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

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

OMB No 1545-0052

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

Name of foundation BNY MELLON FOUNDATION OF SOUTHWESTERN PA		A Employer identification number 23-7423500
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (412) 234-0023
BNY Mellon, N A - P O Box 185		C If exemption application is pending, check here ☐
City or town, state, and ZIP code Pittsburgh PA 15230-0185		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
H Check type of organization. ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 67,998,521		J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions, gifts, grants, etc., received (attach schedule)				
2	Check ☒ if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments	0	0		
4	Dividends and interest from securities	1,720,931	1,717,101		
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	5,133,268			
b	Gross sales price for all assets on line 6a	52,781,825			
7	Capital gain net income (from Part IV, line 2)		5,133,268		
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)	240,895	240,895	0	
12	Total. Add lines 1 through 11	7,095,094	7,091,264	0	
13	Compensation of officers, directors, trustees, etc.	0			
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16 a	Legal fees (attach schedule)	0	0	0	0
b	Accounting fees (attach schedule)	0	0	0	0
c	Other professional fees (attach schedule)	0	0	0	0
17	Interest	5			
18	Taxes (attach schedule) (see instructions)	152,311	48,910	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)	26,702	26,702	0	0
24	Total operating and administrative expenses.				
	Add lines 13 through 23	179,018	75,612	0	0
25	Contributions, gifts, grants paid	3,737,000			3,737,000
26	Total expenses and disbursements. Add lines 24 and 25	3,916,018	75,612	0	3,737,000
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	3,179,076			
b	Net investment income (if negative, enter -0-)		7,015,652		
c	Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2011)

(HTA)

10

Form 990-PF (2011) BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500

Page 2

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing		0	0	
	2	Savings and temporary cash investments		2,687,436	2,077,202	2,077,202
	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)		55,885,514	59,480,393	65,921,319	
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)		58,572,950	61,557,595	67,998,521	
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		58,572,950	61,557,595	
	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)		58,572,950	61,557,595		
31	Total liabilities and net assets/fund balances (see instructions)		58,572,950	61,557,595		

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	58,572,950
2	Enter amount from Part I, line 27a	2	3,179,076
3	Other increases not included in line 2 (itemize) <u>See Attached Statement</u>	3	11,994
4	Add lines 1, 2, and 3	4	61,764,020
5	Decreases not included in line 2 (itemize) <u>See Attached Statement</u>	5	206,425
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	61,557,595

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a	0	0	0	
b	0	0	0	
c	0	0	0	
d	0	0	0	
e	0	0	0	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	5,133,268
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	3,465,750	69,252,988	0.050045
2009	2,953,500	61,389,620	0.048111
2008	3,320,000	73,565,909	0.045130
2007	3,581,433	70,234,430	0.050993
2006	3,312,580	58,631,495	0.056498
2 Total of line 1, column (d)			2 0.250777
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 0.050155
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 73,710,734
5 Multiply line 4 by line 3			5 3,696,962
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 70,157
7 Add lines 5 and 6			7 3,767,119
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.			8 3,737,000

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)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		1	140,313
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	140,313
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	140,313
6 Credits/Payments			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	106,347	
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	40,000	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	146,347	
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	6,034	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ 6,034 Refunded ☐	11	0	

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☐ \$ _____ (2) On foundation managers ☐ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8 a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ PA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Part VII-A Statements Regarding Activities (continued)

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

Website address ► N/A

14 The books are in care of ► BNY MELLON, N.A Telephone no ► (412) 234-0023
 Located at ► P.O. BOX 185, PITTSBURGH, PA ZIP+4 ► 15230-0185

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A

16 At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?

16	Yes	No
		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 N/A	
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**6b****b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?
If "Yes" to 6b, file Form 8870☐ Yes ☒ No**7b** N/A**7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?**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
See Attached Statement				
	00	0	0	0
	.00	0	0	0
	00	0	0	0
	.00	0	0	0

2 Compensation of five highest-paid employees (other than those included on line 1—see 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	
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	72,406,748
b	Average of monthly cash balances	1b	2,426,484
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	74,833,232
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	74,833,232
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	1,122,498
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	73,710,734
6	Minimum investment return. Enter 5% of line 5	6	3,685,537

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	3,685,537
2a	Tax on investment income for 2011 from Part VI, line 5	2a	140,313
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	0
c	Add lines 2a and 2b	2c	140,313
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	3,545,224
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	3,545,224
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	3,545,224

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	3,737,000
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	3,737,000
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	3,737,000

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				3,545,224
2 Undistributed income, if any, as of the end of 2011			0	
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	507,579			
b From 2007	326,911			
c From 2008	0			
d From 2009	0			
e From 2010	109,577			
f Total of lines 3a through e	944,067			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 3,737,000			0	
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				3,545,224
e Remaining amount distributed out of corpus	191,776			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	1,135,843			
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)	507,579			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	628,264			
10 Analysis of line 9				
a Excess from 2007	326,911			
b Excess from 2008	0			
c Excess from 2009	0			
d Excess from 2010	109,577			
e Excess from 2011	191,776			

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	3,737,000
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1	Program service revenue					
a			0		0	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
f			0		0	0
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments					
4	Dividends and interest from securities			14	1,720,931	
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	5,133,268	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a BNYM FEE REIMBURSEMENT		0	42	240,736	0
b	PARTNERSHIP INCOME		0	42	-2	0
c	OTHER INCOME		0	42	161	0
d			0		0	0
e			0		0	0
12	Subtotal Add columns (b), (d), and (e)		0		7,095,094	0
13	Total. Add line 12, columns (b), (d), and (e)				13	7,095,094

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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

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

[illegible]

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

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

**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: Amey McDonald Date: 11/13/12 Title: 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 _____

