
| 596 | INTUIT INC 5 4% 3/15/12 | 461202AA1 | | 3/14/2007 | 1/20/2011 | 5,227 | 0 | 5,016 | 211 | | | 0 | 211 |
| 597 | INTUIT INC 5 4% 3/15/12 | 461202AA1 | | 8/13/2007 | 1/20/2011 | 5,227 | 0 | 4,952 | 275 | | | 0 | 275 |
| 598 | INTUIT INC 5 4% 3/15/12 | 461202AA1 | | 3/7/2007 | 1/20/2011 | 10,453 | 0 | 10,000 | 453 | | | 0 | 453 |
| 599 | JPMORGAN CHASE & CO | 46625H100 | | 2/6/2009 | 1/20/2011 | 11,388 | 0 | 7,108 | 4,280 | | | 0 | 4 280 |
| 600 | JPMCC 2001-CIB2 A3 6 429% 4/15/35 | 46625MCU1 | | 6/29/2010 | 1/15/2011 | 3,854 | 0 | 3,974 | -120 | | | 0 | -120 |
| 601 | JPMCC 2001-CIB2 A3 6 429% 4/15/35 | 46625MCU1 | | 6/29/2010 | 2/15/2011 | 3,528 | 0 | 3,638 | -110 | | | 0 | -110 |
| 602 | JPMCC 2001-CIB2 A3 6 429% 4/15/35 | 46625MCU1 | | 6/29/2010 | 3/15/2011 | 6,823 | 0 | 7,036 | -213 | | | 0 | -213 |
| 603 | JPMCC 2001-CIB2 A3 6 429% 4/15/35 | 46625MCU1 | | 6/29/2010 | 4/15/2011 | 3 653 | 0 | 3 767 | -114 | | | 0 | -114 |
| 604 | JPMCC 2001-CIB2 A3 6 429% 4/15/35 | 46625MCU1 | | 6/29/2010 | 5/15/2011 | 3 765 | 0 | 3,882 | -117 | | | 0 | -117 |
| 605 | JPMCC 2001-CIB2 A3 6 429% 4/15/35 | 46625MCU1 | | 6/29/2010 | 6/15/2011 | 7,617 | 0 | 7,854 | -237 | | | 0 | -237 |
| 606 | JPMCC 2001-CIB2 A3 6 429% 4/15/35 | 46625MCU1 | | 6/29/2010 | 7/15/2011 | 973 | 0 | 1,003 | -30 | | | 0 | -30 |
| 607 | JPMCC 2001-CIB2 A3 6 429% 4/15/35 | 46625MCU1 | | 6/29/2010 | 8/15/2011 | 818 | 0 | 843 | -25 | | | 0 | -25 |
| 608 | LBUBS 2000-C5 A2 6 51% 12/15/26 | 52108HCB8 | | 2/10/2010 | 1/15/2011 | 130 | 0 | 133 | -3 | | | 0 | -3 |
| 609 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 1/15/2011 | 42 | 0 | 42 | 0 | | | 0 | 0 |
| 610 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 2/15/2011 | 42 | 0 | 43 | -1 | | | 0 | -1 |
| 611 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 6/15/2011 | 305 | 0 | 325 | -20 | | | 0 | -20 |
| 612 | THERMO FISHER SCIENTIFIC INC | 883556102 | | 11/6/2009 | 12/12/2011 | 19,813 | 0 | 19 609 | 204 | | | 0 | 204 |
| 613 | THERMO FISHER SCIENTIFIC INC | 883556102 | | 11/6/2009 | 12/12/2011 | 6,172 | 0 | 6,146 | 26 | | | 0 | 26 |
| 614 | TIME WARNER INC | 887317303 | | 12/4/2008 | 1/20/2011 | 3,237 | 0 | 1,993 | 1,244 | | | 0 | 1,244 |
| 615 | TIME WARNER INC | 887317303 | | 12/4/2008 | 8/22/2011 | 29,331 | 0 | 21,011 | 8,320 | | | 0 | 8,320 |
| 616 | TIME WARNER INC | 887317303 | | 12/4/2008 | 8/23/2011 | 34,195 | 0 | 24,360 | 9,835 | | | 0 | 9,835 |
| 617 | UNILEVER PLC ADR | 904767704 | | 12/14/2009 | 1/20/2011 | 6,349 | 0 | 6,491 | -142 | | | 0 | -142 |
| 618 | U S TREASURY NOTE 6 25% 8/15/23 | 912810EQ7 | | 1/25/2006 | 3/31/2011 | 12,475 | 0 | 11,881 | 594 | | | 0 | 594 |
| 619 | U S TREASURY NOTE 6 25% 8/15/23 | 912810EQ7 | | 1/25/2006 | 8/5/2011 | 6,732 | 0 | 5,941 | 791 | | | 0 | 791 |
| 620 | U S TREASURY NOTE 6 25% 8/15/23 | 912810EQ7 | | 1/25/2006 | 10/19/2011 | 13,928 | 0 | 11,881 | 2,047 | | | 0 | 2,047 |
| 621 | U S TREASURY NOTE 4 375% 5/15/40 | 912810QH4 | | 11/10/2010 | 2/3/2011 | 14,294 | 0 | 15,246 | -952 | | | 0 | -952 |
| 622 | U S TREASURY NOTE 3 875% 8/15/40 | 912810QK7 | | 2/11/2011 | 3/8/2011 | 4,366 | 0 | 4,335 | 31 | | | 0 | 31 |
| 623 | U S TREASURY NOTE 3 875% 8/15/40 | 912810QK7 | | 2/9/2011 | 5/17/2011 | 4,695 | 0 | 4,290 | 405 | | | 0 | 405 |
| 624 | UNITED STATES TREAS 3 75% 8/15/41 | 912810QS0 | | 10/5/2011 | 10/17/2011 | 16,788 | 0 | 17 639 | -851 | | | 0 | -851 |
| 625 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 1/22/2009 | 8/24/2011 | 16,185 | 0 | 16,686 | -501 | | | 0 | -501 |
| 626 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 1/8/2009 | 9/16/2011 | 5,385 | 0 | 5,656 | -271 | | | 0 | -271 |
| 627 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 1/22/2009 | 9/16/2011 | 5,385 | 0 | 5,646 | -261 | | | 0 | -261 |
| 628 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 1/22/2009 | 9/19/2011 | 16,166 | 0 | 16,937 | -771 | | | 0 | -771 |
| 629 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 4/23/2009 | 9/19/2011 | 5,389 | 0 | 5,540 | -151 | | | 0 | -151 |
| 630 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 4/23/2009 | 10/5/2011 | 5,368 | 0 | 5,540 | -172 | | | 0 | -172 |
| 631 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 12/11/2009 | 10/5/2011 | 10,737 | 0 | 10,943 | -206 | | | 0 | -206 |
| 632 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 12/11/2009 | 10/6/2011 | 21,452 | 0 | 21 887 | -435 | | | 0 | -435 |
| 633 | TARGET CORP | 87612E106 | | 6/25/2009 | 1/27/2011 | 13,738 | 0 | 10,074 | 3,664 | | | 0 | 3,664 |
| 634 | TARGET CORP | 87612E106 | | 6/25/2009 | 1/31/2011 | 45,774 | 0 | 33,850 | 11,924 | | | 0 | 11,924 |
| 635 | FNMA POOL # AH3519 4 0% 2/01/41 | 3138A44D4 | | 4/8/2011 | 8/25/2011 | 77 | 0 | 75 | 2 | | | 0 | 2 |
| 636 | FNMA POOL # AH3519 4 0% 2/01/41 | 3138A44D4 | | 4/8/2011 | 9/25/2011 | 114 | 0 | 111 | 3 | | | 0 | 3 |
| 637 | FNMA POOL # AH3519 4 0% 2/01/41 | 3138A44D4 | | 4/8/2011 | 10/25/2011 | 79 | 0 | 77 | 2 | | | 0 | 2 |
| 638 | FNMA POOL # AH3519 4 0% 2/01/41 | 3138A44D4 | | 4/8/2011 | 11/25/2011 | 80 | 0 | 79 | 1 | | | 0 | 1 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 639 | FNMA POOL # AH3519 4 0% 2/01/41 | 3138A44D4 | | 4/8/2011 | 12/25/2011 | 80 | 0 | 78 | 2 | | | 0 | 2 |
| 640 | FNMA POOL # AH3519 4 0% 2/01/41 | 3138A44D4 | | 4/8/2011 | 1/25/2012 | 376 | 0 | 369 | 7 | | | 0 | 7 |
| 641 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 2/25/2011 | 226 | 0 | 228 | -2 | | | 0 | -2 |
| 642 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 3/25/2011 | 264 | 0 | 266 | -2 | | | 0 | -2 |
| 643 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 4/25/2011 | 257 | 0 | 260 | -3 | | | 0 | -3 |
| 644 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 5/25/2011 | 253 | 0 | 256 | -3 | | | 0 | -3 |
| 645 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 6/25/2011 | 441 | 0 | 446 | -5 | | | 0 | -5 |
| 646 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 7/25/2011 | 376 | 0 | 380 | -4 | | | 0 | -4 |
| 647 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 8/25/2011 | 499 | 0 | 503 | -4 | | | 0 | -4 |
| 648 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 9/25/2011 | 262 | 0 | 264 | -2 | | | 0 | -2 |
| 649 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 10/25/2011 | 464 | 0 | 469 | -5 | | | 0 | -5 |
| 650 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 11/25/2011 | 542 | 0 | 547 | -5 | | | 0 | -5 |
| 651 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 12/25/2011 | 463 | 0 | 467 | -4 | | | 0 | -4 |
| 652 | FNMA POOL # AH3620 3 5% 1/01/26 | 3138A5AW2 | | 1/18/2011 | 1/25/2012 | 530 | 0 | 535 | -5 | | | 0 | -5 |
| 653 | FNMA POOL # AH4794 5 0% 2/01/41 | 3138A6KG4 | | 3/4/2011 | 4/25/2011 | 78 | 0 | 82 | -4 | | | 0 | -4 |
| 654 | FNMA POOL # AH4794 5 0% 2/01/41 | 3138A6KG4 | | 3/4/2011 | 5/25/2011 | 79 | 0 | 83 | -4 | | | 0 | -4 |
| 655 | FNMA POOL # AH4794 5 0% 2/01/41 | 3138A6KG4 | | 3/4/2011 | 6/25/2011 | 83 | 0 | 87 | -4 | | | 0 | -4 |
| 656 | FNMA POOL # AH4794 5 0% 2/01/41 | 3138A6KG4 | | 3/4/2011 | 7/25/2011 | 81 | 0 | 85 | -4 | | | 0 | -4 |
| 657 | FNMA POOL # AH4794 5 0% 2/01/41 | 3138A6KG4 | | 3/4/2011 | 8/25/2011 | 904 | 0 | 950 | -46 | | | 0 | -46 |
| 658 | FNMA POOL # AH4794 5 0% 2/01/41 | 3138A6KG4 | | 3/4/2011 | 9/25/2011 | 1,533 | 0 | 1,611 | -78 | | | 0 | -78 |
| 659 | FNMA POOL # AH4794 5 0% 2/01/41 | 3138A6KG4 | | 3/4/2011 | 10/25/2011 | 80 | 0 | 84 | -4 | | | 0 | -4 |
| 660 | FNMA POOL # AH4794 5 0% 2/01/41 | 3138A6KG4 | | 3/4/2011 | 11/25/2011 | 906 | 0 | 952 | -46 | | | 0 | -46 |
| 661 | FNMA POOL # AH4794 5 0% 2/01/41 | 3138A6KG4 | | 3/4/2011 | 12/25/2011 | 839 | 0 | 882 | -43 | | | 0 | -43 |
| 662 | FNMA POOL # AH4794 5 0% 2/01/41 | 3138A6KG4 | | 3/4/2011 | 1/25/2012 | 379 | 0 | 398 | -19 | | | 0 | -19 |
| 663 | FNMA POOL # AH8932 4 5% 4/01/41 | 3138AA4S7 | | 2/16/2011 | 4/25/2011 | 36 | 0 | 37 | -1 | | | 0 | -1 |
| 664 | FNMA POOL # AH8932 4 5% 4/01/41 | 3138AA4S7 | | 2/16/2011 | 5/25/2011 | 36 | 0 | 37 | -1 | | | 0 | -1 |
| 665 | FNMA POOL # AH8932 4 5% 4/01/41 | 3138AA4S7 | | 2/16/2011 | 6/25/2011 | 33 | 0 | 33 | 0 | | | 0 | 0 |
| 666 | FNMA POOL # AH8932 4 5% 4/01/41 | 3138AA4S7 | | 2/16/2011 | 7/25/2011 | 318 | 0 | 322 | -4 | | | 0 | -4 |
| 667 | FNMA POOL # AH8932 4 5% 4/01/41 | 3138AA4S7 | | 2/16/2011 | 8/25/2011 | 34 | 0 | 35 | -1 | | | 0 | -1 |
| 668 | FNMA POOL # AH8932 4 5% 4/01/41 | 3138AA4S7 | | 2/16/2011 | 9/25/2011 | 34 | 0 | 35 | -1 | | | 0 | -1 |
| 669 | FNMA POOL # AH8932 4 5% 4/01/41 | 3138AA4S7 | | 2/16/2011 | 10/25/2011 | 34 | 0 | 35 | -1 | | | 0 | -1 |
| 670 | FNMA POOL # AH8932 4 5% 4/01/41 | 3138AA4S7 | | 2/16/2011 | 11/25/2011 | 443 | 0 | 448 | -5 | | | 0 | -5 |
| 671 | FNMA POOL # AH8932 4 5% 4/01/41 | 3138AA4S7 | | 2/16/2011 | 12/25/2011 | 219 | 0 | 221 | -2 | | | 0 | -2 |
| 672 | FNMA POOL # AH8932 4 5% 4/01/41 | 3138AA4S7 | | 2/16/2011 | 1/25/2012 | 211 | 0 | 213 | -2 | | | 0 | -2 |
| 673 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 6/5/2008 | 10/20/2011 | 5 358 | 0 | 5,221 | 137 | | | 0 | 137 |
| 674 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 9/1/2009 | 10/20/2011 | 10,717 | 0 | 10,918 | -201 | | | 0 | -201 |
| 675 | U S TREASURY NOTE 4 25% 8/15/13 | 912828BH2 | | 1/18/2011 | 10/20/2011 | 5,358 | 0 | 5,443 | -85 | | | 0 | -85 |
| 676 | U S TREASURY NOTE 5 125% 5/15/16 | 912828FF2 | | 3/26/2010 | 1/11/2011 | 5,771 | 0 | 5,597 | 174 | | | 0 | 174 |
| 677 | U S TREASURY NOTE 5 125% 5/15/16 | 912828FF2 | | 3/26/2010 | 1/18/2011 | 5,762 | 0 | 5,597 | 165 | | | 0 | 165 |
| 678 | U S TREASURY NOTE 5 125% 5/15/16 | 912828FF2 | | 3/26/2010 | 2/16/2011 | 16,980 | 0 | 16,791 | 189 | | | 0 | 189 |
| 679 | U S TREASURY NOTE 5 125% 5/15/16 | 912828FF2 | | 3/26/2010 | 2/18/2011 | 5,681 | 0 | 5,597 | 84 | | | 0 | 84 |
| 680 | U S TREASURY NOTE 5 125% 5/15/16 | 912828FF2 | | 6/5/2008 | 3/4/2011 | 11,424 | 0 | 10,888 | 536 | | | 0 | 536 |
| 681 | U S TREASURY NOTE 5 125% 5/15/16 | 912828FF2 | | 3/26/2010 | 3/4/2011 | 5,712 | 0 | 5,597 | 115 | | | 0 | 115 |
| 682 | U S TSY INFL IDX BD 0 625% 4/15/13 | 912828HW3 | | 1/6/2009 | 8/5/2011 | 21,926 | 0 | 20,421 | 1,505 | | | 0 | 1,505 |
| 683 | U S TREASURY NOTE 3 75% 11/15/18 | 912828JR2 | | 4/26/2011 | 5/24/2011 | 10,796 | 0 | 10,618 | 178 | | | 0 | 178 |
| 684 | U S TREASURY NOTE 1 125% 12/15/12 | 912828MB3 | | 11/19/2010 | 8/24/2011 | 40,492 | 0 | 40,467 | 25 | | | 0 | 25 |
| 685 | U S TREASURY NOTE 1 125% 12/15/12 | 912828MB3 | | 1/24/2011 | 8/24/2011 | 5,062 | 0 | 5,047 | 15 | | | 0 | 15 |
| 686 | U S TREASURY NOTE 3 625% 2/15/20 | 912828MP2 | | 4/6/2010 | 1/18/2011 | 5,159 | 0 | 4,876 | 283 | | | 0 | 283 |
| 687 | U S TREASURY NOTE 1% 3/31/12 | 912828MU1 | | 1/20/2011 | 3/2/2011 | 5,036 | 0 | 5,038 | -2 | | | 0 | -2 |
| 688 | U S TREASURY NOTE 1% 3/31/12 | 912828MU1 | | 1/20/2011 | 6/22/2011 | 5,032 | 0 | 5,038 | -6 | | | 0 | -6 |
| 689 | U S TREASURY NOTE 1% 3/31/12 | 912828MU1 | | 1/20/2011 | 6/29/2011 | 10,059 | 0 | 10,075 | -16 | | | 0 | -16 |
| 690 | U S TSY INFL INDX NT 0 5% 4/15/15 | 912828MY3 | | 5/24/2010 | 8/5/2011 | 2 | 0 | 2 | 0 | | | 0 | 0 |
| 691 | U S TSY INFL INDX NT 0 5% 4/15/15 | 912828MY3 | | 5/24/2010 | 8/5/2011 | 21,941 | 0 | 20,954 | 987 | | | 0 | 987 |
| 692 | U S TREASURY NOTE 1 375% 5/15/13 | 912828NC0 | | 2/10/2011 | 7/28/2011 | 5,087 | 0 | 5,042 | 45 | | | 0 | 45 |
| 693 | U S TREASURY NOTE 3 5% 5/15/20 | 912828ND8 | | 8/12/2010 | 1/25/2011 | 40,944 | 0 | 42,769 | -1,825 | | | 0 | -1,825 |
| 694 | U S TREASURY NOTE 3 5% 5/15/20 | 912828ND8 | | 6/14/2010 | 3/1/2011 | 15,222 | 0 | 15,299 | -77 | | | 0 | -77 |
| 695 | U S TREASURY NOTE 3 5% 5/15/20 | 912828ND8 | | 8/12/2010 | 3/1/2011 | 10,148 | 0 | 10,692 | -544 | | | 0 | -544 |
| 696 | U S TREASURY NOTE 1 75% 7/31/15 | 912828NP1 | | 9/8/2010 | 3/9/2011 | 9,946 | 0 | 10,147 | -201 | | | 0 | -201 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 697 | U S TREASURY NOTE 1 75% 7/31/15 | 912828NP1 | | 9/8/2010 | 3/30/2011 | 4,967 | 0 | 5,073 | -106 | | | 0 | -106 |
| 698 | U S TREASURY NOTE 1 75% 7/31/15 | 912828NP1 | | 9/8/2010 | 4/8/2011 | 9,892 | 0 | 10,147 | -255 | | | 0 | -255 |
| 699 | U S TREASURY NOTE 1 75% 7/31/15 | 912828NP1 | | 9/8/2010 | 4/13/2011 | 4,972 | 0 | 5,073 | -101 | | | 0 | -101 |
| 700 | U S TREASURY NOTE 2 375% 7/31/17 | 912828NR7 | | 11/1/2010 | 1/18/2011 | 4,935 | 0 | 5,169 | -234 | | | 0 | -234 |
| 701 | U S TREASURY NOTE 0 75% 8/15/13 | 912828NU0 | | 10/27/2010 | 8/24/2011 | 5,051 | 0 | 5,026 | 25 | | | 0 | 25 |
| 702 | U S TREASURY NOTE 0 75% 8/15/13 | 912828NU0 | | 10/27/2010 | 10/20/2011 | 35,308 | 0 | 35,181 | 127 | | | 0 | 127 |
| 703 | U S TREASURY NOTE 0 75% 8/15/13 | 912828NU0 | | 10/27/2010 | 11/16/2011 | 10,087 | 0 | 10,052 | 35 | | | 0 | 35 |
| 704 | U S TREASURY NOTE 0 75% 8/15/13 | 912828NU0 | | 10/27/2010 | 11/17/2011 | 15,126 | 0 | 15,077 | 49 | | | 0 | 49 |
| 705 | U S TREASURY NOTE 0 75% 8/15/13 | 912828NU0 | | 10/27/2010 | 12/7/2011 | 15,128 | 0 | 15,077 | 51 | | | 0 | 51 |
| 706 | U S TREASURY NOTE 0 375% 9/30/12 | 912828NX4 | | 10/20/2010 | 6/29/2011 | 10,009 | 0 | 10,005 | 4 | | | 0 | 4 |
| 707 | U S TREASURY NOTE 0 375% 9/30/12 | 912828NX4 | | 9/28/2010 | 8/24/2011 | 65,175 | 0 | 64,934 | 241 | | | 0 | 241 |
| 708 | U S TREASURY NOTE 0 375% 9/30/12 | 912828NX4 | | 10/20/2010 | 8/24/2011 | 5,013 | 0 | 5,003 | 10 | | | 0 | 10 |
| 709 | U S TREASURY NOTE 0 375% 9/30/12 | 912828NX4 | | 1/18/2011 | 8/24/2011 | 5,013 | 0 | 4,990 | 23 | | | 0 | 23 |
| 710 | U S TREASURY NOTE 2 625% 11/15/20 | 912828PC8 | | 12/9/2010 | 1/14/2011 | 4,707 | 0 | 4,977 | -270 | | | 0 | -270 |
| 711 | FNMA POOL # AJ1758 3 5% 9/01/26 | 3138AS5U2 | | 9/14/2011 | 10/25/2011 | 409 | 0 | 430 | -21 | | | 0 | -21 |
| 712 | FNMA POOL # AJ1758 3 5% 9/01/26 | 3138AS5U2 | | 9/14/2011 | 11/25/2011 | 734 | 0 | 770 | -36 | | | 0 | -36 |
| 713 | FNMA POOL # AJ1758 3 5% 9/01/26 | 3138AS5U2 | | 9/14/2011 | 12/25/2011 | 446 | 0 | 468 | -22 | | | 0 | -22 |
| 714 | FNMA POOL # AJ1758 3 5% 9/01/26 | 3138AS5U2 | | 9/14/2011 | 1/25/2012 | 579 | 0 | 608 | -29 | | | 0 | -29 |
| 715 | FNMA POOL # AL0219 3 324% 4/01/41 | 3138EGG57 | | 10/20/2011 | 11/25/2011 | 4,409 | 0 | 4,481 | -72 | | | 0 | -72 |
| 716 | FNMA POOL # AL0219 3 31301% 4/01/41 | 3138EGG57 | | 10/20/2011 | 12/25/2011 | 1,308 | 0 | 1,329 | -21 | | | 0 | -21 |
| 717 | FNMA POOL # AL0219 3 313% 4/1/41 | 3138EGG57 | | 10/20/2011 | 1/25/2012 | 1,545 | 0 | 1,570 | -25 | | | 0 | -25 |
| 718 | FNMA POOL # AL0201 5 0% 12/01/21 | 3138EGGK4 | | 4/15/2011 | 6/25/2011 | 787 | 0 | 845 | -58 | | | 0 | -58 |
| 719 | FNMA POOL # AL0201 5 0% 12/01/21 | 3138EGGK4 | | 4/15/2011 | 7/25/2011 | 635 | 0 | 682 | -47 | | | 0 | -47 |
| 720 | FNMA POOL # AL0201 5 0% 12/01/21 | 3138EGGK4 | | 4/15/2011 | 8/25/2011 | 854 | 0 | 918 | -64 | | | 0 | -64 |
| 721 | FNMA POOL # AL0201 5 0% 12/01/21 | 3138EGGK4 | | 4/15/2011 | 9/25/2011 | 812 | 0 | 873 | -61 | | | 0 | -61 |
| 722 | FNMA POOL # AL0201 5 0% 12/01/21 | 3138EGGK4 | | 4/15/2011 | 10/25/2011 | 732 | 0 | 787 | -55 | | | 0 | -55 |
| 723 | FNMA POOL # AL0201 5 0% 12/01/21 | 3138EGGK4 | | 4/15/2011 | 11/25/2011 | 774 | 0 | 832 | -58 | | | 0 | -58 |
| 724 | FNMA POOL # AL0201 5 0% 12/01/21 | 3138EGGK4 | | 4/15/2011 | 12/25/2011 | 698 | 0 | 750 | -52 | | | 0 | -52 |
| 725 | FNMA POOL # AL0201 5 0% 12/01/21 | 3138EGGK4 | | 4/15/2011 | 1/25/2012 | 801 | 0 | 860 | -59 | | | 0 | -59 |
| 726 | FNMA POOL # AL0573 3 5% 8/01/26 | 3138EGT79 | | 8/2/2011 | 9/25/2011 | 460 | 0 | 475 | -15 | | | 0 | -15 |
| 727 | FNMA POOL # AL0573 3 5% 8/01/26 | 3138EGT79 | | 8/2/2011 | 10/25/2011 | 457 | 0 | 473 | -16 | | | 0 | -16 |
| 728 | FNMA POOL # AL0573 3 5% 8/01/26 | 3138EGT79 | | 8/2/2011 | 11/25/2011 | 602 | 0 | 622 | -20 | | | 0 | -20 |
| 729 | FNMA POOL # AL0573 3 5% 8/01/26 | 3138EGT79 | | 8/2/2011 | 12/25/2011 | 537 | 0 | 555 | -18 | | | 0 | -18 |
| 730 | FNMA POOL # AL0573 3 5% 8/01/26 | 3138EGT79 | | 8/2/2011 | 1/25/2012 | 808 | 0 | 835 | -27 | | | 0 | -27 |
| 731 | FNMA REMIC 2003-64 BC 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 1/25/2011 | 1,571 | 0 | 1,645 | -74 | | | 0 | -74 |
| 732 | FNMA REMIC 2003-64 BC 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 2/25/2011 | 2,108 | 0 | 2,208 | -100 | | | 0 | -100 |
| 733 | FNMA REMIC 2003-64 BC 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 3/25/2011 | 1,052 | 0 | 1,102 | -50 | | | 0 | -50 |
| 734 | FNMA REMIC 2003-64 BC 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 4/25/2011 | 1,009 | 0 | 1,057 | -48 | | | 0 | -48 |
| 735 | FNMA REMIC 2003-64 BC 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 5/25/2011 | 1,312 | 0 | 1,374 | -62 | | | 0 | -62 |
| 736 | FNMA REMIC 2003-64 BC 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 6/25/2011 | 1,014 | 0 | 1,062 | -48 | | | 0 | -48 |
| 737 | FNMA REMIC 2003-64 5 50348% 3/25/30 | 31393DKA8 | | 5/20/2010 | 7/25/2011 | 985 | 0 | 1 032 | -47 | | | 0 | -47 |
| 738 | FNMA REMIC 2003-64 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 8/25/2011 | 1,182 | 0 | 1,238 | -56 | | | 0 | -56 |
| 739 | FNMA REMIC 2003-64 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 9/25/2011 | 1,392 | 0 | 1,458 | -66 | | | 0 | -66 |
| 740 | FNMA REMIC 2003-64 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 10/25/2011 | 972 | 0 | 1,018 | -46 | | | 0 | -46 |
| 741 | FNMA REMIC 2003-64 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 11/25/2011 | 1,379 | 0 | 1,445 | -66 | | | 0 | -66 |
| 742 | FNMA REMIC 2003-64 5 5% 3/25/30 | 31393DKA8 | | 5/20/2010 | 12/25/2011 | 1,414 | 0 | 1,482 | -68 | | | 0 | -68 |
| 743 | FED NATL MTGE ASSN 3 0% 9/16/14 | 31398AYY2 | | 8/13/2009 | 6/23/2011 | 15,974 | 0 | 14,960 | 1,014 | | | 0 | 1,014 |
| 744 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 6/29/2007 | 3/25/2011 | 139 | 0 | 138 | 1 | | | 0 | 1 |
| 745 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 10/19/2010 | 3/25/2011 | 303 | 0 | 328 | -25 | | | 0 | -25 |
| 746 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 12/22/2010 | 3/25/2011 | 87 | 0 | 93 | -6 | | | 0 | -6 |
| 747 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 2/18/2011 | 3/25/2011 | 87 | 0 | 93 | -6 | | | 0 | -6 |
| 748 | WBCMT 2003-C3 A1 4 037% 2/15/35 | 929766CT8 | | 7/20/2010 | 1/15/2011 | 79 | 0 | 81 | -2 | | | 0 | -2 |
| 749 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 10/19/2010 | 4/20/2011 | 13,176 | 0 | 13,264 | -88 | | | 0 | -88 |
| 750 | U S TREASURY NOTE 2 625% 11/15/20 | 912828PC8 | | 12/8/2010 | 1/14/2011 | 18,830 | 0 | 18,967 | -137 | | | 0 | -137 |
| 751 | U S TREASURY NOTE 2 625% 11/15/20 | 912828PC8 | | 12/8/2010 | 1/20/2011 | 9 312 | 0 | 9 484 | -172 | | | 0 | -172 |
| 752 | U S TREASURY NOTE 2 625% 11/15/20 | 912828PC8 | | 12/8/2010 | 1/21/2011 | 4,664 | 0 | 4,742 | -78 | | | 0 | -78 |
| 753 | U S TREASURY NOTE 2 625% 11/15/20 | 912828PC8 | | 12/8/2010 | 3/1/2011 | 18 679 | 0 | 18,895 | -216 | | | 0 | -216 |
| 754 | U S TREASURY NOTE 2 625% 11/15/20 | 912828PC8 | | 12/8/2010 | 3/23/2011 | 85,025 | 0 | 85,353 | -328 | | | 0 | -328 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 755 | U S TREASURY NOTE 2 625% 11/15/20 | 912828PC8 | | 12/8/2010 | 8/5/2011 | 30,545 | 0 | 28,691 | 1,854 | | | 0 | 1,854 |
| 756 | U S TREASURY NOTE 2 625% 11/15/20 | 912828PC8 | | 12/2/2010 | 8/5/2011 | 5,091 | 0 | 4,747 | 344 | | | 0 | 344 |
| 757 | U S TREASURY NOTE 0 5% 11/30/12 | 912828PV6 | | 12/17/2010 | 7/28/2011 | 5,012 | 0 | 4,991 | 21 | | | 0 | 21 |
| 758 | U S TREASURY NOTE 0 5% 11/30/12 | 912828PV6 | | 12/17/2010 | 8/24/2011 | 10,043 | 0 | 9,983 | 60 | | | 0 | 60 |
| 759 | U S TREASURY NOTE 1 25% 3/15/14 | 912828PZ7 | | 3/23/2011 | 5/12/2011 | 25,242 | 0 | 25,107 | 135 | | | 0 | 135 |
| 760 | UNITED STATES T-NOTE 1 25% 2/15/14 | 912828QH6 | | 3/1/2011 | 3/9/2011 | 10,018 | 0 | 10,018 | 0 | | | 0 | 0 |
| 761 | UNITED STATES T-NOTE 0 75% 3/31/13 | 912828QL7 | | 3/31/2011 | 8/24/2011 | 15,129 | 0 | 14,993 | 136 | | | 0 | 136 |
| 762 | UNITED STATES T-NOTE 0 75% 3/31/13 | 912828QL7 | | 4/15/2011 | 8/24/2011 | 15,129 | 0 | 15,012 | 117 | | | 0 | 117 |
| 763 | UNITED STATES T-NOTE 1 5% 6/30/16 | 912828QR4 | | 7/18/2011 | 8/9/2011 | 10,232 | 0 | 10,034 | 198 | | | 0 | 198 |
| 764 | WBCMT 2003-C3 A1 4 037% 2/15/35 | 929766CT8 | | 7/20/2010 | 2/15/2011 | 387 | 0 | 393 | -6 | | | 0 | -6 |
| 765 | UNITED STATES T-NOTE 1 5% 6/30/16 | 912828QR4 | | 7/18/2011 | 8/10/2011 | 10,293 | 0 | 10,034 | 259 | | | 0 | 259 |
| 766 | UNITED STATES T-NOTE 1 5% 6/30/16 | 912828QR4 | | 7/18/2011 | 12/6/2011 | 10,300 | 0 | 10,034 | 266 | | | 0 | 266 |
| 767 | UNITED STATES T-NOTE 0 75% 7/15/14 | 912828QU7 | | 8/5/2011 | 10/18/2011 | 10,056 | 0 | 10,044 | 12 | | | 0 | 12 |
| 768 | UNITED STATES T-NOTE 2 125% 8/15/2 | 912828RC6 | | 8/24/2011 | 8/30/2011 | 4,974 | 0 | 4,974 | 0 | | | 0 | 0 |
| 769 | UNITED STATES T-NOTE 2 125% 8/15/2 | 912828RC6 | | 9/21/2011 | 11/7/2011 | 30,294 | 0 | 30,294 | 0 | | | 0 | 0 |
| 770 | UNITED STATES T-NOTE 2 125% 8/15/2 | 912828RC6 | | 8/24/2011 | 11/30/2011 | 5,038 | 0 | 4,982 | 56 | | | 0 | 56 |
| 771 | UNITED STATES T-NOTE 2 125% 8/15/2 | 912828RC6 | | 8/18/2011 | 11/30/2011 | 5,038 | 0 | 4,949 | 89 | | | 0 | 89 |
| 772 | UNITED STATES T-NOTE 2 125% 8/15/2 | 912828RC6 | | 9/21/2011 | 11/30/2011 | 10,076 | 0 | 10,207 | -131 | | | 0 | -131 |
| 773 | UNITED STATES T-NOTE 2 125% 8/15/2 | 912828RC6 | | 9/21/2011 | 11/30/2011 | 10,076 | 0 | 10,058 | 18 | | | 0 | 18 |
| 774 | UNITED STATES T-NOTE 2 125% 8/15/2 | 912828RC6 | | 9/21/2011 | 11/30/2011 | 20,152 | 0 | 20,153 | -1 | | | 0 | -1 |
| 775 | UNITED STATES T-NOTE 2 125% 8/15/2 | 912828RC6 | | 8/24/2011 | 11/30/2011 | 30,228 | 0 | 29,651 | 577 | | | 0 | 577 |
| 776 | UNIVERSITY CALIF REV 1 988% 5/15/50 | 91412GEV3 | | 12/7/2010 | 2/9/2011 | 5,013 | 0 | 5,000 | 13 | | | 0 | 13 |
| 777 | UNIVERSITY CALIF REV 1 988% 5/15/50 | 91412GEV3 | | 12/7/2010 | 9/8/2011 | 10,177 | 0 | 10,000 | 177 | | | 0 | 177 |
| 778 | VALE SA-SP ADR | 91912E105 | | 5/10/2006 | 1/20/2011 | 6,088 | 0 | 2,450 | 3,638 | | | 0 | 3,638 |
| 779 | WBCMT 2003-C3 A1 4 037% 2/15/35 | 929766CT8 | | 7/20/2010 | 3/15/2011 | 185 | 0 | 188 | -3 | | | 0 | -3 |
| 780 | WBCMT 2005-C20 A4 5 285% 7/15/42 | 9297664L4 | | 1/29/2010 | 4/15/2011 | 760 | 0 | 769 | -9 | | | 0 | -9 |
| 781 | WBCMT 2005-C20 A4 5 285% 7/15/42 | 9297664L4 | | 2/1/2010 | 4/15/2011 | 507 | 0 | 513 | -6 | | | 0 | -6 |
| 782 | WBCMT 2003-C3 A1 4 037% 2/15/35 | 929766CT8 | | 7/20/2010 | 4/15/2011 | 1,154 | 0 | 1,172 | -18 | | | 0 | -18 |
| 783 | WBCMT 2003-C3 A1 4 037% 2/15/35 | 929766CT8 | | 7/20/2010 | 5/15/2011 | 84 | 0 | 85 | -1 | | | 0 | -1 |
| 784 | WBCMT 2003-C3 A1 4 037% 2/15/35 | 929766CT8 | | 7/20/2010 | 6/15/2011 | 80 | 0 | 81 | -1 | | | 0 | -1 |
| 785 | WBCMT 2003-C3 A1 4 037% 2/15/35 | 929766CT8 | | 7/20/2010 | 7/15/2011 | 85 | 0 | 86 | -1 | | | 0 | -1 |
| 786 | WBCMT 2003-C3 A1 4 037% 2/15/35 | 929766CT8 | | 7/20/2010 | 8/15/2011 | 79 | 0 | 80 | -1 | | | 0 | -1 |
| 787 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 12/22/2010 | 4/20/2011 | 4,024 | 0 | 4,026 | -2 | | | 0 | -2 |
| 788 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 2/18/2011 | 4/20/2011 | 4,024 | 0 | 4,012 | 12 | | | 0 | 12 |
| 789 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 3/30/2011 | 4/20/2011 | 6,036 | 0 | 6,030 | 6 | | | 0 | 6 |
| 790 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 6/29/2007 | 4/20/2011 | 6,627 | 0 | 6,135 | 492 | | | 0 | 492 |
| 791 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 6/29/2007 | 4/25/2011 | 162 | 0 | 161 | 1 | | | 0 | 1 |
| 792 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 10/19/2010 | 4/25/2011 | 355 | 0 | 384 | -29 | | | 0 | -29 |
| 793 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 7/15/2011 | 517 | 0 | 550 | -33 | | | 0 | -33 |
| 794 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 8/15/2011 | 228 | 0 | 243 | -15 | | | 0 | -15 |
| 795 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 9/15/2011 | 314 | 0 | 335 | -21 | | | 0 | -21 |
| 796 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 10/15/2011 | 446 | 0 | 475 | -29 | | | 0 | -29 |
| 797 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 11/15/2011 | 532 | 0 | 567 | -35 | | | 0 | -35 |
| 798 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 12/15/2011 | 1,073 | 0 | 1,143 | -70 | | | 0 | -70 |
| 799 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 12/20/2011 | 20,897 | 0 | 20,120 | 777 | | | 0 | 777 |
| 800 | FHLMC GOLD G05669 6 5% 4/01/39 | 3128M7T22 | | 9/10/2009 | 1/15/2012 | 607 | 0 | 646 | -39 | | | 0 | -39 |
| 801 | FHLMC GOLD G06222 4 0% 1/01/41 | 3128M8G73 | | 4/8/2011 | 5/15/2011 | 93 | 0 | 91 | 2 | | | 0 | 2 |
| 802 | FHLMC GOLD G06222 4 0% 1/01/41 | 3128M8G73 | | 4/8/2011 | 6/15/2011 | 140 | 0 | 136 | 4 | | | 0 | 4 |
| 803 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 3/15/2011 | 665 | 0 | 658 | 7 | | | 0 | 7 |
| 804 | FHLMC GOLD G06222 4 0% 1/01/41 | 3128M8G73 | | 4/8/2011 | 7/15/2011 | 289 | 0 | 282 | 7 | | | 0 | 7 |
| 805 | FHLMC GOLD G06222 4 0% 1/01/41 | 3128M8G73 | | 4/8/2011 | 8/15/2011 | 89 | 0 | 87 | 2 | | | 0 | 2 |
| 806 | FHLMC GOLD G06222 4 0% 1/01/41 | 3128M8G73 | | 4/8/2011 | 9/15/2011 | 395 | 0 | 386 | 9 | | | 0 | 9 |
| 807 | FHLMC GOLD G06222 4 0% 1/01/41 | 3128M8G73 | | 4/8/2011 | 10/15/2011 | 1,046 | 0 | 1,022 | 24 | | | 0 | 24 |
| 808 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 4/15/2011 | 592 | 0 | 587 | 5 | | | 0 | 5 |
| 809 | FHLMC GOLD G06222 4 0% 1/01/41 | 3128M8G73 | | 4/8/2011 | 11/15/2011 | 1,614 | 0 | 1,577 | 37 | | | 0 | 37 |
| 810 | FHLMC GOLD G06222 4 0% 1/01/41 | 3128M8G73 | | 4/8/2011 | 12/15/2011 | 1,525 | 0 | 1,490 | 35 | | | 0 | 35 |
| 811 | FHLMC GOLD G06222 4 0% 1/01/41 | 3128M8G73 | | 4/8/2011 | 1/15/2012 | 571 | 0 | 558 | 13 | | | 0 | 13 |
| 812 | FHLMC GOLD G12633 5 0% 4/01/22 | 3128MBEE3 | | 4/14/2010 | 2/15/2011 | 259 | 0 | 274 | -15 | | | 0 | -15 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 813 | FHLMC GOLD G12633 5 0% 4/01/22 | 3128MBEE3 | | 4/14/2010 | 3/15/2011 | 194 | 0 | 206 | -12 | | | 0 | -12 |