PTIN

Shawn P Hanlon

Robert J. [Signature] CPA

10/31/2012

Check ☒ if self-employed

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

										Amount				
										Long Term CG Distributions		355,055		
										Short Term CG Distributions		0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		9/23/2011	90,751	96,501				-5,750
2	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		9/23/2011	83,372	88,959				-5,587
3	X	ENERGIZER HLDGS INC	29266R108			6/20/2011		9/23/2011	1,330	1,407				-77
4	X	ENERGIZER HLDGS INC	29266R108			8/26/2011		9/28/2011	1,421	1,648				-227
5	X	ENERGIZER HLDGS INC	29266R108			8/11/2011		11/18/2011	697	824				-127
6	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		12/25/2011	1,222	1,241				-19
7	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		12/25/2011	1,838	1,866				-28
8	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		2/25/2011	1,503	1,532				-29
9	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		2/25/2011	1,127	1,179				-52
10	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		3/25/2011	1,099	1,120				-21
11	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		3/25/2011	824	862				-38
12	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		4/25/2011	1,096	1,117				-21
13	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		4/25/2011	822	860				-38
14	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		5/25/2011	1,059	1,079				-20
15	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		5/25/2011	794	831				-37
16	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		6/25/2011	898	915				-17
17	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		6/25/2011	673	704				-31
18	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		7/25/2011	1,296	1,320				-24
19	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		7/25/2011	972	1,016				-44
20	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		8/25/2011	1,498	1,527				-29
21	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		8/25/2011	1,124	1,175				-51
22	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		9/25/2011	1,376	1,402				-26
23	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		9/25/2011	1,032	1,079				-47
24	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		10/25/2011	2,571	2,620				-49
25	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		10/25/2011	1,928	2,016				-88
26	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		11/25/2011	3,036	3,094				-58
27	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		11/25/2011	2,277	2,381				-104
28	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		12/25/2011	3,139	3,199				-60
29	X	FNMA POOL # AC8596 4 0%	31417VRS4			8/2/2010		12/25/2011	2,354	2,462				-108
30	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		12/25/2012	4,623	4,711				-88
31	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		7/25/2011	293	302				-9
32	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		8/25/2011	298	308				-10
33	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		9/25/2011	408	422				-14
34	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		10/25/2011	476	492				-16
35	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		11/25/2011	471	487				-16
36	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		12/25/2011	534	552				-18
37	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		1/25/2012	2,256	2,331				-75
38	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		3/16/2011	29,022	25,333				3,689
39	X	OCCIDENTAL PETROLEUM CO	674599105			6/20/2011		8/17/2011	5,442	6,300				-858
40	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		8/17/2011	227,175	218,540				8,635
41	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		9/23/2011	187,569	147,162				40,407
42	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		9/23/2011	30,436	23,856				6,580
43	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		9/23/2011	9,201	10,864				-1,663
44	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		9/23/2011	82,955	98,968				-16,013
45	X	OCCIDENTAL PETROLEUM CO	674599105			6/24/2010		9/23/2011	7,786	9,016				-1,230
46	X	OCEANEERING INTL INC	675232102			12/21/2010		6/1/2011	6,298	5,908				390
47	X	OCEANEERING INTL INC	675232102			12/21/2010		6/2/2011	7,087	6,646				441
48	X	OCEANEERING INTL INC	675232102			12/21/2010		6/2/2011	1,567	1,477				90
49	X	OCEANEERING INTL INC	675232102			12/21/2010		6/3/2011	19,240	18,461				779
50	X	OCEANEERING INTL INC	675232102			11/22/2011		12/19/2011	457	433				24
51	X	OIL STS INTL INC	678026105			5/2/2011		9/9/2011	29,092	38,285				-9,193