| 814 | FHLMC GOLD G12633 5 0% 4/01/22 | 3128MBEE3 | | 4/14/2010 | 4/15/2011 | 228 | 0 | 242 | -14 | | | 0 | -14 |
| 815 | FHLMC GOLD G12633 5 0% 4/01/22 | 3128MBEE3 | | 4/14/2010 | 4/18/2011 | 6,061 | 0 | 6,034 | 27 | | | 0 | 27 |
| 816 | FHLMC GOLD G12633 5 0% 4/01/22 | 3128MBEE3 | | 4/14/2010 | 5/15/2011 | 158 | 0 | 168 | -10 | | | 0 | -10 |
| 817 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 2/15/2011 | 653 | 0 | 646 | 7 | | | 0 | 7 |
| 818 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 3/15/2011 | 583 | 0 | 577 | 6 | | | 0 | 6 |
| 819 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 4/15/2011 | 326 | 0 | 323 | 3 | | | 0 | 3 |
| 820 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 5/15/2011 | 592 | 0 | 587 | 5 | | | 0 | 5 |
| 821 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 6/15/2011 | 186 | 0 | 184 | 2 | | | 0 | 2 |
| 822 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 7/15/2011 | 451 | 0 | 447 | 4 | | | 0 | 4 |
| 823 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 8/15/2011 | 350 | 0 | 347 | 3 | | | 0 | 3 |
| 824 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 3/15/2011 | 50 | 0 | 50 | 0 | | | 0 | 0 |
| 825 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 9/15/2011 | 565 | 0 | 560 | 5 | | | 0 | 5 |
| 826 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 10/15/2011 | 636 | 0 | 630 | 6 | | | 0 | 6 |
| 827 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 11/15/2011 | 977 | 0 | 969 | 8 | | | 0 | 8 |
| 828 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 12/15/2011 | 711 | 0 | 706 | 5 | | | 0 | 5 |
| 829 | FHLMC GOLD C91186 5 0% 6/01/28 | 3128P7J79 | | 8/20/2008 | 1/15/2012 | 683 | 0 | 678 | 5 | | | 0 | 5 |
| 830 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 2/15/2011 | 1,517 | 0 | 1,501 | 16 | | | 0 | 16 |
| 831 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 4/15/2011 | 294 | 0 | 295 | -1 | | | 0 | -1 |
| 832 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 5/15/2011 | 46 | 0 | 46 | 0 | | | 0 | 0 |
| 833 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 6/15/2011 | 205 | 0 | 207 | -2 | | | 0 | -2 |
| 834 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 7/15/2011 | 210 | 0 | 211 | -1 | | | 0 | -1 |
| 835 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 8/15/2011 | 40 | 0 | 40 | 0 | | | 0 | 0 |
| 836 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 9/15/2011 | 40 | 0 | 40 | 0 | | | 0 | 0 |
| 837 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 10/15/2011 | 43 | 0 | 43 | 0 | | | 0 | 0 |
| 838 | LBUBS 2003-C7 A2 4 064% 9/15/27 | 52108HUK8 | | 1/29/2010 | 10/25/2011 | 722 | 0 | 728 | -6 | | | 0 | -6 |
| 839 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 12/22/2010 | 4/25/2011 | 101 | 0 | 109 | -8 | | | 0 | -8 |
| 840 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 2/18/2011 | 4/25/2011 | 101 | 0 | 109 | -8 | | | 0 | -8 |
| 841 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 3/30/2011 | 4/25/2011 | 152 | 0 | 163 | -11 | | | 0 | -11 |
| 842 | FNMA POOL # 745418 5 5% 4/01/36 | 31403DDX4 | | 6/29/2007 | 5/25/2011 | 669 | 0 | 665 | 4 | | | 0 | 4 |
| 843 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 4/13/2011 | 5/25/2011 | 107 | 0 | 120 | -13 | | | 0 | -13 |
| 844 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 4/13/2011 | 7/25/2011 | 106 | 0 | 119 | -13 | | | 0 | -13 |
| 845 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 6/22/2011 | 7/25/2011 | 71 | 0 | 80 | -9 | | | 0 | -9 |
| 846 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 4/13/2011 | 8/25/2011 | 91 | 0 | 102 | -11 | | | 0 | -11 |
| 847 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 6/22/2011 | 8/25/2011 | 61 | 0 | 69 | -8 | | | 0 | -8 |
| 848 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 4/13/2011 | 9/25/2011 | 101 | 0 | 114 | -13 | | | 0 | -13 |
| 849 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 6/22/2011 | 9/25/2011 | 68 | 0 | 77 | -9 | | | 0 | -9 |
| 850 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 4/13/2011 | 10/25/2011 | 88 | 0 | 99 | -11 | | | 0 | -11 |
| 851 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 6/22/2011 | 10/25/2011 | 59 | 0 | 67 | -8 | | | 0 | -8 |
| 852 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 4/13/2011 | 11/25/2011 | 101 | 0 | 114 | -13 | | | 0 | -13 |
| 853 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 6/22/2011 | 11/25/2011 | 68 | 0 | 77 | -9 | | | 0 | -9 |
| 854 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 4/13/2011 | 12/25/2011 | 76 | 0 | 85 | -9 | | | 0 | -9 |
| 855 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 6/22/2011 | 12/25/2011 | 51 | 0 | 57 | -6 | | | 0 | -6 |
| 856 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 4/13/2011 | 1/25/2012 | 70 | 0 | 78 | -8 | | | 0 | -8 |
| 857 | FNMA POOL # 745948 6 5% 10/01/36 | 31403DWH8 | | 6/22/2011 | 1/25/2012 | 46 | 0 | 53 | -7 | | | 0 | -7 |
| 858 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 2/25/2011 | 688 | 0 | 750 | -62 | | | 0 | -62 |
| 859 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 3/25/2011 | 187 | 0 | 204 | -17 | | | 0 | -17 |
| 860 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 4/25/2011 | 283 | 0 | 309 | -26 | | | 0 | -26 |
| 861 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 5/25/2011 | 347 | 0 | 378 | -31 | | | 0 | -31 |
| 862 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 6/25/2011 | 883 | 0 | 963 | -80 | | | 0 | -80 |
| 863 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 7/25/2011 | 268 | 0 | 293 | -25 | | | 0 | -25 |
| 864 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 8/25/2011 | 175 | 0 | 191 | -16 | | | 0 | -16 |
| 865 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 9/25/2011 | 133 | 0 | 145 | -12 | | | 0 | -12 |
| 866 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 10/25/2011 | 10 | 0 | 11 | -1 | | | 0 | -1 |
| 867 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 11/25/2011 | 153 | 0 | 167 | -14 | | | 0 | -14 |
| 868 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 12/25/2011 | 260 | 0 | 284 | -24 | | | 0 | -24 |
| 869 | FNMA POOL # 831812 6 0% 9/01/36 | 31407JDR0 | | 12/29/2010 | 1/25/2012 | 308 | 0 | 336 | -28 | | | 0 | -28 |
| 870 | FNMA POOL # 888279 4 5% 1/01/36 | 31410F2L8 | | 6/6/2007 | 2/16/2011 | 8,590 | 0 | 8,155 | 435 | | | 0 | 435 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373 644 |
| 871 | WBCMT 2003-C3 A1 4 037% 2/15/35 | 929766CT8 | | 7/20/2010 | 9/15/2011 | 79 | 0 | 81 | -2 | | | 0 | -2 |
| 872 | WBCMT 2003-C3 A1 4 037% 2/15/35 | 929766CT8 | | 7/20/2010 | 10/17/2011 | 492 | 0 | 500 | -8 | | | 0 | -8 |
| 873 | WBCMT 2007-C32 A1 5 686% 6/15/49 | 92978YAA8 | | 1/13/2010 | 1/15/2011 | 720 | 0 | 741 | -21 | | | 0 | -21 |
| 874 | WBCMT 2007-C32 A1 5 686% 6/15/49 | 92978YAA8 | | 1/13/2010 | 2/15/2011 | 724 | 0 | 745 | -21 | | | 0 | -21 |
| 875 | WBCMT 2007-C32 A1 5 686% 6/15/49 | 92978YAA8 | | 1/13/2010 | 3/17/2011 | 16,355 | 0 | 16,838 | -483 | | | 0 | -483 |
| 876 | WASHINGTON ST 3 547% 8/01/17 | 93974CQV5 | | 5/25/2010 | 1/12/2011 | 15,132 | 0 | 15,000 | 132 | | | 0 | 132 |
| 877 | WELLS FARGO & COMPANY | 949746101 | | 8/10/2010 | 1/20/2011 | 11,900 | 0 | 10,345 | 1,555 | | | 0 | 1,555 |
| 878 | COVIDIEN PLC | G2554F105 | | 1/4/2011 | 1/20/2011 | 6,186 | 0 | 6,186 | 0 | | | 0 | 0 |
| 879 | TYCO INTERNATIONAL LTD | H89128104 | | 2/6/2008 | 1/20/2011 | 435 | 0 | 411 | 24 | | | 0 | 24 |
| 880 | TYCO INTERNATIONAL LTD | H89128104 | | 2/5/2008 | 1/20/2011 | 5,651 | 0 | 5,250 | 401 | | | 0 | 401 |
| 881 | FNMA POOL # 888279 4 5% 1/01/36 | 31410F2L8 | | 6/6/2007 | 2/25/2011 | 184 | 0 | 177 | 7 | | | 0 | 7 |
| 882 | FNMA POOL # 889291 5 0% 4/01/23 | 31410G7C1 | | 5/20/2009 | 2/25/2011 | 768 | 0 | 797 | -29 | | | 0 | -29 |
| 883 | FNMA POOL # 889291 5 0% 4/01/23 | 31410G7C1 | | 5/20/2009 | 3/25/2011 | 663 | 0 | 688 | -25 | | | 0 | -25 |
| 884 | FNMA POOL # 889291 5 0% 4/01/23 | 31410G7C1 | | 5/20/2009 | 4/18/2011 | 15,838 | 0 | 15,440 | 398 | | | 0 | 398 |
| 885 | FNMA POOL # 889291 5 0% 4/01/23 | 31410G7C1 | | 5/20/2009 | 4/25/2011 | 478 | 0 | 495 | -17 | | | 0 | -17 |
| 886 | LIMITED BRANDS INC | 532716107 | | 10/6/2009 | 1/6/2011 | 26,455 | 0 | 16,433 | 10,022 | | | 0 | 10,022 |
| 887 | LIMITED BRANDS INC | 532716107 | | 10/6/2009 | 1/6/2011 | 26,351 | 0 | 16,433 | 9,918 | | | 0 | 9,918 |
| 888 | LIMITED BRANDS INC | 532716107 | | 10/6/2009 | 1/20/2011 | 4,281 | 0 | 2,709 | 1,572 | | | 0 | 1 572 |
| 889 | LIMITED BRANDS INC | 532716107 | | 10/6/2009 | 5/13/2011 | 22,170 | 0 | 9,571 | 12,599 | | | 0 | 12,599 |
| 890 | LIMITED BRANDS INC | 532716107 | | 10/6/2009 | 5/16/2011 | 37,021 | 0 | 16,071 | 20,950 | | | 0 | 20,950 |
| 891 | MCKESSON CORPORATION | 58155Q103 | | 1/5/2010 | 1/20/2011 | 5,192 | 0 | 4,445 | 747 | | | 0 | 747 |
| 892 | MEDTRONIC INC | 585055106 | | 2/4/2005 | 1/20/2011 | 3,388 | 0 | 4,795 | -1,407 | | | 0 | -1,407 |
| 893 | MEDTRONIC INC | 585055106 | | 5/6/2004 | 3/22/2011 | 67,383 | 0 | 91,499 | -24,116 | | | 0 | -24,116 |
| 894 | MEDTRONIC INC | 585055106 | | 2/4/2005 | 3/22/2011 | 5,270 | 0 | 7,459 | -2,189 | | | 0 | -2,189 |
| 895 | MEDTRONIC INC | 585055106 | | 4/8/2005 | 3/22/2011 | 5,421 | 0 | 7,546 | -2,125 | | | 0 | -2,125 |
| 896 | MEDTRONIC INC | 585055106 | | 5/23/2006 | 3/22/2011 | 6 023 | 0 | 7,698 | -1,675 | | | 0 | -1 675 |
| 897 | MERCK & CO INC | 58933Y105 | | 3/13/2009 | 1/20/2011 | 6,417 | 0 | 5,214 | 1,203 | | | 0 | 1,203 |
| 898 | MICROSOFT CORPORATION | 594918104 | | 1/21/2010 | 1/20/2011 | 10,534 | 0 | 11,166 | -632 | | | 0 | -632 |
| 899 | MICROSOFT CORPORATION | 594918104 | | 1/21/2010 | 3/2/2011 | 33,333 | 0 | 38,448 | -5,115 | | | 0 | -5,115 |
| 900 | MICROSOFT CORPORATION | 594918104 | | 5/20/1996 | 3/2/2011 | 24,071 | 0 | 6,763 | 17,308 | | | 0 | 17,308 |
| 901 | MICROSOFT CORPORATION | 594918104 | | 1/21/2010 | 3/2/2011 | 41,582 | 0 | 48,166 | -6,584 | | | 0 | -6,584 |
| 902 | MICROSOFT CORPORATION | 594918104 | | 5/20/1996 | 5/2/2011 | 122,782 | 0 | 35,346 | 87,436 | | | 0 | 87,436 |
| 903 | MICROSOFT CORP 5 3% 2/08/41 | 594918AM6 | | 2/3/2011 | 5/17/2011 | 15,778 | 0 | 14,873 | 905 | | | 0 | 905 |
| 904 | MORGAN STANLEY | 617446448 | | 5/21/2009 | 1/20/2011 | 5,113 | 0 | 5,067 | 46 | | | 0 | 46 |
| 905 | MORGAN STANLEY | 617446448 | | 5/7/2009 | 8/12/2011 | 24,141 | 0 | 36,096 | -11,955 | | | 0 | -11,955 |
| 906 | MORGAN STANLEY | 617446448 | | 5/7/2009 | 8/12/2011 | 16,034 | 0 | 23,860 | -7,826 | | | 0 | -7,826 |
| 907 | MORGAN STANLEY | 617446448 | | 5/8/2009 | 8/12/2011 | 3,621 | 0 | 5,032 | -1,411 | | | 0 | -1,411 |
| 908 | MORGAN STANLEY | 617446448 | | 5/8/2009 | 8/12/2011 | 1,099 | 0 | 1,540 | -441 | | | 0 | -441 |
| 909 | MORGAN STANLEY | 617446448 | | 5/8/2009 | 8/12/2011 | 6,630 | 0 | 9,683 | -3,053 | | | 0 | -3,053 |
| 910 | MORGAN STANLEY | 617446448 | | 5/21/2009 | 8/12/2011 | 10,269 | 0 | 16,032 | -5,763 | | | 0 | -5,763 |
| 911 | MORGAN STANLEY | 617446448 | | 5/21/2009 | 8/12/2011 | 6,305 | 0 | 9,853 | -3,548 | | | 0 | -3,548 |
| 912 | MOTOROLA INC | 620076307 | | 1/20/2011 | 2/7/2011 | 33 | 0 | 32 | 1 | | | 0 | 1 |
| 913 | MOTOROLA INC | 620076307 | | 1/20/2011 | 4/26/2011 | 1,267 | 0 | 1,079 | 188 | | | 0 | 188 |
| 914 | MOTOROLA INC | 620076307 | | 8/12/2010 | 4/26/2011 | 13,563 | 0 | 10 140 | 3,423 | | | 0 | 3,423 |
| 915 | MOTOROLA INC | 620076307 | | 8/12/2010 | 4/27/2011 | 6,549 | 0 | 4,841 | 1,708 | | | 0 | 1,708 |
| 916 | MOTOROLA INC | 620076307 | | 8/12/2010 | 4/27/2011 | 3,831 | 0 | 2,786 | 1,045 | | | 0 | 1,045 |
| 917 | MOTOROLA INC | 620076307 | | 8/12/2010 | 4/27/2011 | 62 | 0 | 45 | 17 | | | 0 | 17 |
| 918 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 5/15/2011 | 848 | 0 | 840 | 8 | | | 0 | 8 |
| 919 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 6/15/2011 | 240 | 0 | 238 | 2 | | | 0 | 2 |
| 920 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 7/15/2011 | 416 | 0 | 412 | 4 | | | 0 | 4 |
| 921 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 8/15/2011 | 444 | 0 | 440 | 4 | | | 0 | 4 |
| 922 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 9/15/2011 | 444 | 0 | 440 | 4 | | | 0 | 4 |
| 923 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 10/15/2011 | 475 | 0 | 471 | 4 | | | 0 | 4 |
| 924 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 11/15/2011 | 722 | 0 | 716 | 6 | | | 0 | 6 |
| 925 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 12/15/2011 | 225 | 0 | 223 | 2 | | | 0 | 2 |
| 926 | FHLMC GOLD C91194 5 0% 7/01/28 | 3128P7KF9 | | 8/20/2008 | 1/15/2012 | 575 | 0 | 571 | 4 | | | 0 | 4 |
| 927 | FHLMC POOL # 1N142 5 755% 4/01/37 | 3128QHSN1 | | 5/14/2007 | 1/15/2011 | 521 | 0 | 374 | 147 | | | 0 | 147 |
| 928 | FHLMC GOLD POOL A90393 5 0% 12/01/ | 312938NJ8 | | 3/8/2010 | 2/15/2011 | 617 | 0 | 642 | -25 | | | 0 | -25 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 929 | FHLMC GOLD POOL A90393 5 0% 12/01/ | 312938NJ8 | | 3/8/2010 | 3/15/2011 | 35 | 0 | 36 | -1 | | | 0 | -1 |
| 930 | FHLMC GOLD A90393 5 0% 12/01/39 | 312938NJ8 | | 3/8/2010 | 4/15/2011 | 31 | 0 | 33 | -2 | | | 0 | -2 |
| 931 | FHLMC GOLD A90393 5 0% 12/01/39 | 312938NJ8 | | 3/8/2010 | 5/15/2011 | 34 | 0 | 36 | -2 | | | 0 | -2 |
| 932 | FHLMC GOLD A90393 5 0% 12/01/39 | 312938NJ8 | | 3/8/2010 | 6/15/2011 | 31 | 0 | 32 | -1 | | | 0 | -1 |
| 933 | FHLMC GOLD A90393 5 0% 12/01/39 | 312938NJ8 | | 3/8/2010 | 7/15/2011 | 32 | 0 | 33 | -1 | | | 0 | -1 |
| 934 | FHLMC GOLD A90393 5 0% 12/01/39 | 312938NJ8 | | 3/8/2010 | 8/15/2011 | 32 | 0 | 33 | -1 | | | 0 | -1 |
| 935 | FHLMC GOLD A90393 5 0% 12/01/39 | 312938NJ8 | | 3/8/2010 | 9/15/2011 | 772 | 0 | 804 | -32 | | | 0 | -32 |
| 936 | FHLMC GOLD A90393 5 0% 12/01/39 | 312938NJ8 | | 3/8/2010 | 10/15/2011 | 31 | 0 | 32 | -1 | | | 0 | -1 |
| 937 | FHLMC GOLD A90393 5 0% 12/01/39 | 312938NJ8 | | 3/8/2010 | 11/15/2011 | 247 | 0 | 257 | -10 | | | 0 | -10 |
| 938 | FNMA POOL # 889291 5 0% 4/01/23 | 31410G7C1 | | 5/20/2009 | 5/25/2011 | 419 | 0 | 435 | -16 | | | 0 | -16 |
| 939 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 2/25/2011 | 267 | 0 | 298 | -31 | | | 0 | -31 |
| 940 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 3/25/2011 | 217 | 0 | 243 | -26 | | | 0 | -26 |
| 941 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 4/25/2011 | 262 | 0 | 293 | -31 | | | 0 | -31 |
| 942 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 5/25/2011 | 201 | 0 | 225 | -24 | | | 0 | -24 |
| 943 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 6/25/2011 | 265 | 0 | 297 | -32 | | | 0 | -32 |
| 944 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 7/25/2011 | 200 | 0 | 224 | -24 | | | 0 | -24 |
| 945 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 8/25/2011 | 201 | 0 | 225 | -24 | | | 0 | -24 |
| 946 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 9/25/2011 | 192 | 0 | 214 | -22 | | | 0 | -22 |
| 947 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 10/25/2011 | 156 | 0 | 174 | -18 | | | 0 | -18 |
| 948 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 11/25/2011 | 175 | 0 | 196 | -21 | | | 0 | -21 |
| 949 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 12/25/2011 | 147 | 0 | 165 | -18 | | | 0 | -18 |
| 950 | FNMA POOL 888890 6 5% 10/01/37 | 31410GRK1 | | 12/29/2010 | 1/25/2012 | 166 | 0 | 186 | -20 | | | 0 | -20 |
| 951 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 2/25/2011 | 346 | 0 | 351 | -5 | | | 0 | -5 |
| 952 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 3/25/2011 | 315 | 0 | 320 | -5 | | | 0 | -5 |
| 953 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 4/25/2011 | 307 | 0 | 312 | -5 | | | 0 | -5 |
| 954 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 5/25/2011 | 292 | 0 | 296 | -4 | | | 0 | -4 |
| 955 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 6/25/2011 | 239 | 0 | 242 | -3 | | | 0 | -3 |
| 956 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 7/25/2011 | 316 | 0 | 321 | -5 | | | 0 | -5 |
| 957 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 8/25/2011 | 243 | 0 | 246 | -3 | | | 0 | -3 |
| 958 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 9/25/2011 | 267 | 0 | 271 | -4 | | | 0 | -4 |
| 959 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 10/25/2011 | 337 | 0 | 342 | -5 | | | 0 | -5 |
| 960 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 11/25/2011 | 322 | 0 | 327 | -5 | | | 0 | -5 |
| 961 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 12/25/2011 | 323 | 0 | 328 | -5 | | | 0 | -5 |
| 962 | FNMA POOL # 888967 6 0% 12/01/37 | 31410GTY9 | | 6/9/2008 | 1/25/2012 | 266 | 0 | 270 | -4 | | | 0 | -4 |
| 963 | FNMA POOL # 889572 5 5% 6/01/38 | 31410KJR6 | | 8/19/2009 | 2/25/2011 | 220 | 0 | 229 | -9 | | | 0 | -9 |
| 964 | FNMA POOL # 889572 5 5% 6/01/38 | 31410KJR6 | | 8/19/2009 | 3/25/2011 | 176 | 0 | 183 | -7 | | | 0 | -7 |
| 965 | FNMA POOL # 889572 5 5% 6/01/38 | 31410KJR6 | | 8/19/2009 | 4/20/2011 | 6,388 | 0 | 6,187 | 201 | | | 0 | 201 |
| 966 | FNMA POOL # 889572 5 5% 6/01/38 | 31410KJR6 | | 8/19/2009 | 4/25/2011 | 172 | 0 | 179 | -7 | | | 0 | -7 |
| 967 | FNMA POOL # 889572 5 5% 6/01/38 | 31410KJR6 | | 8/19/2009 | 5/25/2011 | 152 | 0 | 158 | -6 | | | 0 | -6 |
| 968 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 2/25/2011 | 437 | 0 | 437 | 0 | | | 0 | 0 |
| 969 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 3/25/2011 | 571 | 0 | 571 | 0 | | | 0 | 0 |
| 970 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 4/25/2011 | 478 | 0 | 478 | 0 | | | 0 | 0 |
| 971 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 5/25/2011 | 719 | 0 | 718 | 1 | | | 0 | 1 |
| 972 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 6/25/2011 | 730 | 0 | 730 | 0 | | | 0 | 0 |
| 973 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 7/25/2011 | 556 | 0 | 556 | 0 | | | 0 | 0 |
| 974 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 8/25/2011 | 597 | 0 | 597 | 0 | | | 0 | 0 |
| 975 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 9/25/2011 | 253 | 0 | 253 | 0 | | | 0 | 0 |
| 976 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 10/25/2011 | 606 | 0 | 606 | 0 | | | 0 | 0 |
| 977 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 11/25/2011 | 645 | 0 | 645 | 0 | | | 0 | 0 |
| 978 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 12/25/2011 | 492 | 0 | 492 | 0 | | | 0 | 0 |
| 979 | FNMA POOL # 889668 6 0% 6/01/38 | 31410KMR2 | | 6/13/2008 | 1/25/2012 | 692 | 0 | 692 | 0 | | | 0 | 0 |
| 980 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 9/1/2009 | 2/25/2011 | 361 | 0 | 364 | -3 | | | 0 | -3 |
| 981 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 9/1/2009 | 3/25/2011 | 327 | 0 | 329 | -2 | | | 0 | -2 |
| 982 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 9/1/2009 | 4/25/2011 | 226 | 0 | 227 | -1 | | | 0 | -1 |
| 983 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 9/1/2009 | 5/25/2011 | 160 | 0 | 161 | -1 | | | 0 | -1 |
| 984 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 9/1/2009 | 6/25/2011 | 202 | 0 | 203 | -1 | | | 0 | -1 |
| 985 | FHLMC GOLD A90393 5 0% 12/01/39 | 312938NJ8 | | 3/8/2010 | 12/15/2011 | 32 | 0 | 33 | -1 | | | 0 | -1 |
| 986 | FHLMC GOLD A90393 5 0% 12/01/39 | 312938NJ8 | | 3/8/2010 | 1/15/2012 | 32 | 0 | 33 | -1 | | | 0 | -1 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 987 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 2/15/2011 | 549 | 0 | 583 | -34 | | | 0 | -34 |
| 988 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 3/15/2011 | 447 | 0 | 475 | -28 | | | 0 | -28 |
| 989 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 4/15/2011 | 350 | 0 | 372 | -22 | | | 0 | -22 |
| 990 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 5/15/2011 | 270 | 0 | 286 | -16 | | | 0 | -16 |
| 991 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 6/15/2011 | 276 | 0 | 294 | -18 | | | 0 | -18 |
| 992 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 7/15/2011 | 415 | 0 | 441 | -26 | | | 0 | -26 |
| 993 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 8/15/2011 | 708 | 0 | 752 | -44 | | | 0 | -44 |
| 994 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 9/15/2011 | 598 | 0 | 635 | -37 | | | 0 | -37 |
| 995 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 10/15/2011 | 967 | 0 | 1,027 | -60 | | | 0 | -60 |
| 996 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 11/15/2011 | 961 | 0 | 1,021 | -60 | | | 0 | -60 |
| 997 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 12/15/2011 | 618 | 0 | 657 | -39 | | | 0 | -39 |
| 998 | FHLMC GOLD A92821 5 0% 7/01/40 | 312941D20 | | 7/22/2010 | 1/15/2012 | 862 | 0 | 916 | -54 | | | 0 | -54 |
| 999 | FHLMC GOLD A92988 5 0% 7/01/40 | 312941J99 | | 7/22/2010 | 2/15/2011 | 1 371 | 0 | 1,456 | -85 | | | 0 | -85 |
| 1,000 | FHLMC GOLD A92988 5 0% 7/01/40 | 312941J99 | | 7/22/2010 | 3/4/2011 | 49,688 | 0 | 50,498 | -810 | | | 0 | -810 |
| 1,001 | FHLMC GOLD A92988 5 0% 7/01/40 | 312941J99 | | 7/22/2010 | 3/15/2011 | 1,217 | 0 | 1,293 | -76 | | | 0 | -76 |
| 1,002 | FHLMC GOLD A95160 4 0% 11/01/40 | 312943WV1 | | 4/8/2011 | 5/15/2011 | 233 | 0 | 228 | 5 | | | 0 | 5 |
| 1,003 | MOTOROLA INC | 620076307 | | 8/12/2010 | 4/27/2011 | 5,931 | 0 | 4,415 | 1,516 | | | 0 | 1,516 |
| 1,004 | MOTOROLA INC | 620076307 | | 8/12/2010 | 4/27/2011 | 24,325 | 0 | 18,287 | 6,038 | | | 0 | 6,038 |
| 1,005 | MOTOROLA MOBILITY HOLDINGS-W | 620097105 | | 8/12/2010 | 1/20/2011 | 1,791 | 0 | 1,362 | 429 | | | 0 | 429 |
| 1,006 | MOTOROLA MOBILITY HOLDINGS-W | 620097105 | | 8/12/2010 | 2/14/2011 | 7 | 0 | 7 | 0 | | | 0 | 0 |
| 1,007 | MOTOROLA MOBILITY HOLDINGS-W | 620097105 | | 8/12/2010 | 4/26/2011 | 7,001 | 0 | 8,174 | -1,173 | | | 0 | -1,173 |
| 1,008 | MOTOROLA MOBILITY HOLDINGS-W | 620097105 | | 8/12/2010 | 4/27/2011 | 3,065 | 0 | 3,550 | -485 | | | 0 | -485 |
| 1,009 | MOTOROLA MOBILITY HOLDINGS-W | 620097105 | | 8/12/2010 | 4/27/2011 | 1,793 | 0 | 2,043 | -250 | | | 0 | -250 |
| 1,010 | MOTOROLA MOBILITY HOLDINGS-W | 620097105 | | 8/12/2010 | 4/27/2011 | 29 | 0 | 33 | -4 | | | 0 | -4 |
| 1,011 | MOTOROLA MOBILITY HOLDINGS-W | 620097105 | | 8/12/2010 | 4/27/2011 | 2,776 | 0 | 3,237 | -461 | | | 0 | -461 |
| 1,012 | MOTOROLA MOBILITY HOLDINGS-W | 620097105 | | 8/12/2010 | 4/27/2011 | 7,119 | 0 | 8,385 | -1,266 | | | 0 | -1,266 |
| 1,013 | MOTOROLA MOBILITY HOLDINGS-W | 620097105 | | 8/12/2010 | 4/27/2011 | 2,448 | 0 | 2,915 | -467 | | | 0 | -467 |
| 1,014 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 9/1/2009 | 7/25/2011 | 356 | 0 | 359 | -3 | | | 0 | -3 |
| 1,015 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 9/1/2009 | 8/25/2011 | 281 | 0 | 283 | -2 | | | 0 | -2 |
| 1,016 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 7/28/2011 | 8/25/2011 | 70 | 0 | 73 | -3 | | | 0 | -3 |
| 1,017 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 7/28/2011 | 9/15/2011 | 8,039 | 0 | 7,878 | 161 | | | 0 | 161 |
| 1,018 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 9/1/2009 | 9/15/2011 | 30,895 | 0 | 29,346 | 1,549 | | | 0 | 1,549 |
| 1,019 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 9/1/2009 | 9/25/2011 | 645 | 0 | 649 | -4 | | | 0 | -4 |
| 1,020 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 7/28/2011 | 9/25/2011 | 161 | 0 | 168 | -7 | | | 0 | -7 |
| 1,021 | FNMA POOL # 930924 4 5% 4/1/2039 | 31412PG96 | | 9/1/2009 | 10/25/2011 | 1,190 | 0 | 1,198 | -8 | | | 0 | -8 |
| 1,022 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 2/25/2011 | 91 | 0 | 92 | -1 | | | 0 | -1 |
| 1,023 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 3/25/2011 | 3 | 0 | 3 | 0 | | | 0 | 0 |
| 1,024 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 4/25/2011 | 61 | 0 | 61 | 0 | | | 0 | 0 |
| 1,025 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 5/25/2011 | 22 | 0 | 22 | 0 | | | 0 | 0 |
| 1,026 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 6/25/2011 | 111 | 0 | 112 | -1 | | | 0 | -1 |
| 1,027 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 7/25/2011 | 3 | 0 | 3 | 0 | | | 0 | 0 |
| 1,028 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 8/25/2011 | 3 | 0 | 3 | 0 | | | 0 | 0 |
| 1,029 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 9/25/2011 | 45 | 0 | 45 | 0 | | | 0 | 0 |
| 1,030 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 10/25/2011 | 22 | 0 | 22 | 0 | | | 0 | 0 |
| 1,031 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 11/25/2011 | 3 | 0 | 3 | 0 | | | 0 | 0 |
| 1,032 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 12/25/2011 | 64 | 0 | 64 | 0 | | | 0 | 0 |
| 1,033 | FNMA POOL # 949294 6 0% 10/01/37 | 31413MC70 | | 9/25/2007 | 1/25/2012 | 57 | 0 | 57 | 0 | | | 0 | 0 |
| 1,034 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 2/25/2011 | 538 | 0 | 537 | 1 | | | 0 | 1 |
| 1,035 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 2/25/2011 | 359 | 0 | 363 | -4 | | | 0 | -4 |
| 1,036 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 3/25/2011 | 453 | 0 | 452 | 1 | | | 0 | 1 |
| 1,037 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 3/25/2011 | 302 | 0 | 305 | -3 | | | 0 | -3 |
| 1,038 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 4/25/2011 | 251 | 0 | 251 | 0 | | | 0 | 0 |
| 1,039 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 4/25/2011 | 167 | 0 | 169 | -2 | | | 0 | -2 |
| 1,040 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 5/25/2011 | 230 | 0 | 230 | 0 | | | 0 | 0 |
| 1,041 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 5/25/2011 | 154 | 0 | 155 | -1 | | | 0 | -1 |
| 1,042 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 6/25/2011 | 176 | 0 | 176 | 0 | | | 0 | 0 |
| 1,043 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 6/25/2011 | 118 | 0 | 119 | -1 | | | 0 | -1 |
| 1,044 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 7/25/2011 | 161 | 0 | 161 | 0 | | | 0 | 0 |