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

										Amount			
Long Term CG Distributions										355,055		0	
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Depreciation		
52	X	OMNICARE INC	681904108			3/9/2011		5/11/2011	9,734	9,190		544	
53	X	OMNICARE INC	681904108			3/8/2011		5/11/2011	649	610		39	
54	X	OMNICARE INC	681904108			3/7/2011		5/12/2011	1,917	1,743		174	
55	X	OMNICARE INC	681904108			3/7/2011		5/12/2011	8,629	7,890		739	
56	X	OMNICARE INC	681904108			3/8/2011		5/12/2011	13,103	12,505		598	
57	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		5/15/2011	279	284		-5	
58	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		6/15/2011	267	271		-4	
59	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		7/15/2011	284	288		-4	
60	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		8/15/2011	263	268		-5	
61	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		9/15/2011	264	269		-5	
62	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		10/17/2011	1,641	1,667		-26	
63	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		1/15/2011	3,060	3,151		-91	
64	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		2/15/2011	3,076	3,167		-91	
65	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		3/17/2011	69,507	71,562		-2,055	
66	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		9/22/2011	1,076	1,624		-548	
67	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		9/28/2011	1,089	1,624		-535	
68	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/12/2011	4,263	6,900		-2,637	
69	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/12/2011	10,531	17,048		-6,517	
70	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/12/2011	7,552	12,177		-4,625	
71	X	DUKE ENERGY CORP	26441C105			9/23/2011		12/19/2011	3,986	3,705		281	
72	X	EM C CORP MASS	268648102			3/16/2011		3/16/2011	6,894	3,712		-1,961	
73	X	EM C CORP MASS	268648102			5/2/2011		9/28/2011	6,273	8,234		-3,424	
74	X	EM C CORP MASS	268648102			5/2/2011		12/19/2011	11,624	15,048		-2,907	
75	X	EQ T CORP	26884L109			5/2/2011		9/22/2011	20,246	17,339		234	
76	X	EQ T CORP	26884L109			5/2/2011		9/22/2011	2,327	2,093		1,107	
77	X	EQ T CORP	26884L109			5/2/2011		9/28/2011	9,481	8,374		-148	
78	X	EAST WEST BANCORP INC	27579R104			2/14/2011		3/16/2011	1,969	2,117		-7,554	
79	X	EAST WEST BANCORP INC	27579R104			2/14/2011		6/2/2011	29,855	37,409		680	
80	X	EAST WEST BANCORP INC	27579R104			10/11/2010		12/19/2011	1,104	1,188		634	
81	X	EASTMAN CHEM CO	277432100			8/30/2010		2/15/2011	4,603	3,923		-46	
82	X	EASTMAN CHEM CO	277432100			8/30/2010		2/15/2011	1,841	1,207		-2	
83	X	EASTMAN CHEM CO	277432100			3/7/2011		3/16/2011	928	974		740	
84	X	EASTMAN CHEM CO	277432100			3/7/2011		4/14/2011	5,841	5,843		5,334	
85	X	EASTMAN CHEM CO	277432100			8/30/2010		4/14/2011	1,947	1,207		101	
86	X	EASTMAN CHEM CO	277432100			8/30/2010		8/26/2011	22,839	17,505		-2,728	
87	X	EATON CORP	278058102			12/3/2010		7/25/2011	4,091	3,990		138	
88	X	EATON CORP	278058102			12/3/2010		8/16/2011	15,228	17,956		306	
89	X	DU PONT (E I) DE NEMOURS	263534109			9/23/2011		12/19/2011	3,032	2,894		220	
90	X	DUKE ENERGY CORP	26441C105			9/28/2011		12/19/2011	7,344	7,038		1,318	
91	X	EATON CORP	278058102			9/23/2011		9/28/2011	3,342	3,122		586	
92	X	EATON CORP	278058102			9/23/2011		12/19/2011	7,562	6,244		530	
93	X	EATON CORP	278058102			9/23/2011		12/19/2011	3,361	2,775		462	
94	X	EDWARDS LIFESCIENCES CO	28176E108			12/21/2010		3/25/2011	8,899	8,369		1,649	
95	X	EDWARDS LIFESCIENCES CO	28176E108			1/3/2011		3/25/2011	4,450	3,988		3,756	
96	X	EDWARDS LIFESCIENCES CO	28176E108			11/5/2010		3/25/2011	6,230	4,581		717	
97	X	EDWARDS LIFESCIENCES CO	28176E108			12/18/2009		3/25/2011	7,150	3,394		8,915	
98	X	EDWARDS LIFESCIENCES CO	28176E108			11/5/2010		3/25/2011	2,680	1,963		11,820	
99	X	EDWARDS LIFESCIENCES CO	28176E108			12/18/2009		3/25/2011	16,975	8,060		1,205	
100	X	ELECTRONIC ARTS INC	285512109			8/12/2011		9/23/2011	256,369	244,549		572	
101	X	ENERGIZER HLDGS INC	29266R108			12/22/2009		1/21/2011	8,025	6,820			
102	X	ENERGIZER HLDGS INC	29266R108			12/22/2009		2/17/2011	5,532	4,960			
Totals									Gross Sales	Cost, Other Basis and Expenses	Depreciation	Net Gain or Loss	
Securities									52,781,825	47,648,557		5,133,268	
Other sales									0	0		0	

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

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

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										355,055	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	
205	X	ENSCO PLC	29358Q109			3/23/2011		9/23/2011	423	569	-146
206	X	ENSCO PLC	29358Q109			3/24/2011		9/23/2011	276,891	377,379	-100,488
207	X	ENSCO PLC	29358Q109			6/20/2011		9/23/2011	5,918	7,161	-1,243
208	X	EQUINIX INC	29444U502			7/15/2011		9/22/2011	1,835	1,980	-145
209	X	EQUINIX INC	29444U502			7/15/2011		9/28/2011	928	990	-62
210	X	EQUINIX INC	29444U502			7/15/2011		12/19/2011	994	990	4
211	X	EXELON CORP	30161N101			9/23/2011		12/19/2011	2,956	2,945	11
212	X	EXPRESS SCRIPTS INC	302182100			10/28/2011		12/19/2011	11,721	12,595	-874
213	X	EZCORP INC	302301106			7/15/2011		9/22/2011	634	736	-102
214	X	EZCORP INC	302301106			7/15/2011		9/28/2011	592	736	-144
215	X	EZCORP INC	302301106			7/15/2011		10/25/2011	13,250	18,778	-5,528
216	X	EXXON MOBIL CORP	30231G102			3/16/2011		3/16/2011	25,559	22,114	3,445
217	X	EXXON MOBIL CORP	30231G102			11/20/2008		3/23/2011	197,839	165,854	31,985
218	X	EXXON MOBIL CORP	30231G102			6/20/2011		9/28/2011	10,229	11,176	-947
219	X	EXXON MOBIL CORP	30231G102			11/20/2008		9/28/2011	2,192	2,073	119
220	X	EXXON MOBIL CORP	30231G102			11/20/2008		10/26/2011	185,595	160,326	25,269
221	X	EXXON MOBIL CORP	30231G102			11/20/2008		12/19/2011	20,699	17,968	2,731
222	X	FAIRCHILD SEMICONDUCTOR	303726103			5/12/2011		9/22/2011	945	1,633	-688
223	X	FAIRCHILD SEMICONDUCTOR	303726103			5/12/2011		9/28/2011	841	1,429	-588
224	X	FAIRCHILD SEMICONDUCTOR	303726103			5/12/2011		12/19/2011	579	1,021	-442
225	X	FAIRCHILD SEMICONDUCTOR	303726103			5/12/2011		12/22/2011	5,636	9,391	-3,755
226	X	FAIRCHILD SEMICONDUCTOR	303726103			5/11/2011		12/22/2011	8,086	13,065	-4,979
227	X	FAIRCHILD SEMICONDUCTOR	303726103			5/11/2011		12/23/2011	5,227	8,512	-3,285
228	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		2/15/2011	3,834	4,035	-201
229	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		3/15/2011	2,499	2,630	-131
230	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		4/15/2011	723	760	-37
231	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		5/15/2011	1,477	1,555	-78
232	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		6/15/2011	1,217	1,281	-64
233	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		7/15/2011	1,011	1,064	-53
234	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		8/15/2011	1,354	1,425	-71
235	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		9/15/2011	1,760	1,853	-93
236	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		10/15/2011	679	715	-36
237	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		11/15/2011	1,211	1,274	-63
238	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		12/15/2011	689	725	-36
239	X	FHLMC GOLD G30459	3128CUQL3			10/16/2009		1/15/2012	824	867	-43
240	X	FHLMC GOLD G11938	3128M1BF5			3/8/2011		4/15/2011	615	650	-35
241	X	FHLMC GOLD G11938	3128M1BF5			3/8/2011		5/15/2011	408	431	-23
242	X	FHLMC GOLD G11938	3128M1BF5			3/8/2011		6/15/2011	346	365	-19
243	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		8/25/2011	3,741	3,938	-197
244	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		9/21/2011	84,552	80,936	3,616
245	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		9/25/2011	2,796	2,943	-147
246	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		2/25/2011	2,336	2,492	-156
247	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		3/25/2011	2,479	2,645	-166
248	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		4/25/2011	2,265	2,416	-151
249	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		5/25/2011	2,274	2,426	-152
250	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		6/25/2011	1,974	2,106	-138
251	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		7/25/2011	2,068	2,206	-138
252	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		8/25/2011	1,659	1,770	-111
253	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		9/25/2011	2,461	2,626	-165
254	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		10/25/2011	1,854	1,978	-124
255	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		11/25/2011	1,229	1,265	-36
									52,781,825	47,648,557	5,133,268
Securities									0	0	0
Other sales									0	0	0