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

| | | Amount |
|---|---|---|
| Long Term CG Distributions | | 37,127 |
| Short Term CG Distributions | | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 1,045 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 7/25/2011 | 107 | 0 | 109 | -2 | | | 0 | -2 |
| 1,046 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 8/25/2011 | 162 | 0 | 161 | 1 | | | 0 | 1 |
| 1,047 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 8/25/2011 | 108 | 0 | 109 | -1 | | | 0 | -1 |
| 1,048 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 9/25/2011 | 242 | 0 | 242 | 0 | | | 0 | 0 |
| 1,049 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 9/25/2011 | 162 | 0 | 163 | -1 | | | 0 | -1 |
| 1,050 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 10/25/2011 | 368 | 0 | 367 | 1 | | | 0 | 1 |
| 1,051 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 10/25/2011 | 246 | 0 | 248 | -2 | | | 0 | -2 |
| 1,052 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 11/25/2011 | 373 | 0 | 372 | 1 | | | 0 | 1 |
| 1,053 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 11/25/2011 | 248 | 0 | 251 | -3 | | | 0 | -3 |
| 1,054 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 12/25/2011 | 380 | 0 | 379 | 1 | | | 0 | 1 |
| 1,055 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 12/25/2011 | 253 | 0 | 256 | -3 | | | 0 | -3 |
| 1,056 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 2/25/2008 | 1/25/2012 | 139 | 0 | 138 | 1 | | | 0 | 1 |
| 1,057 | FNMA POOL # 962003 5 5% 3/01/38 | 31414CGL6 | | 4/7/2008 | 1/25/2012 | 92 | 0 | 94 | -2 | | | 0 | -2 |
| 1,058 | FNMA POOL # 962301 4 5% 3/01/23 | 31414CRW0 | | 9/19/2011 | 10/25/2011 | 720 | 0 | 771 | -51 | | | 0 | -51 |
| 1,059 | FNMA POOL # 962301 4 5% 3/01/23 | 31414CRW0 | | 9/19/2011 | 11/25/2011 | 320 | 0 | 343 | -23 | | | 0 | -23 |
| 1,060 | FNMA POOL # 962301 4 5% 3/01/23 | 31414CRW0 | | 9/19/2011 | 12/25/2011 | 1,153 | 0 | 1,235 | -82 | | | 0 | -82 |
| 1,061 | NYSE EURONEXT 4 8% 6/28/13 | 629491AA9 | | 8/2/2010 | 1/18/2011 | 5,390 | 0 | 5,446 | -56 | | | 0 | -56 |
| 1,062 | NEW YORK N Y 5 817% 10/01/31 | 64966H4L1 | | 10/7/2010 | 2/9/2011 | 4 627 | 0 | 5,000 | -373 | | | 0 | -373 |
| 1,063 | NEW YORK N Y 5 817% 10/01/31 | 64966H4L1 | | 10/7/2010 | 2/11/2011 | 4,678 | 0 | 5,000 | -322 | | | 0 | -322 |
| 1,064 | NEW YORK N Y 5 817% 10/01/31 | 64966H4L1 | | 10/7/2010 | 2/23/2011 | 4,790 | 0 | 5,000 | -210 | | | 0 | -210 |
| 1,065 | NEWELL RUBBERMAID INC | 651229106 | | 9/20/2010 | 1/20/2011 | 3 695 | 0 | 3,684 | 11 | | | 0 | 11 |
| 1,066 | NEWELL RUBBERMAID INC | 651229106 | | 1/27/2011 | 8/10/2011 | 13,029 | 0 | 21,693 | -8,664 | | | 0 | -8,664 |
| 1,067 | NEWELL RUBBERMAID INC | 651229106 | | 1/27/2011 | 8/10/2011 | 24,778 | 0 | 40,868 | -16,090 | | | 0 | -16,090 |
| 1,068 | NEWELL RUBBERMAID INC | 651229106 | | 9/20/2010 | 8/10/2011 | 10,237 | 0 | 15,439 | -5,202 | | | 0 | -5,202 |
| 1,069 | NEWELL RUBBERMAID INC | 651229106 | | 9/20/2010 | 11/18/2011 | 6,826 | 0 | 7,895 | -1,069 | | | 0 | -1,069 |
| 1,070 | NEWELL RUBBERMAID INC | 651229106 | | 9/20/2010 | 11/21/2011 | 4,163 | 0 | 4,947 | -784 | | | 0 | -784 |
| 1,071 | NEWELL RUBBERMAID INC | 651229106 | | 9/20/2010 | 11/21/2011 | 16,553 | 0 | 19,720 | -3,167 | | | 0 | -3,167 |
| 1,072 | NEWELL RUBBERMAID INC | 651229106 | | 9/20/2010 | 11/22/2011 | 20,639 | 0 | 24,650 | -4,011 | | | 0 | -4,011 |
| 1,073 | NEWELL RUBBERMAID INC | 651229106 | | 9/20/2010 | 11/23/2011 | 920 | 0 | 1,093 | -173 | | | 0 | -173 |
| 1,074 | NEWELL RUBBERMAID INC | 651229106 | | 9/20/2010 | 11/23/2011 | 19,047 | 0 | 23,246 | -4,199 | | | 0 | -4,199 |
| 1,075 | NEWS CORP INC | 65248E203 | | 11/6/2007 | 1/20/2011 | 7,333 | 0 | 10,327 | -2,994 | | | 0 | -2,994 |
| 1,076 | NEWS CORP INC | 65248E203 | | 11/6/2007 | 8/22/2011 | 19,170 | 0 | 27,388 | -8,218 | | | 0 | -8,218 |
| 1,077 | NEWS CORP INC | 65248E203 | | 5/23/2006 | 8/22/2011 | 6,348 | 0 | 7,918 | -1,570 | | | 0 | -1,570 |
| 1,078 | NEWS CORP INC | 65248E203 | | 5/23/2006 | 8/23/2011 | 3,934 | 0 | 4,822 | -888 | | | 0 | -888 |
| 1,079 | NEWS CORP INC | 65248E203 | | 5/10/2006 | 8/23/2011 | 18,871 | 0 | 22,548 | -3,677 | | | 0 | -3,677 |
| 1,080 | NEXTERA ENERGY INC | 65339F101 | | 8/24/2010 | 1/20/2011 | 4,331 | 0 | 4,377 | -46 | | | 0 | -46 |
| 1,081 | NORDSTROM INC | 655664100 | | 8/9/2010 | 1/20/2011 | 3,264 | 0 | 2,799 | 465 | | | 0 | 465 |
| 1,082 | NORDSTROM INC | 655664100 | | 7/7/2010 | 11/2/2011 | 5,490 | 0 | 3,583 | 1,907 | | | 0 | 1,907 |
| 1,083 | NORDSTROM INC | 655664100 | | 8/9/2010 | 11/2/2011 | 53,624 | 0 | 37,081 | 16,543 | | | 0 | 16,543 |
| 1,084 | NORDSTROM INC | 655664100 | | 7/7/2010 | 11/2/2011 | 10,219 | 0 | 6,701 | 3,518 | | | 0 | 3,518 |
| 1,085 | NORDSTROM INC | 655664100 | | 7/7/2010 | 11/3/2011 | 3,495 | 0 | 2,322 | 1,173 | | | 0 | 1,173 |
| 1,086 | NORDSTROM INC | 655664100 | | 7/7/2010 | 11/3/2011 | 67,537 | 0 | 45,115 | 22,422 | | | 0 | 22,422 |
| 1,087 | NORFOLK SOUTHERN CORP | 655844108 | | 11/4/2009 | 1/20/2011 | 5,774 | 0 | 4,486 | 1,288 | | | 0 | 1,288 |
| 1,088 | OCCIDENTAL PETROLEUM CORP | 674599105 | | 6/11/2010 | 1/20/2011 | 14,622 | 0 | 12,652 | 1,970 | | | 0 | 1 970 |
| 1,089 | OCCIDENTAL PETROLEUM CORP | 674599105 | | 6/11/2010 | 8/17/2011 | 90,321 | 0 | 86,318 | 4,003 | | | 0 | 4,003 |
| 1,090 | OMNICOM GROUP INC | 681919106 | | 1/24/2007 | 1/20/2011 | 7,697 | 0 | 7,697 | 0 | | | 0 | 0 |
| 1,091 | FHLMC GOLD A95160 4 0% 11/01/40 | 312943WV1 | | 4/8/2011 | 6/15/2011 | 330 | 0 | 322 | 8 | | | 0 | 8 |
| 1,092 | FHLMC GOLD A95160 4 0% 11/01/40 | 312943WV1 | | 4/8/2011 | 7/15/2011 | 342 | 0 | 334 | 8 | | | 0 | 8 |
| 1,093 | FHLMC GOLD A95160 4 0% 11/01/40 | 312943WV1 | | 4/8/2011 | 8/2/2011 | 29,573 | 0 | 28,204 | 1,369 | | | 0 | 1,369 |
| 1,094 | FHLMC GOLD A95160 4 0% 11/01/40 | 312943WV1 | | 4/8/2011 | 8/15/2011 | 375 | 0 | 366 | 9 | | | 0 | 9 |
| 1,095 | FHLMC GOLD A95160 4 0% 11/01/40 | 312943WV1 | | 4/8/2011 | 9/15/2011 | 148 | 0 | 145 | 3 | | | 0 | 3 |
| 1,096 | FHLMC GOLD A95160 4 0% 11/01/40 | 312943WV1 | | 4/8/2011 | 10/15/2011 | 329 | 0 | 321 | 8 | | | 0 | 8 |
| 1,097 | FHLMC GOLD A95160 4 0% 11/01/40 | 312943WV1 | | 4/8/2011 | 11/15/2011 | 295 | 0 | 289 | 6 | | | 0 | 6 |
| 1,098 | FHLMC GOLD A95160 4 0% 11/01/40 | 312943WV1 | | 4/8/2011 | 12/15/2011 | 435 | 0 | 426 | 9 | | | 0 | 9 |
| 1,099 | FHLMC GOLD A95160 4 0% 11/01/40 | 312943WV1 | | 4/8/2011 | 1/15/2012 | 422 | 0 | 413 | 9 | | | 0 | 9 |
| 1,100 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 2/15/2011 | 313 | 0 | 319 | -6 | | | 0 | -6 |
| 1,101 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 3/15/2011 | 321 | 0 | 327 | -6 | | | 0 | -6 |
| 1,102 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 4/15/2011 | 192 | 0 | 195 | -3 | | | 0 | -3 |

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

| | Amount |
|---|---|
| Long Term CG Distributions | 37,127 |
| Short Term CG Distributions | 0 |

| | Kind(s) of Property Sold | CUSIP # | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Depreciation Allowed | Cost or Other Basis Plus Expense of Sale | Gain or Loss | F M V as of 12/31/69 | Adjusted Basis as of 12/31/69 | Excess of FMV Over Adj Basis | Gains Minus Excess of FMV Over Adjusted Basis or Losses |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Totals | | | | | 8,035,731 | 0 | 7,662,087 | 373,644 | 0 | 0 | 0 | 373,644 |
| 1,103 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 5/15/2011 | 425 | 0 | 433 | -8 | | | 0 | -8 |
| 1,104 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 6/15/2011 | 245 | 0 | 250 | -5 | | | 0 | -5 |
| 1,105 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 7/15/2011 | 594 | 0 | 605 | -11 | | | 0 | -11 |
| 1,106 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 8/15/2011 | 552 | 0 | 562 | -10 | | | 0 | -10 |
| 1,107 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 9/15/2011 | 425 | 0 | 433 | -8 | | | 0 | -8 |
| 1,108 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 10/15/2011 | 317 | 0 | 323 | -6 | | | 0 | -6 |
| 1,109 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 11/15/2011 | 710 | 0 | 724 | -14 | | | 0 | -14 |
| 1,110 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 12/15/2011 | 266 | 0 | 271 | -5 | | | 0 | -5 |
| 1,111 | FHLMC GOLD A95828 4 5% 12/01/40 | 312944PM7 | | 12/17/2010 | 1/15/2012 | 307 | 0 | 313 | -6 | | | 0 | -6 |
| 1,112 | FNMA POOL # 962301 4 5% 3/01/23 | 31414CRW0 | | 9/19/2011 | 1/25/2012 | 270 | 0 | 290 | -20 | | | 0 | -20 |
| 1,113 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 2/25/2011 | 1,231 | 0 | 1,232 | -1 | | | 0 | -1 |
| 1,114 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 3/25/2011 | 358 | 0 | 358 | 0 | | | 0 | 0 |
| 1,115 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 4/25/2011 | 356 | 0 | 356 | 0 | | | 0 | 0 |
| 1,116 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 5/25/2011 | 394 | 0 | 394 | 0 | | | 0 | 0 |
| 1,117 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 6/25/2011 | 222 | 0 | 222 | 0 | | | 0 | 0 |
| 1,118 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 7/25/2011 | 1,303 | 0 | 1,304 | -1 | | | 0 | -1 |
| 1,119 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 8/25/2011 | 284 | 0 | 284 | 0 | | | 0 | 0 |
| 1,120 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 9/25/2011 | 418 | 0 | 418 | 0 | | | 0 | 0 |
| 1,121 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 10/25/2011 | 363 | 0 | 364 | -1 | | | 0 | -1 |
| 1,122 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 11/25/2011 | 59 | 0 | 59 | 0 | | | 0 | 0 |
| 1,123 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 12/25/2011 | 155 | 0 | 155 | 0 | | | 0 | 0 |
| 1,124 | FNMA POOL # 966608 5 5% 2/01/38 | 31414HKV8 | | 2/15/2008 | 1/25/2012 | 926 | 0 | 927 | -1 | | | 0 | -1 |
| 1,125 | FNMA POOL 975268 5 5% 5/01/38 | 31414S6D0 | | 4/20/2011 | 7/25/2011 | 404 | 0 | 432 | -28 | | | 0 | -28 |
| 1,126 | FNMA POOL 975268 5 5% 5/01/38 | 31414S6D0 | | 4/20/2011 | 8/25/2011 | 392 | 0 | 419 | -27 | | | 0 | -27 |
| 1,127 | LONG TERM PARTNERSHIP | 999066434 | | 1/1/2010 | 12/31/2011 | 191,124 | 0 | 0 | 191,124 | | | 0 | 191,124 |
| 1,128 | SHORT TERM PARTNERSHIP | 999066434 | | 1/1/2011 | 12/31/2011 | 0 | 0 | 133 | -133 | | | 0 | -133 |

## Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

86,350

| | Name | Check "X" if Business | Street | City | State | Zip Code | Foreign Country | Title | Average Hours | Compensation |
|---|---|---|---|---|---|---|---|---|---|---|
| 1 | BNY Mellon, N A | | P O Box 185 | Pittsburgh | PA | 15230-0185 | | TRUSTEE | SEE ATTA | 98,356 |
| 2 | BNY Mellon, N A | | P O Box 185 | Pittsburgh | PA | 15230-0185 | | FEE | REIMBUR | -29,142 |
| 3 | Edward J Lavino | | 79 North Beach Road | Hobe Sound | FL | 33455 | | | | 8,568 |
| 4 | Stuart Bell | | 180 Courtright St, Ste 100 | Wilkes Barre | PA | 18702 | | | | 8,568 |
| 5 | | | | | | | | | | |
| 6 | | | | | | | | | | |
| 7 | | | | | | | | | | |
| 8 | | | | | | | | | | |
| 9 | | | | | | | | | | |
| 10 | | | | | | | | | | |

## Part

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

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

| | | Date | | Amount |
|---|---|---|---|---|
| 1 | Credit from prior year return | | 1 | 2,909 |
| 2 | First quarter estimated tax payment | | 2 | 1,044 |
| 3 | Second quarter estimated tax payment | | 3 | 1,044 |
| 4 | Third quarter estimated tax payment | | 4 | 1,044 |
| 5 | Fourth quarter estimated tax payment | | 5 | |
| 6 | Other payments | | 6 | |
| 7 | Total | | 7 | 6,041 |

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

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

| | | | | | | |
|---|---|---|---|---|---|---|
| 1084111S439 | LAVINO EDWIN M | | CASH | 0 00 | 154 17 | 154 17 |
| 1084111S439 | LAVINO EDWIN M | G2554F113 | COVIDIEN PLC | 2 940 00 | 132,329 40 | 139,051 45 |
| 1084111S439 | LAVINO EDWIN M | H89128104 | TYCO INTERNATIONAL LTD | 3 290 00 | 153 675 90 | 81,206 10 |
| 1084111S439 | LAVINO EDWIN M | 00206R102 | AT&T INC | 6 630 00 | 200,491 20 | 243,641 88 |
| 1084111S439 | LAVINO EDWIN M | 018581108 | ALLIANCE DATA SYS CORP | 1,640 00 | 170,297 60 | 100,007 78 |
| 1084111S439 | LAVINO EDWIN M | 01988P108 | ALLSCRIPTS HEALTHCARE SOLUTI | 4,180 00 | 79,169 20 | 71 416 40 |
| 1084111S439 | LAVINO EDWIN M | 023135106 | AMAZON COM INC | 656 00 | 113,553 60 | 131,870 43 |





| ACCOUNT NO | ACCOUNT NAME | CUSIP ID | ASSET SHORT NAME | SHARES | MARKET VALUE | FEDERAL TAX COST |
|---|---|---|---|---|---|---|
| 1084111S439 | LAVINO EDWIN M | 025816109 | AMERICAN EXPRESS CO | 3 340 00 | 157,547 80 | 140,842 64 |
| 1084111S439 | LAVINO EDWIN M | 03076C106 | AMERIPRISE FINANCIAL INC | 2,530 00 | 125,589 20 | 71,396 15 |
| 1084111S439 | LAVINO EDWIN M | 032511107 | ANADARKO PETROLEUM CORP | 1,190 00 | 90,832 70 | 50 617 96 |
| 1084111S439 | LAVINO EDWIN M | 037411105 | APACHE CORP | 1,982 00 | 179,529 56 | 138,151 55 |
| 1084111S439 | LAVINO EDWIN M | 037833100 | APPLE INC | 1,281 00 | 518,805 00 | 227,317 47 |
| 1084111S439 | LAVINO EDWIN M | 052800109 | AUTOLIV INC | 1,030 00 | 55,094 70 | 27 038 63 |
| 1084111S439 | LAVINO EDWIN M | 05569M301 | BNY MELLON INCOME STOCK-M | 151,057 40 | 987,915 41 | 1,000,000 00 |
| 1084111S439 | LAVINO EDWIN M | 05569M442 | BNY MELLON SM/MID CAP-M | 69,276 09 | 842,397 33 | 784,205 41 |
| 1084111S439 | LAVINO EDWIN M | 05569M616 | BNY MELLON MONEY MARKET FUND | 39 489 28 | 39 489 28 | 39,489 28 |
| 1084111S439 | LAVINO EDWIN M | 05569M616 | BNY MELLON MONEY MARKET FUND | 53,376 83 | 53,376 83 | 53,376 83 |
| 1084111S439 | LAVINO EDWIN M | 05569M855 | BNY MELLON EMERGING MKTS-M | 108 594 74 | 961,063 50 | 1,116,342 83 |
| 1084111S439 | LAVINO EDWIN M | 05569M871 | BNY MELLON INTERNATIONAL-M | 86 204 51 | 760,323 81 | 908,618 54 |
| 1084111S439 | LAVINO EDWIN M | 060505104 | BANK OF AMERICA CORP | 9 600 00 | 53,376 00 | 121,836 68 |
| 1084111S439 | LAVINO EDWIN M | 071813109 | BAXTER INTERNATIONAL INC | 3,560 00 | 176,148 80 | 187,970 46 |
| 1084111S439 | LAVINO EDWIN M | 124857202 | CBS CORP-CLASS BW/I | 3,790 00 | 102,860 60 | 101,719 43 |
| 1084111S439 | LAVINO EDWIN M | 125509109 | CIGNA CORP | 2 050 00 | 86,100 00 | 50,644 10 |
| 1084111S439 | LAVINO EDWIN M | 14040H105 | CAPITAL ONE FINANCIAL CORP | 1,540 00 | 65,126 60 | 60,968 91 |
| 1084111S439 | LAVINO EDWIN M | 143658300 | CARNIVAL CORP | 2,210 00 | 72,134 40 | 69,017 86 |
| 1084111S439 | LAVINO EDWIN M | 149123101 | CATERPILLAR INC | 1,510 00 | 136,806 00 | 97 165 78 |
| 1084111S439 | LAVINO EDWIN M | 171232101 | CHUBB CORP | 2,450 00 | 169,589 00 | 132,816 03 |
| 1084111S439 | LAVINO EDWIN M | 172967424 | CITIGROUP INC | 1,934 00 | 50,883 54 | 93,522 09 |
| 1084111S439 | LAVINO EDWIN M | 192446102 | COGNIZANT TECHNOLOGY SOLUTIO | 1,510 00 | 97,108 10 | 105,880 71 |
| 1084111S439 | LAVINO EDWIN M | 20825C104 | CONOCOPHILLIPS | 1,860 00 | 135,538 20 | 45,216 60 |
| 1084111S439 | LAVINO EDWIN M | 231021106 | CUMMINS INC | 1,261 00 | 110,993 22 | 43,003 08 |
| 1084111S439 | LAVINO EDWIN M | 235851102 | DANAHER CORP | 1,918 00 | 90,222 72 | 52,206 19 |
| 1084111S439 | LAVINO EDWIN M | 263534109 | DU PONT (E I) DE NEMOURS | 1,670 00 | 76,452 60 | 44,533 55 |
| 1084111S439 | LAVINO EDWIN M | 268648102 | E M C CORP MASS | 7,370 00 | 158,749 80 | 142,119 06 |
| 1084111S439 | LAVINO EDWIN M | 26875P101 | EOG RES INC | 792 00 | 78,019 92 | 81,735 82 |
| 1084111S439 | LAVINO EDWIN M | 285512109 | ELECTRONIC ARTS INC | 5,550 00 | 114,330 00 | 109,544 24 |
| 1084111S439 | LAVINO EDWIN M | 29266R108 | ENERGIZER HLDGS INC | 1,190 00 | 92,201 20 | 84,188 81 |
| 1084111S439 | LAVINO EDWIN M | 29358Q109 | ENSCO PLC | 2,960 00 | 138,883 20 | 170,303 48 |
| 1084111S439 | LAVINO EDWIN M | 30231G102 | EXXON MOBIL CORP | 3,582 00 | 303,610 32 | 11,718 47 |
| 1084111S439 | LAVINO EDWIN M | 345370860 | FORD MOTOR CO | 9,710 00 | 104,479 60 | 165,462 07 |
| 1084111S439 | LAVINO EDWIN M | 369604103 | GENERAL ELECTRIC COMPANY | 13,916 00 | 249,235 56 | 167,146 72 |
| 1084111S439 | LAVINO EDWIN M | 38259P508 | GOOGLE INC - CL A | 103 00 | 66,527 70 | 45,581 57 |
| 1084111S439 | LAVINO EDWIN M | 42809H107 | HESS CORP | 1 958 00 | 111 214 40 | 59,550 63 |
| 1084111S439 | LAVINO EDWIN M | 438516106 | HONEYWELL INTL INC | 2 858 00 | 155,332 30 | 103,150 79 |
| 1084111S439 | LAVINO EDWIN M | 45666Q102 | INFORMATICA CORP | 1,940 00 | 71 644 20 | 58,936 91 |
| 1084111S439 | LAVINO EDWIN M | 45865V100 | INTERCONTINENTALEXCHANGE INC | 701 00 | 84,505 55 | 86,889 69 |
| 1084111S439 | LAVINO EDWIN M | 459200101 | INTERNATIONAL BUSINESS MACHI | 940 00 | 172,847 20 | 99,893 80 |
| 1084111S439 | LAVINO EDWIN M | 461202103 | INTUIT | 1,820 00 | 95,713 80 | 94,276 89 |
| 1084111S439 | LAVINO EDWIN M | 46625H100 | JP MORGAN CHASE & CO | 5,868 00 | 195,111 00 | 131,708 75 |
| 1084111S439 | LAVINO EDWIN M | 532716107 | LIMITED BRANDS INC | 2,410 00 | 97,243 50 | 42,788 09 |
| 1084111S439 | LAVINO EDWIN M | 534187109 | LINCOLN NATL CORP IND | 4,690 00 | 91 079 80 | 105,537 66 |
| 1084111S439 | LAVINO EDWIN M | 544147101 | LORILLARD INC | 885 00 | 100 890 00 | 96,324 39 |
| 1084111S439 | LAVINO EDWIN M | 58155Q103 | MCKESSON CORPORATION | 2 590 00 | 201 786 90 | 145,308 04 |
| 1084111S439 | LAVINO EDWIN M | 58933Y105 | MERCK & CO INC | 4,506 00 | 169 876 20 | 114,187 06 |
| 1084111S439 | LAVINO EDWIN M | 637071101 | NATIONAL OILWELL VARCO INC | 2,950 00 | 200,570 50 | 207,686 51 |