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

Totals														
Securities														
Other sales														
Gross Sales														
52,781,825														
0														
Cost, Other Basis and Expenses														
47,648,557														
0														
Net Gain or Loss														
5,133,268														
0														
Depreciation														
Net Gain or Loss														
-19														
-46														
-24														
-46														
-24														
-23														
-55														
77,365														
-115														
-335														
-28,158														
-697														
3,756														
2,163														
210,175														
1,053														
3,231														
-664														
4,482														
298														
474														
117														
395														
16,693														
4,917														
71														
-53														
0														
-79														
-963														
7														
170														
-1,321														
-1,066														
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-9,717														
-136														
-102														
-126														
817														
-26														
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-9														
-5														
-19														
-10														
-32														

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses				
									Price	Cost or Other Basis	Basis	Expenses			
Long Term CG Distributions									52,781,825		47,648,557		5,133,268		
Short Term CG Distributions									0		0		0		
307	X	FNMA POOL # AD2351 4 0%	31418PTH8			3/9/2011		8/25/2011	483	500				-17	
308	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		9/25/2011	1,816	1,869				-53	
309	X	FNMA POOL # AD2351 4 0%	31418PTH8			3/9/2011		9/25/2011	778	806				-28	
310	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		10/25/2011	1,116	1,148				-32	
311	X	FNMA POOL # AD2351 4 0%	31418PTH8			3/9/2011		10/25/2011	478	495				-17	
312	X	PATTERSON-UTI ENERGY INC	703481101			4/20/2011		10/7/2011	1,524	2,755				-1,231	
313	X	PATTERSON-UTI ENERGY INC	703481101			7/25/2011		10/7/2011	2,033	4,007				-1,974	
314	X	PEPSICO INC	713448108			11/20/2008		3/16/2011	13,760	11,300				2,460	
315	X	PEPSICO INC	713448108			5/13/2011		9/23/2011	165,052	191,901				-26,849	
316	X	PEPSICO INC	713448108			6/20/2011		9/23/2011	6,675	7,597				-922	
317	X	PEPSICO INC	713448108			11/20/2008		9/23/2011	154,129	130,466				23,663	
318	X	PEPSICO INC	713448108			11/20/2008		9/28/2011	3,777	3,082				-695	
319	X	PEPSICO INC	713448108			11/20/2008		12/19/2011	7,736	6,164				1,572	
320	X	PFIZER INC	717081103			7/7/2009		3/16/2011	20,294	15,349				4,945	
321	X	PFIZER INC	717081103			7/7/2009		3/16/2011	2,600	1,962				638	
322	X	PFIZER INC	717081103			7/7/2009		5/9/2011	89,610	63,843				25,767	
323	X	WELLCARE HEALTH PLANS INC	949461106			11/22/2011		12/19/2011	1,591	1,591				0	
324	X	WELLS FARGO & COMPANY	949746101			3/3/2011		3/16/2011	24,527	25,260				-733	
325	X	WELLS FARGO & COMPANY	949746101			6/24/2010		9/23/2011	3,675	4,291				-616	
326	X	WELLS FARGO & COMPANY	949746101			8/10/2010		9/23/2011	62,023	75,489				-13,466	
327	X	WELLS FARGO & COMPANY	949746101			9/2/2010		9/23/2011	230	249				-19	
328	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		9/28/2011	3,237	1,893				1,344	
329	X	PHILIP MORRIS INTERNAT-W	718172109			9/23/2011		12/19/2011	3,813	3,197				616	
330	X	PHILIP MORRIS INTERNAT-W	718172109			10/28/2011		12/19/2011	10,675	10,136				539	
331	X	PHILLIPS VAN HEUSEN CORP	718592108			11/10/2010		3/7/2011	6,071	6,408				-337	
332	X	PHILLIPS VAN HEUSEN CORP	718592108			10/8/2010		3/7/2011	1,214	1,265				-51	
333	X	PHILLIPS VAN HEUSEN CORP	718592108			10/8/2010		3/16/2011	1,208	1,265				-57	
334	X	PHILLIPS VAN HEUSEN CORP	718592108			10/8/2010		3/23/2011	10,544	12,017				-1,473	
335	X	PHILLIPS VAN HEUSEN CORP	718592108			10/8/2010		3/23/2011	7,769	8,830				-1,061	
336	X	PHILLIPS VAN HEUSEN CORP	718592108			10/11/2010		3/23/2011	3,330	3,775				-445	
337	X	PHILLIPS VAN HEUSEN CORP	718592108			10/11/2010		3/23/2011	1,665	1,888				-223	
338	X	PHILLIPS VAN HEUSEN CORP	718592108			10/15/2010		3/23/2011	13,873	15,812				-1,939	
339	X	PIER 1 IMPORTS INC	720279108			12/6/2010		3/16/2011	550	637				-87	
340	X	PIER 1 IMPORTS INC	720279108			12/3/2010		4/4/2011	3,545	3,622				-77	
341	X	PIER 1 IMPORTS INC	720279108			12/3/2010		4/4/2011	8,204	8,379				-175	
342	X	PIER 1 IMPORTS INC	720279108			12/6/2010		4/4/2011	203	205				-2	
343	X	PIER 1 IMPORTS INC	720279108			12/6/2010		4/4/2011	13,167	13,808				-641	
344	X	PLAINS EXPLORATION & PROD	726505100			3/7/2011		3/16/2011	348	373				-25	
345	X	PLAINS EXPLORATION & PROD	726505100			3/7/2011		4/14/2011	16,407	17,894				-1,487	
346	X	ZIMMER HOLDINGS INC	98956P102			5/10/2011		9/30/2011	68,369	86,987				-18,618	
347	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/30/2011	20,077	25,613				-5,536	
348	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/30/2011	115,576	147,358				-31,782	
349	X	ZIMMER HOLDINGS INC	98956P102			6/20/2011		9/30/2011	3,256	3,735				-479	
350	X	ZIMMER HOLDINGS INC	98956P102			9/23/2011		9/30/2011	75,966	74,491				1,475	
351	X	ZOLL MED CORP	989922109			5/10/2011		9/16/2011	754	1,176				-422	
352	X	ZOLL MED CORP	989922109			5/10/2011		9/16/2011	1,131	1,766				-635	
353	X	ZOLL MED CORP	989922109			5/11/2011		9/16/2011	8,674	13,560				-4,886	
354	X	ZOLL MED CORP	989922109			5/12/2011		9/16/2011	6,412	10,029				-3,617	
355	X	ZOLL MED CORP	989922109			5/12/2011		9/16/2011	5,280	8,225				-2,945	
356	X	ACCENTURE PLC-CL A	G1151C101			9/23/2011		9/28/2011	3,894	3,512				382	
357	X	ACCENTURE PLC-CL A	G1151C101			10/27/2011		12/19/2011	10,139	11,548				-1,409	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals					Net Gain or Loss
								Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
								Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
358	X	COVIDIEN PLC	G2554F105			1/4/2011		3/16/2011	11,108	10,468		640	
359	X	COVIDIEN PLC	G2554F113			6/20/2011		9/23/2011	2,224	2,641		-417	
360	X	POLYCOM INC	73172K104			5/4/2011		9/22/2011	1,724	2,553		-829	
361	X	POLYCOM INC	73172K104			5/4/2011		9/28/2011	992	1,418		-426	
362	X	POLYCOM INC	73172K104			5/4/2011		10/25/2011	18,427	32,900		-14,473	
363	X	PRAXAIR INC	74005P104			11/20/2008		3/16/2011	7,657	4,132		3,525	
364	X	PRAXAIR INC	74005P104			11/20/2008		9/23/2011	237,417	132,727		104,690	
365	X	COVIDIEN PLC	G2554F113			9/23/2011		12/19/2011	2,582	2,671		-89	
366	X	COVIDIEN PLC	G2554F113			1/4/2011		12/19/2011	7,746	8,565		-819	
367	X	ENDURANCE SPECIALTY HLD	G30397106			4/28/2011		7/15/2011	9,798	10,862		-1,064	
368	X	ENDURANCE SPECIALTY HLD	G30397106			4/28/2011		7/21/2011	1,635	1,810		-175	
369	X	ENDURANCE SPECIALTY HLD	G30397106			4/20/2011		7/21/2011	5,724	6,305		-581	
370	X	ENDURANCE SPECIALTY HLD	G30397106			4/20/2011		9/7/2011	17,770	22,517		-4,747	
371	X	EVEREST RE GROUP LTD	G3223R108			9/7/2011		9/22/2011	3,062	3,248		-186	
372	X	EVEREST RE GROUP LTD	G3223R108			9/7/2011		9/28/2011	793	812		-19	
373	X	EVEREST RE GROUP LTD	G3223R108			9/7/2011		10/21/2011	28,624	27,609		1,015	
374	X	PLAINS EXPLORATION & PR	726505100			9/23/2011		9/28/2011	2,484	2,323		161	
375	X	PLAINS EXPLORATION & PR	726505100			9/23/2011		12/19/2011	6,829	4,878		1,951	
376	X	PLAINS EXPLORATION & PR	726505100			11/14/2011		12/19/2011	330	357		-27	
377	X	HERBALIFE LTD	G4412G101			5/1/2009		3/16/2011	1,546	404		1,142	
378	X	HERBALIFE LTD	G4412G101			5/1/2009		5/4/2011	30,170	6,062		24,108	
379	X	INVESCO LTD	G491BT108			10/8/2010		2/14/2011	30,839	26,615		4,224	
380	X	INVESCO LTD	G491BT108			9/23/2011		9/28/2011	3,935	3,807		128	
381	X	INVESCO LTD	G491BT108			9/23/2011		12/19/2011	8,420	7,137		1,283	
382	X	LAZARD LTD -CL A	G54050102			2/4/2011		3/16/2011	800	907		-107	
383	X	LAZARD LTD -CL A	G54050102			2/4/2011		7/25/2011	20,245	25,382		-5,137	
384	X	SEAGATE TECHNOLOGY	G7945M107			9/23/2011		11/23/2011	10,324	7,067		3,257	
385	X	SEAGATE TECHNOLOGY	G7945M107			9/23/2011		12/19/2011	1,363	949		414	
386	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/3/2011	7,997	8,567		-570	
387	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/4/2011	9,061	9,919		-858	
388	X	FNMA POOL # AE5895 3 3295	31419GRR7			9/21/2011		11/25/2011	4,757	4,941		-184	
389	X	FNMA POOL # AE5895 3 3235	31419GRR7			9/21/2011		12/25/2011	5,877	6,105		-228	
390	X	FNMA POOL # AE5895 3 32395	31419GRR7			9/21/2011		1/25/2012	6,010	6,243		-233	
391	X	F5 NETWORKS INC	315616102			2/16/2010		3/16/2011	432	213		219	
392	X	F5 NETWORKS INC	315616102			2/16/2010		3/22/2011	19,426	10,853		8,573	
393	X	FIFTH THIRD BANCORP	316773100			12/1/2010		2/4/2011	2,603	2,086		517	
394	X	FIFTH THIRD BANCORP	316773100			7/29/2009		2/4/2011	4,135	2,371		1,764	
395	X	FIFTH THIRD BANCORP	316773100			7/29/2009		3/1/2011	36,016	22,654		13,362	
396	X	FIRST NIAGARA FINL GROUP	33582V108			9/23/2011		12/19/2011	2,164	2,462		-298	
397	X	FUNBC 2001-C2 A2 6 663% 17	33736XBZ1			9/23/2011		12/21/2011	20,736	23,670		-2,934	
398	X	FUNBC 2001-C2 A2 6 663% 17	33736XBZ1			2/9/2010		1/14/2011	6,031	6,256		-225	
399	X	FLORIDA POWER CORP 4 8	341099CC1			2/24/2010		1/14/2011	6,892	7,142		-250	
400	X	FLOWERVE CORP	34354P105			11/19/2008		12/21/2011	36,531	34,758		1,773	
401	X	FLOWERVE CORP	34354P105			10/8/2010		9/22/2011	758	1,117		-359	
402	X	FOOT LOCKER INC	344849104			10/8/2010		10/21/2011	13,653	18,320		-4,667	
403	X	FOOT LOCKER INC	344849104			8/25/2010		3/16/2011	1,158	711		447	
404	X	FOOT LOCKER INC	344849104			8/25/2010		7/25/2011	9,661	5,096		4,565	
405	X	FOOT LOCKER INC	344849104			9/6/2011		9/22/2011	1,393	1,367		26	
406	X	FOOT LOCKER INC	344849104			9/6/2011		9/27/2011	5,602	4,883		719	
407	X	FOOT LOCKER INC	344849104			9/6/2011		9/28/2011	668	586		82	
408	X	FOOT LOCKER INC	344849104			8/25/2010		9/28/2011	445	237		208	
Long Term CG Distributions			355,055					Securities		52,781,825	47,648,557		5,133,268
Short Term CG Distributions			0					Other sales		0	0		0