| ACCOUNT NO | ACCOUNT NAME | CUSIP ID | ASSET SHORT NAME | SHARES | MARKET VALUE | FEDERAL TAX COST |
|---|---|---|---|---|---|---|
| 1084111S439 | LAVINO EDWIN M | 64110D104 | NETAPP INC | 2,797 00 | 101,447 19 | 103,740 06 |
| 1084111S439 | LAVINO EDWIN M | 65248E203 | NEWS CORP INC | 9,326 00 | 169,546 68 | 171,384 25 |
| 1084111S439 | LAVINO EDWIN M | 65339F101 | NEXTERA ENERGY INC | 3 970 00 | 241,693 60 | 220 297 17 |
| 1084111S439 | LAVINO EDWIN M | 655844108 | NORFOLK SOUTHERN CORP | 2,270 00 | 165,392 20 | 112,780 15 |
| 1084111S439 | LAVINO EDWIN M | 674599105 | OCCIDENTAL PETROLEUM CORP | 2,010 00 | 188,337 00 | 131,802 89 |
| 1084111S439 | LAVINO EDWIN M | 681919106 | OMNICOM GROUP INC | 3,800 00 | 169,404 00 | 192,082 87 |
| 1084111S439 | LAVINO EDWIN M | 68389X105 | ORACLE CORP | 9 170 00 | 235,210 50 | 178,754 49 |
| 1084111S439 | LAVINO EDWIN M | 69351T106 | PPL CORP | 3,760 00 | 110,619 20 | 97 171 27 |
| 1084111S439 | LAVINO EDWIN M | 693656100 | P N C CORP | 1,410 00 | 99 390 90 | 104,515 49 |
| 1084111S439 | LAVINO EDWIN M | 713448108 | PEPSICO INC | 4,138 00 | 274,556 30 | 232 494 54 |
| 1084111S439 | LAVINO EDWIN M | 717081103 | PFIZER INC | 12,618 00 | 273,053 52 | 269,428 45 |
| 1084111S439 | LAVINO EDWIN M | 718172109 | PHILIP MORRIS INTERNAT-W/I | 3,100 00 | 243,288 00 | 165,341 31 |
| 1084111S439 | LAVINO EDWIN M | 74005P104 | PRAXAIR INC | 1,158 00 | 123,790 20 | 51,520 85 |
| 1084111S439 | LAVINO EDWIN M | 742718109 | PROCTER & GAMBLE CO | 2,346 00 | 156 501 66 | 11,192 27 |
| 1084111S439 | LAVINO EDWIN M | 747525103 | QUALCOMM INC | 4,070 00 | 222,629 00 | 172,776 15 |
| 1084111S439 | LAVINO EDWIN M | 770323103 | ROBERT HALF INTL INC | 2,770 00 | 78,834 20 | 75,497 36 |
| 1084111S439 | LAVINO EDWIN M | 790849103 | ST JUDE MEDICAL INC | 3,300 00 | 113,190 00 | 171,832 76 |
| 1084111S439 | LAVINO EDWIN M | 87612E106 | TARGET CORP | 2,020 00 | 103,464 40 | 107,244 85 |
| 1084111S439 | LAVINO EDWIN M | 88076W103 | TERADATA CORPORATION | 2,130 00 | 103,326 30 | 104,645 45 |
| 1084111S439 | LAVINO EDWIN M | 89353D107 | TRANSCANADA CORP | 2 340 00 | 102 187 80 | 100,016 98 |
| 1084111S439 | LAVINO EDWIN M | 904767704 | UNILEVER PLC ADR | 7,430 00 | 249,053 60 | 221,379 19 |
| 1084111S439 | LAVINO EDWIN M | 91912E105 | VALE SA-SP ADR | 4,480 00 | 96 096 00 | 62,914 09 |
| 1084111S439 | LAVINO EDWIN M | 928563402 | VMWARE INC-CLASS A | 1,380 00 | 114,802 20 | 124 064 10 |
| 1084111S439 | LAVINO EDWIN M | 949746101 | WELLS FARGO & COMPANY | 9,956 00 | 274,387 36 | 258,974 08 |
| 1084111S439 | LAVINO EDWIN M | 98956P102 | ZIMMER HOLDINGS INC | 1,750 00 | 93,485 00 | 120,983 71 |
| 1084111S439 | LAVINO EDWIN M | 999066434 | MERITECH CAPITAL PARTNERS II | 696 250 00 | 234,636 25 | 386,867 43 |
| 1084111S439 | LAVINO EDWIN M | 9999AF331 | LIABILITY MERITECH CAPITAL I | 53 750 00 | 0 00 | 0 00 |
| TOTAL FOR ACCT#1084111S439 | | | | | 14,437,151 68 | 12,804,988 63 |
| 1084111S440 | LAVINO EDWIN M- | | CASH | 0 00 | 75 00 | 75 00 |
| 1084111S440 | LAVINO EDWIN M- | 00206RAX0 | AT&T INC 4 45% | 5,000 00 | 5,492 30 | 4,996 25 |
| 1084111S440 | LAVINO EDWIN M- | 026874CA3 | AMERICAN INTL GROUP 4 25% | 20,000 00 | 19,422 60 | 19 557 00 |
| 1084111S440 | LAVINO EDWIN M- | 03063PAC6 | AMCAR 2010-3 A3 1 14% | 35,000 00 | 34,907 95 | 34,994 69 |
| 1084111S440 | LAVINO EDWIN M- | 0556SQBQ0 | BP CAPITAL MARKETS PLC 3 2% | 25,000 00 | 26,200 50 | 25,576 75 |
| 1084111S440 | LAVINO EDWIN M- | 05569M616 | BNY MELLON MONEY MARKET FUND | 60,541 11 | 60,541 11 | 60,541 11 |
| 1084111S440 | LAVINO EDWIN M- | 05569M616 | BNY MELLON MONEY MARKET FUND | 95,974 98 | 95,974 98 | 95,974 98 |
| 1084111S440 | LAVINO EDWIN M- | 060505CL6 | BANK OF AMERICA CORP 5 75% | 55,000 00 | 51 080 15 | 56 553 90 |
| 1084111S440 | LAVINO EDWIN M- | 06739FGF2 | BARCLAYS BANK PLC 5 0% | 45,000 00 | 46 604 70 | 44,941 95 |
| 1084111S440 | LAVINO EDWIN M- | 09247XAC5 | BLACKROCK INC 6 25% | 25,000 00 | 29 085 25 | 24,799 00 |
| 1084111S440 | LAVINO EDWIN M- | 10112RAS3 | BOSTON PROPERTIES LP 4 125% | 20,000 00 | 20,126 00 | 19,678 40 |
| 1084111S440 | LAVINO EDWIN M- | 12626PAE3 | CRH AMERICA INC 5 3% | 30,000 00 | 31,159 20 | 28,875 75 |
| 1084111S440 | LAVINO EDWIN M- | 13063A7D0 | CALIFORNIA ST 7 3% | 55,000 00 | 65,529 75 | 55,452 65 |
| 1084111S440 | LAVINO EDWIN M- | 167486NN5 | CHICAGO ILL 6 034% | 30,000 00 | 30,819 30 | 30,000 00 |
| 1084111S440 | LAVINO EDWIN M- | 172967EM9 | CITIGROUP INC 6 125% | 50,000 00 | 53,361 50 | 43,340 50 |



TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

| ACCOUNT NO | ACCOUNT NAME | CUSIP ID | ASSET SHORT NAME | SHARES | MARKET VALUE | FEDERAL TAX COST |
|---|---|---|---|---|---|---|
| 1084111S440 | LAVINO EDWIN M- | 20030NAL5 | COMCAST CORP 5 9% | 25,000 00 | 28 614 75 | 24,506 50 |
| 1084111S440 | LAVINO EDWIN M- | 21685WCJ4 | RABOBANK NEDERLAND 5 25% | 20,000 00 | 19 605 40 | 19,685 20 |
| 1084111S440 | LAVINO EDWIN M- | 291011AR5 | EMERSON ELECTRIC CO 4 625% | 25,000 00 | 25,796 50 | 25,253 75 |
| 1084111S440 | LAVINO EDWIN M- | 3128L15M8 | FHLMC GOLD A69852 5 5% | 27,282 28 | 29,640 56 | 27,167 28 |
| 1084111S440 | LAVINO EDWIN M- | 3128M1BF5 | FHLMC GOLD G11938 4 5% | 7,629 94 | 8,126 95 | 7,618 76 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 1084111S440 | LAVINO EDWIN M- | 3128M6AU2 | FHLMC GOLD C04219 | 5 | 5% | 14 988 32 | 16,283 91 | 16,030 49 |
| 1084111S440 | LAVINO EDWIN M- | 3128M6SG4 | FHLMC GOLD G04719 | 5 | 5% | 14,164 15 | 15,404 08 | 15,239 75 |
| 1084111S440 | LAVINO EDWIN M- | 3128M7HN9 | FHLMC GOLD G05337 | 5 | 5% | 20,054 07 | 21,868 96 | 21,539 30 |
| 1084111S440 | LAVINO EDWIN M- | 3128M7T22 | FHLMC GOLD G05669 | 6 | 5% | 19,496 98 | 21,876 98 | 20,765 82 |
| 1084111S440 | LAVINO EDWIN M- | 3128M74X1 | FHLMC GOLD G05938 | 5 | 0% | 13,739 76 | 14,783 57 | 14,579 17 |
| 1084111S440 | LAVINO EDWIN M- | 3128M8G73 | FHLMC GOLD G06222 | 4 | 0% | 49,484 37 | 51,975 41 | 48,363 08 |
| 1084111S440 | LAVINO EDWIN M- | 3128P7J79 | FHLMC GOLD C91186 | 5 | 0% | 13,669 05 | 14,703 25 | 13,561 51 |
| 1084111S440 | LAVINO EDWIN M- | 3128P7KF9 | FHLMC GOLD C91194 | 5 | 0% | 13,886 36 | 14,937 00 | 13,778 69 |
| 1084111S440 | LAVINO EDWIN M- | 312938NJ8 | FHLMC GOLD A90393 | 5 | 0% | 20,522 60 | 22,280 57 | 21 369 13 |
| 1084111S440 | LAVINO EDWIN M- | 312941D20 | FHLMC GOLD A92821 | 5 | 0% | 49,579 11 | 53,322 33 | 52,662 30 |
| 1084111S440 | LAVINO EDWIN M- | 312943WV1 | FHLMC GOLD A95160 | 4 | 0% | 22,886 65 | 24,038 76 | 22 368 14 |
| 1084111S440 | LAVINO EDWIN M- | 312944PM7 | FHLMC GOLD A95828 | 4 | 5% | 85,460 30 | 91,329 71 | 87,076 03 |
| 1084111S440 | LAVINO EDWIN M- | 3132GJSE0 | FHLMC GOLD Q03517 | 4 | 5% | 78 305 15 | 83,004 24 | 83,492 87 |
| 1084111S440 | LAVINO EDWIN M- | 3132GKXM3 | FHLMC POOL Q04584 | 4 | 5% | 34 953 49 | 37 051 05 | 37 056 16 |
| 1084111S440 | LAVINO EDWIN M- | 3133XSAE8 | FED HOME LOAN BANK | 3 | 625% | 25 000 00 | 26,422 00 | 24,928 70 |
| 1084111S440 | LAVINO EDWIN M- | 31359MSL8 | FEDERAL NATL MTG AS | 4 | 375% | 20,000 00 | 21 225 00 | 21 649 00 |
| 1084111S440 | LAVINO EDWIN M- | 31371LTV1 | FNMA POOL # 255364 | 6 | 0% | 18 745 62 | 20 831 82 | 19,178 59 |
| 1084111S440 | LAVINO EDWIN M- | 3138AA4S7 | FNMA POOL # AH8932 | 4 | 5% | 23 811 18 | 25 358 43 | 24,090 22 |
| 1084111S440 | LAVINO EDWIN M- | 3138AS5U2 | FNMA POOL # AJ1758 | 3 | 5% | 38,410 45 | 40 203 07 | 40,306 97 |
| 1084111S440 | LAVINO EDWIN M- | 3138A44D4 | FNMA POOL # AH3519 | 4 | 0% | 53 800 03 | 56,566 97 | 52,685 81 |
| 1084111S440 | LAVINO EDWIN M- | 3138A5AW2 | FNMA POOL # AH3620 | 3 | 5% | 35,952 64 | 37,866 76 | 36,284 08 |
| 1084111S440 | LAVINO EDWIN M- | 3138A6KG4 | FNMA POOL # AH4794 | 5 | 0% | 60,229 65 | 65,486 49 | 63,316 42 |
| 1084111S440 | LAVINO EDWIN M- | 3138EGGK4 | FNMA POOL # AL0201 | 5 | 0% | 23,904 11 | 25,822 41 | 25,678 24 |
| 1084111S440 | LAVINO EDWIN M- | 3138EGGS7 | FNMA POOL # AL0219 | 3 | 313% 4/ | 49,656 50 | 51,786 27 | 50,463 42 |
| 1084111S440 | LAVINO EDWIN M- | 3138EGT79 | FNMA POOL # AL0573 | 3 | 5% | 42,726 41 | 44,720 45 | 44,161 75 |
| 1084111S440 | LAVINO EDWIN M- | 31385XD95 | FNMA POOL # 555528 | 6 | 0% | 11,046 77 | 12,314 06 | 11,134 78 |
| 1084111S440 | LAVINO EDWIN M- | 31393DKA8 | FNMA REMIC 2003-64 | 5 | 5% | 18,971 77 | 19,312 12 | 19,872 94 |
| 1084111S440 | LAVINO EDWIN M- | 31398AYY2 | FED NATL MTGE ASSN | 3 | 0% | 10,000 00 | 10,659 60 | 9 973 00 |
| 1084111S440 | LAVINO EDWIN M- | 31403DWH8 | FNMA POOL # 745948 | 6 | 5% | 6,141 17 | 6,897 52 | 6,935 69 |
| 1084111S440 | LAVINO EDWIN M- | 31407JDR0 | FNMA POOL # 831812 | 6 | 0% | 6,050 44 | 6,690 21 | 6,596 86 |
| 1084111S440 | LAVINO EDWIN M- | 31410GRK1 | FNMA POOL 888890 | 6 | 5% | 7,328 49 | 8,231 07 | 8,198 75 |
| 1084111S440 | LAVINO EDWIN M- | 31410GTY9 | FNMA POOL # 888967 | 6 | 0% | 19,430 58 | 21,763 03 | 19,719 00 |
| 1084111S440 | LAVINO EDWIN M- | 31410KMR2 | FNMA POOL # 889668 | 6 | 0% | 20 328 54 | 22,400 22 | 20 325 34 |
| 1084111S440 | LAVINO EDWIN M- | 31413MC70 | FNMA POOL # 949294 | 6 | 0% | 2,007 03 | 2,212 19 | 2 012 26 |
| 1084111S440 | LAVINO EDWIN M- | 31414CGL6 | FNMA POOL # 962003 | 5 | 5% | 27,481 49 | 30,179 07 | 27,568 11 |
| 1084111S440 | LAVINO EDWIN M- | 31414CRW0 | FNMA POOL # 962301 | 4 | 5% | 16,417 50 | 17,517 47 | 17 587 25 |
| 1084111S440 | LAVINO EDWIN M- | 31414HKV8 | FNMA POOL # 966608 | 5 | 5% | 33,824 01 | 37,144 17 | 33,850 42 |
| 1084111S440 | LAVINO EDWIN M- | 31414S6D0 | FNMA POOL 975268 | 5 | 5% | 15,815 95 | 17 234 96 | 16,896 49 |
| 1084111S440 | LAVINO EDWIN M- | 31416RRQ8 | FNMA POOL # AA7694 | 4 | 5% | 28,518 85 | 30,411 93 | 29,655 16 |
| 1084111S440 | LAVINO EDWIN M- | 31417KVN4 | FNMA POOL # AC1520 | 4 | 0% | 11,379 15 | 12 186 05 | 11,549 85 |
| 1084111S440 | LAVINO EDWIN M- | 31417VRS4 | FNMA POOL # AC8596 | 4 | 0% | 24,945 15 | 26,316 38 | 25,420 66 |
| 1084111S440 | LAVINO EDWIN M- | 31417YYE1 | FNMA POOL # MA0708 | 4 | 5% | 53 982 16 | 58,569 56 | 55,770 31 |
| 1084111S440 | LAVINO EDWIN M- | 31418PTH8 | FNMA POOL # AD2351 | 4 | 0% | 17,400 26 | 18,356 75 | 17 884 75 |