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

Amount										Totals		Net Gain or Loss			
Long Term CG Distributions										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										52,781,825		47,648,557		5,133,268	
										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	FOOT LOCKER INC	344849104			8/25/2010		12/19/2011	1,191	593				598	
410	X	FOOT LOCKER INC	344849104			8/25/2010		12/22/2011	12,202	6,162				6,040	
411	X	FOOT LOCKER INC	344849104			8/25/2010		12/29/2011	19,727	9,836				9,891	
412	X	FORD MOTOR CO	345370860			1/6/2011		3/16/2011	10,526	13,490				-2,964	
413	X	FORD MOTOR CO	345370860			11/22/2010		9/23/2011	11,087	19,205				-8,118	
414	X	FORD MOTOR CO	345370860			11/22/2010		9/23/2011	40,889	71,077				-30,188	
415	X	FORD MOTOR CO	345370860			11/22/2010		9/23/2011	18,044	31,415				-13,371	
416	X	FORD MOTOR CO	345370860			11/22/2010		9/23/2011	68,356	119,254				-50,898	
417	X	FORD MOTOR CO	345370860			1/6/2011		9/23/2011	27,061	52,190				-25,129	
418	X	FORD MOTOR CO	345370860			1/6/2011		9/23/2011	18,715	35,929				-17,214	
419	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/4/2011	3,299	3,607				-308	
420	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/5/2011	8,998	9,919				-921	
421	X	WARNER CHILCOTT PLC - CL	G94368100			5/12/2011		9/22/2011	635	1,017				-382	
422	X	WARNER CHILCOTT PLC - CL	G94368100			5/12/2011		9/28/2011	800	1,271				-471	
423	X	WARNER CHILCOTT PLC - CL	G94368100			5/11/2011		11/18/2011	11,667	19,276				-7,609	
424	X	WARNER CHILCOTT PLC - CL	G94368100			5/12/2011		11/18/2011	1,212	2,024				-812	
425	X	WARNER CHILCOTT PLC - CL	G94368100			5/12/2011		11/18/2011	6,818	11,442				-4,624	
426	X	WILLIS GROUP HOLDINGS PL	G96666105			6/11/2010		3/7/2011	4,232	3,491				741	
427	X	WILLIS GROUP HOLDINGS PL	G96666105			6/11/2010		7/21/2011	5,131	4,125				1,006	
428	X	WILLIS GROUP HOLDINGS PL	G96666105			6/10/2010		7/21/2011	3,552	2,845				707	
429	X	WILLIS GROUP HOLDINGS PL	G96666105			6/10/2010		9/22/2011	677	632				45	
430	X	WILLIS GROUP HOLDINGS PL	G96666105			6/10/2010		9/28/2011	693	632				61	
431	X	WILLIS GROUP HOLDINGS PL	G96666105			6/10/2010		12/19/2011	754	632				122	
432	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		3/16/2011	12,186	5,451				6,735	
433	X	TYCO INTERNATIONAL LTD	H89128104			11/20/2008		9/23/2011	269,129	101,081				168,048	
434	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/23/2011	40,945	18,691				22,254	
435	X	TYCO INTERNATIONAL LTD	H89128104			6/20/2011		9/23/2011	2,559	2,827				-268	
436	X	TYCO INTERNATIONAL LTD	H89128104			3/4/2010		2/14/2011	3,488	2,334				1,154	
437	X	CHECK POINT SOFTWARE TE	M22465104			3/4/2010		3/16/2011	480	333				147	
438	X	CHECK POINT SOFTWARE TE	M22465104			3/4/2010		9/22/2011	1,592	1,000				592	
439	X	COMMIT TO PUR FNMA SF MT	01F040628			1/10/2011		2/4/2011	146,314	149,039				-2,725	
440	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	34,301	34,028				273	
441	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	147,006	145,828				1,178	
442	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	181,416	179,941				1,475	
443	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	142,191	140,973				1,218	
444	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	176,428	174,994				1,434	
445	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	190,216	190,544				-328	
446	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	131,678	131,915				-237	
447	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	175,570	175,802				-232	
448	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	14,631	14,548				-17	
449	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	175,612	175,781				-169	
450	X	ALLSTATE CORP	020002101			9/23/2011		9/28/2011	3,803	3,624				179	
451	X	ALLSTATE CORP	020002101			9/23/2011		11/8/2011	252,477	216,288				36,189	
452	X	ALLSTATE CORP	021441100			8/26/2011		9/22/2011	1,053	1,082				-29	
453	X	FORD MOTOR CO	345370860			1/6/2011		9/23/2011	19,064	36,763				-17,699	
454	X	FORD MOTOR CO	345370860			6/20/2011		9/23/2011	1,701	2,339				-638	
455	X	FOREST OIL CORP	346091705			12/21/2010		2/17/2011	9,001	8,545				456	
456	X	FOREST OIL CORP	346091705			4/20/2010		3/7/2011	30,205	24,397				5,808	
457	X	PFIZER INC	717081103			7/7/2009		5/10/2011	77,812	55,058				22,754	
458	X	PFIZER INC	717081103			7/7/2009		9/23/2011	17,781	14,975				2,806	
459	X	PFIZER INC	717081103			7/7/2009		9/23/2011	5,336	4,495				841	
Securities										52,781,825				5,133,268	
Other sales										0				0	

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

										Amount				
										Long Term CG Distributions		355,055		
										Short Term CG Distributions		0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
460	X	PFIZER INC	717081103			6/20/2011		9/23/2011	4,693	5,477				-784
461	X	PFIZER INC	717081103			11/20/2008		9/23/2011	35,111	29,383				5,728
462	X	PFIZER INC	717081103			11/20/2008		9/28/2011	7,312	5,964				1,348
463	X	PFIZER INC	717081103			9/23/2011		12/19/2011	4,228	3,484				744
464	X	PFIZER INC	717081103			11/20/2008		12/19/2011	16,490	11,346				5,144
465	X	PHARMASSET INC	71715N106			8/2/2011		9/22/2011	1,546	1,211				335
466	X	PHARMASSET INC	71715N106			8/2/2011		9/28/2011	800	605				195
467	X	PHARMASSET INC	71715N106			8/2/2011		11/22/2011	59,613	27,002				32,611
468	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		3/16/2011	14,891	9,085				5,806
469	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		5/13/2011	192,991	106,749				86,242
470	X	PHILIP MORRIS INTERNAT-W	718172109			6/20/2011		9/23/2011	2,556	2,765				-209
471	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		9/23/2011	110,548	65,488				45,060
472	X	COVIDIEN PLC	G2554F113			1/4/2011		9/23/2011	32,916	35,212				-2,296
473	X	COVIDIEN PLC	G2554F113			1/4/2011		9/28/2011	4,171	4,282				-111
474	X	AGILENT TECHNOLOGIES INC	00846U101			9/23/2011		12/19/2011	6,028	5,608				420
475	X	AGRIUM INC	008916108			8/30/2010		12/07/2011	25,518	20,242				5,276
476	X	AGRIUM INC	008916108			10/11/2010		1/20/2011	7,919	7,470				449
477	X	AIR PRODS & CHEMS INC	009158106			9/23/2011		9/28/2011	4,844	4,537				307
478	X	AIR PRODS & CHEMS INC	009158106			9/23/2011		12/19/2011	9,797	9,074				723
479	X	AIR PRODS & CHEMS INC	009158106			9/23/2011		12/19/2011	2,449	2,268				181
480	X	ALBEMARLE CORP	012653101			7/19/2011		9/7/2011	23,891	33,763				-9,872
481	X	ALERE INC	01449J105			10/25/2011		11/14/2011	5,912	4,941				971
482	X	ALERE INC	01449J105			10/25/2011		12/19/2011	452	430				22
483	X	ALEXANDRIA REAL ESTATE B	015271109			10/22/2010		3/16/2011	757	749				8
484	X	ALEXANDRIA REAL ESTATE B	015271109			10/22/2010		9/22/2011	1,223	1,498				-275
485	X	ALEXANDRIA REAL ESTATE B	015271109			10/22/2010		9/28/2011	1,234	1,498				-264
486	X	ALEXANDRIA REAL ESTATE B	015271109			10/22/2010		12/19/2011	663	749				-86
487	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		3/16/2011	9,044	4,141				4,903
488	X	ALLIANCE DATA SYS CORP	018581108			3/16/2011		9/22/2011	929	823				106
489	X	ALLIANCE DATA SYS CORP	018581108			5/5/2010		9/22/2011	929	768				161
490	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		9/23/2011	337,213	137,035				200,178
491	X	ALLIANCE DATA SYS CORP	018581108			6/20/2011		9/23/2011	2,779	2,690				89
492	X	ALLIANCE DATA SYS CORP	018581108			5/5/2010		9/28/2011	1,921	1,536				385
493	X	ALLIANCE DATA SYS CORP	018581108			5/5/2010		12/19/2011	1,031	768				263
494	X	ALLIANCE DATA SYS CORP	018581108			5/5/2010		12/19/2011	206	153				53
495	X	ALLIED NEVADA GOLD CORP	019344100			9/20/2011		9/22/2011	1,943	1,943				0
496	X	ALLIED NEVADA GOLD CORP	019344100			9/20/2011		9/28/2011	726	726				0
497	X	ALLIED NEVADA GOLD CORP	019344100			9/12/2011		12/19/2011	648	1,198				-550
498	X	ALLIED NEVADA GOLD CORP	019344100			9/20/2011		12/22/2011	11,856	16,700				-4,844
499	X	ALLIED NEVADA GOLD CORP	019344100			9/21/2011		12/22/2011	1,923	2,687				-764
500	X	ALLIED NEVADA GOLD CORP	019344100			9/19/2011		12/22/2011	961	1,532				-571
501	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		3/16/2011	5,710	4,838				872
502	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		9/23/2011	5,191	4,944				247
503	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		9/23/2011	42,816	40,814				2,002
504	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		9/23/2011	8,914	8,364				550
505	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		9/23/2011	36,372	34,205				2,167
506	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/12/2010		9/23/2011	12,673	12,012				661
507	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		9/23/2011	60,143	58,060				2,083
508	X	ALLSCRIPTS HEALTHCARE S	01988P108			6/20/2011		9/23/2011	1,253	1,303				-50
509	X	COMMIT TO PUR FNMA SF MT	01F040610			12/9/2010		1/10/2011	174,316	174,453				-137
510	X	COMMIT TO PUR FNMA SF MT	01F040610			12/9/2010		1/10/2011	308,838	308,934				-96