| ACCOUNT NO | ACCOUNT NAME | CUSIP ID | ASSET SHORT NAME | | | SHARES | MARKET VALUE | FEDERAL TAX COST |
|---|---|---|---|---|---|---|---|---|
| 1084111S440 | LAVINO EDWIN M- | 31419GRR7 | FNMA POOL # AE5895 | 3 | 323% 10 | 55,786 16 | 58,163 21 | 57 947 86 |
| 1084111S440 | LAVINO EDWIN M- | 36241KGU6 | GNMA POOL # 782011 | 5 | 0% | 11,330 81 | 12,620 60 | 11 250 65 |
| 1084111S440 | LAVINO EDWIN M- | 36241KKS6 | GNMA POOL # 782105 | 5 | 0% | 17,488 77 | 19,479 17 | 17,346 88 |
| 1084111S440 | LAVINO EDWIN M- | 36828QHV1 | GECMC 2004-C3 A3 | 4 | 865% | 3,826 17 | 3,834 01 | 3,930 75 |
| 1084111S440 | LAVINO EDWIN M- | 36962G3H5 | GENERAL ELEC CAP CRP | 5 | 625% | 35,000 00 | 38,737 30 | 32,817 40 |
| 1084111S440 | LAVINO EDWIN M- | 370334BH6 | GENERAL MILLS INC | 5 | 65% | 10,000 00 | 11,866 80 | 10,155 85 |
| 1084111S440 | LAVINO EDWIN M- | 38141GFD1 | GOLDMAN SACHS GRP | 6 | 75% | 25,000 00 | 23,262 75 | 25,094 03 |
| 1084111S440 | LAVINO EDWIN M- | 40429CCS9 | HSBC FINANCE CORP | 5 | 0% | 55,000 00 | 55,846 45 | 51,682 10 |
| 1084111S440 | LAVINO EDWIN M- | 428236BU6 | HEWLETT-PACKARD CO | 3 | 3% | 10,000 00 | 10,211 00 | 9 979 00 |
| 1084111S440 | LAVINO EDWIN M- | 448814JB0 | HYDRO-QUEBEC | 2 | 0% | 15,000 00 | 15,312 60 | 14 997 15 |
| 1084111S440 | LAVINO EDWIN M- | 4521518V8 | ILLINOIS ST | 4 | 421% | 25,000 00 | 26,005 50 | 25 000 00 |
| 1084111S440 | LAVINO EDWIN M- | 46625HBV1 | JP MORGAN CHASE & C | 5 | 125% | 20,000 00 | 21,086 00 | 21 616 80 |
| 1084111S440 | LAVINO EDWIN M- | 472319AA0 | JEFFERIES GROUP INC | 7 | 75% | 35,000 00 | 35,525 00 | 34,800 00 |
| 1084111S440 | LAVINO EDWIN M- | 478366AR8 | JOHNSON CONTROLS INC | 5 | 5% | 25,000 00 | 27,972 50 | 26,269 20 |
| 1084111S440 | LAVINO EDWIN M- | 50075NBA1 | KRAFT FOODS INC | 5 | 375% | 30,000 00 | 34,615 50 | 33,122 40 |
| 1084111S440 | LAVINO EDWIN M- | 539473AH1 | LLOYDS TSB BANK PLC | 6 | 375% | 30,000 00 | 30,064 20 | 29,931 45 |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1084111S440 | LAVINO EDWIN M- | 54438CPA4 | LOS ANGELES CALIF CMN | 6 75% | 25,000 00 | 32,716 25 | 31,353 05 |
| 1084111S440 | LAVINO EDWIN M- | 57582PWK2 | MASSACHUSETTS ST | 4 2% | 15,000 00 | 16 615 65 | 15,026 55 |
| 1084111S440 | LAVINO EDWIN M- | 59156RAT5 | MET LIFE GLOB FNDG | 7 717% | 25,000 00 | 31,348 75 | 25,482 50 |
| 1084111S440 | LAVINO EDWIN M- | 61748AAE6 | MORGAN STANLEY GLOB | 4 75% | 45 000 00 | 44,329 05 | 42,498 70 |
| 1084111S440 | LAVINO EDWIN M- | 629491AA9 | NYSE EURONEXT | 4 8% | 25,000 00 | 26,303 75 | 26 602 90 |
| 1084111S440 | LAVINO EDWIN M- | 646139X83 | NEW JERSEY ST TPK AU | 7 102% | 25,000 00 | 34,349 50 | 25,000 00 |
| 1084111S440 | LAVINO EDWIN M- | 64972FY26 | NEW YORK N Y CITY MU | 6 282% | 15,000 00 | 17,023 50 | 15,000 00 |
| 1084111S440 | LAVINO EDWIN M- | 652482BN9 | NEWS AMER.CA INC | 6 15% | 10,000 00 | 10,931 10 | 9,392 90 |
| 1084111S440 | LAVINO EDWIN M- | 6832348D3 | ONTARIO (PROVINCE OF) | 4 0% | 35 000 00 | 38 641 40 | 34 939 80 |
| 1084111S440 | LAVINO EDWIN M- | 68389XAC9 | ORACLE CORP | 5 75% | 25,000 00 | 30,337 00 | 24,988 25 |
| 1084111S440 | LAVINO EDWIN M- | 713448BN7 | PEPSICO INC | 4 5% | 15 000 00 | 16,991 85 | 14 949 75 |
| 1084111S440 | LAVINO EDWIN M- | 71645WAR2 | PETROBRAS INTL FIN C | 5 375% | 20,000 00 | 21,012 00 | 20 073 15 |
| 1084111S440 | LAVINO EDWIN M- | 74432QBJ3 | PRUDENTIAL FINL INC | 4 75% | 20,000 00 | 21,117 80 | 20 166 70 |
| 1084111S440 | LAVINO EDWIN M- | 745177EW1 | PUERTO RICO COMWLTH | 3 67% | 25 000 00 | 25 489 00 | 25 000 00 |
| 1084111S440 | LAVINO EDWIN M- | 77537QAD0 | ROGERS WIRELESS INC | 6 375% | 25 000 00 | 27 565 75 | 26 463 00 |
| 1084111S440 | LAVINO EDWIN M- | 78010XAC5 | ROYAL BANK OF SCOTLA | 4 875% | 25,000 00 | 23,904 50 | 24 981 10 |
| 1084111S440 | LAVINO EDWIN M- | 78387GAK9 | SBC COMMUNICATIONS | 5 875% | 20 000 00 | 20,646 60 | 20 240 00 |
| 1084111S440 | LAVINO EDWIN M- | 828807CD7 | SIMON PROPERTY GROUP | 5 65% | 30 000 00 | 34,381 80 | 29,886 30 |
| 1084111S440 | LAVINO EDWIN M- | 87236YAB4 | TD AMERITRADE HLDG CO | 4 15% | 25 000 00 | 26 422 25 | 25,108 60 |
| 1084111S440 | LAVINO EDWIN M- | 87938WAJ2 | TELEFONICA EMISIONES | 4 949% | 25 000 00 | 24 868 50 | 25,179 50 |
| 1084111S440 | LAVINO EDWIN M- | 883556BA9 | THERMO FISHER SCIENTI | 2 25% | 20 000 00 | 20,389 40 | 20,109 90 |
| 1084111S440 | LAVINO EDWIN M- | 887317AJ4 | TIME WARNER INC | 3 15% | 15,000 00 | 15 601 80 | 15,010 65 |
| 1084111S440 | LAVINO EDWIN M- | 887321AX6 | TIME WARNER CABLE IN | 4 125% | 30 000 00 | 30,807 00 | 29 810 70 |
| 1084111S440 | LAVINO EDWIN M- | 902118BN7 | TYCO INTL FIN | 3 375% | 35,000 00 | 36,628 55 | 34,886 60 |
| 1084111S440 | LAVINO EDWIN M- | 91086QAU2 | UNITED MEXICAN STATE | 5 625% | 15,000 00 | 17,250 00 | 14,868 15 |
| 1084111S440 | LAVINO EDWIN M- | 912810PS1 | US TREAS-CPI INFLAT | 2 375% | 39 299 40 | 50 754 39 | 39 371 28 |
| 1084111S440 | LAVINO EDWIN M- | 912828BR0 | U S TREASURY NOTE | 4 25% | 20,000 00 | 21,479 60 | 21 121 96 |
| 1084111S440 | LAVINO EDWIN M- | 912828GD6 | U S INFL IX BD | 2 375% | 39,299 40 | 45,617 96 | 39 914 77 |
| 1084111S440 | LAVINO EDWIN M- | 912828JE1 | U S TREASURY INFL IN | 1 375% | 36 752 45 | 41,610 76 | 36,038 18 |
| 1084111S440 | LAVINO EDWIN M- | 912828MF4 | US TREAS INFL INDX | 1 375% | 26,178 00 | 29 806 01 | 26,729 18 |
| 1084111S440 | LAVINO EDWIN M- | 912828NP1 | U S TREASURY NOTE | 1 75% | 40,000 00 | 41,750 00 | 40,156 25 |
| 1084111S440 | LAVINO EDWIN M- | 912828NU0 | U S TREASURY NOTE | 0 75% 8/1 | 20,000 00 | 20,166 40 | 20,103 19 |



TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

| ACCOUNT NO | ACCOUNT NAME | CUSIP ID | ASSET SHORT NAME | SHARES | MARKET VALUE | FEDERAL TAX COST |
|---|---|---|---|---|---|---|
| 1084111S440 | LAVINO EDWIN M- | 912828NY2 | U S TREASURY NOTE | 0 75% 9/1 | 45 000 00 | 45,384 75 | 45,031 12 |
| 1084111S440 | LAVINO EDWIN M- | 912828PB0 | U S TREASURY NOTE | 0 5% 10/1 | 45 000 00 | 45,195 30 | 44,912 39 |
| 1084111S440 | LAVINO EDWIN M- | 912828PL8 | U S TREASURY NOTE | 0 75% 12/ | 10,000 00 | 10,096 50 | 9,930 11 |
| 1084111S440 | LAVINO EDWIN M- | 912828PQ7 | U S TREASURY NOTE | 1 0% | 25,000 00 | 25,369 25 | 24,967 86 |
| 1084111S440 | LAVINO EDWIN M- | 912828PU8 | U S TREASURY NOTE | 0 5% 11/1 | 60 000 00 | 60,276 60 | 59,083 21 |
| 1084111S440 | LAVINO EDWIN M- | 912828PZ7 | U S TREASURY NOTE | 1 25% | 120,000 00 | 122,540 40 | 120,483 60 |
| 1084111S440 | LAVINO EDWIN M- | 912828QC7 | UNITED STATES T-NOTE | 1 25% | 50,000 00 | 51,082 00 | 50,171 88 |
| 1084111S440 | LAVINO EDWIN M- | 912828QH6 | UNITED STATES T-NOTE | 1 25% | 75,000 00 | 76,541 25 | 74,924 72 |
| 1084111S440 | LAVINO EDWIN M- | 912828QM5 | UNITED STATES T-NOTE | 1 0% | 35,000 00 | 35,579 60 | 35,106 17 |
| 1084111S440 | LAVINO EDWIN M- | 912828QR4 | UNITED STATES T-NOTE | 1 5% | 10 000 00 | 10,341 40 | 9 999 25 |
| 1084111S440 | LAVINO EDWIN M- | 912828QS2 | UNITED STATES TREAS | 0 75% | 65 000 00 | 65,705 90 | 65,022 85 |
| 1084111S440 | LAVINO EDWIN M- | 912828QU7 | UNITED STATES T-NOTE | 0 63% | 35,000 00 | 35,270 55 | 35,154 49 |
| 1084111S440 | LAVINO EDWIN M- | 912828QV5 | UNITED STATES TIPS | 0 625% | 40 186 80 | 42,990 63 | 41 793 66 |
| 1084111S440 | LAVINO EDWIN M- | 912828QX1 | UNITED STATES T-NOTE | 1 5% | 85,000 00 | 87,875 55 | 87,052 54 |
| 1084111S440 | LAVINO EDWIN M- | 912828QY9 | UNITED STATES T-NOTE | 2 25% | 55,000 00 | 58,497 45 | 57,415 06 |
| 1084111S440 | LAVINO EDWIN M- | 912828RC6 | UNITED STATES T-NOTE | 2 125% | 25,000 00 | 25,640 75 | 24,709 08 |
| 1084111S440 | LAVINO EDWIN M- | 912828RU6 | US TREASURY NOTE | 0 875% | 105,000 00 | 105,320 25 | 104,697 03 |
| 1084111S440 | LAVINO EDWIN M- | 92343VAL8 | VERIZON COMMUNICATIONS | 5 5% | 35,000 00 | 40,803 35 | 33,642 45 |
| 1084111S440 | LAVINO EDWIN M- | 92936JAZ7 | WFRBS 2011-C5 A2 | 2 684% | 30,000 00 | 30,483 90 | 30,299 67 |
| 1084111S440 | LAVINO EDWIN M- | 98158KAC3 | WOART 2011-A A3 | 1 11% | 20,000 00 | 20,059 80 | 19 999 41 |
| TOTAL FOR ACCT#1084111S440 | | | | | | 4,256,225 94 | 4 061,858 31 |

Form **8868**

(Rev January 2012)

Department of the Treasury
Internal Revenue Service

# Application for Extension of Time To File an Exempt Organization Return

► File a separate application for each return.

OMB No 1545-1709

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

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

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

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

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

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

**Enter filer's identifying number, see instructions**

| Type or print | Name of exempt organization or other filer, see instructions | Employer identification number (EIN) or |
|---|---|---|
| File by the due date for filing your return See instructions | LAVINO EDWIN M - U/D FOUNDATION | [X] 23-2032639 |
| | Number, street, and room or suite no If a P O box, see instructions<br>BNY Mellon, N A - P O Box 185 | Social security number (SSN)<br>[ ] |
| | City, town or post office, state, and ZIP code For a foreign address, see instructions<br>Pittsburgh PA 15230-0185 | |

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

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

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

Telephone No ► (215) 553-1825 FAX No ►

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

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

► [X] calendar year 2011 or

► [ ] tax year beginning _____, and ending _____

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

| | | | |
|---|---|---|---|
| 3a | If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions | 3a | $ 15,986 |
| b | If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit | 3b | $ 6,041 |
| c | **Balance due** Subtract line 3b from line 3a Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions | 3c | $ 10,554 |

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

- If you are filing for an **Additional (Not Automatic) 3-Month Extension, complete only Part II** and check this box ▶ [X]

**Note.** Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** (on page 1)

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

**Enter filer's identifying number, see instructions**

| Type or print | Name of exempt organization | Employer identification number (EIN) or |
|---|---|---|
| | LAVINO EDWIN M - U/D FOUNDATION | [X] 23-2032639 |
| File by the due date for filing your return See instructions | Number, street, and room or suite no If a P O box, see instructions<br>BNY Mellon, N A - P O Box 185 | Social security number (SSN)<br>[ ] |
| | City, town or post office, state, and ZIP code For a foreign address, see instructions<br>Pittsburgh PA 15230-0185 | |

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

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

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

- The books are in the care of ▶ BNY MELLON, N A
  Telephone No ▶ (215) 553-1825 FAX No ▶
- If the organization does not have an office or place of business in the United States, check this box ▶ [ ]
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ▶ [ ] If it is for part of the group, check this box ▶ [ ] and attach a list with the names and EINs of all members the extension is for

4 I request an additional 3-month extension of time until 11/15/2012

5 For calendar year 2011 , or other tax year beginning , and ending

6 If the tax year entered in line 5 is for less than 12 months, check reason [ ] Initial return [ ] Final return
[ ] Change in accounting period

7 State in detail why you need the extension ADDITIONAL TIME IS REQUESTED TO ACQUIRE THE INFORMATION REQUIRED TO PREPARE A COMPLETE AND ACCURATE RETURN

| | | | | |
|---|---|---|---|---|
| 8a | If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions | 8a | $ | 13,276 |
| b | If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 | 8b | $ | 13,276 |
| c | **Balance due** Subtract line 8b from line 8a Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions | 8c | $ | 0 |

**Signature and Verification must be completed for Part II only.**

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

Signature ▶ Laura A Adalupe Title ▶ Ed Date ▶ 7-27-12



GG.