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										355,055		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		52,781,825		47,648,557		5,133,268	
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	COMMIT TO PUR FNMA SF M1	01F040628			1/25/2011		2/4/2011	180,541	183,497				-2,956			
512	X	COMMIT TO PUR FNMA SF M1	01F040628			1/10/2011		2/4/2011	175,584	178,847				-3,263			
513	X	COMMIT TO PUR FNMA SF M1	01F040628			1/10/2011		2/4/2011	175,577	178,819				-3,242			
514	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		7/15/2011	402	425				-23			
515	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		8/15/2011	401	423				-22			
516	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		9/15/2011	478	504				-26			
517	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		10/15/2011	565	597				-32			
518	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		11/15/2011	616	651				-35			
519	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		12/15/2011	490	518				-28			
520	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		1/15/2012	585	618				-33			
521	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		2/15/2011	1,460	1,573				-113			
522	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		3/15/2011	1,255	1,351				-96			
523	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		4/15/2011	913	984				-71			
524	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		5/15/2011	780	840				-60			
525	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		6/15/2011	942	1,014				-72			
526	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		7/15/2011	659	710				-51			
527	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		8/15/2011	644	694				-50			
528	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		9/15/2011	805	866				-61			
529	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		10/15/2011	852	917				-65			
530	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		11/15/2011	693	746				-53			
531	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		12/15/2011	820	883				-63			
532	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		1/15/2012	688	741				-53			
533	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		2/15/2011	892	954				-62			
534	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		3/15/2011	661	707				-46			
535	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		4/15/2011	613	656				-43			
536	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		5/15/2011	547	585				-38			
537	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		6/15/2011	466	498				-32			
538	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		7/15/2011	415	443				-28			
539	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		8/15/2011	533	570				-37			
540	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		9/15/2011	521	558				-37			
541	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		10/15/2011	738	789				-51			
542	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		11/15/2011	662	708				-46			
543	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		12/15/2011	711	760				-49			
544	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		1/15/2012	645	690				-45			
545	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		2/15/2011	2,818	2,918				-100			
546	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		3/15/2011	5,865	5,865				-200			
547	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		4/15/2011	4,463	4,621				-158			
548	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		5/15/2011	4,402	4,558				-156			
549	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		6/15/2011	4,671	4,836				-165			
550	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		7/15/2011	3,461	3,583				-122			
551	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		8/15/2011	729	754				-25			
552	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		3/25/2011	1,587	1,604				-17			
553	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		4/25/2011	887	896				-9			
554	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/19/2011	185,546	181,657				3,889			
555	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/25/2011	617	623				-6			
556	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		6/25/2011	1,053	1,064				-11			
557	X	FNMA POOL # AE5895 3 326%	31419GRR7			9/21/2011		10/25/2011	19,376	20,127				-751			
558	X	WELLS FARGO & COMPANY	949746101			9/2/2010		9/23/2011	6,432	6,979				-547			
559	X	WELLS FARGO & COMPANY	949746101			9/13/2010		9/23/2011	34,457	37,461				-3,004			
560	X	WELLS FARGO & COMPANY	949746101			9/13/2010		9/23/2011	64,320	73,804				-9,484			
561	X	WELLS FARGO & COMPANY	949746101			3/3/2011		9/23/2011	39,511	55,701				-16,190			

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

Long Term CG Distributions										Amount		Totals							
Short Term CG Distributions										355,055		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
										0		0		52,781,825		47,648,557		5,133,268	
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					
562	X	WELLS FARGO & COMPANY	949746101			6/20/2011		9/23/2011	4,135	4,841				-706					
563	X	WELLS FARGO & COMPANY	949746101			9/2/2010		9/23/2011	13,553	14,693				-1,140					
564	X	WELLS FARGO & COMPANY	949746101			9/2/2010		9/28/2011	5,010	4,981				29					
565	X	WELLS FARGO & COMPANY	949746101			9/2/2010		12/19/2011	9,384	9,214				170					
566	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		3/16/2011	292	200				92					
567	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		9/22/2011	1,221	801				420					
568	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		9/28/2011	938	601				337					
569	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		12/19/2011	1,006	601				405					
570	X	YUMI BRANDS INC	988498101			9/23/2011		9/28/2011	3,732	3,569				163					
571	X	YUMI BRANDS INC	988498101			9/23/2011		12/19/2011	3,457	3,059				398					
572	X	YUMI BRANDS INC	988498101			10/28/2011		12/19/2011	11,522	10,811				711					
573	X	ZAGG INC	98884U108			6/1/2011		8/26/2011	4,741	3,629				1,112					
574	X	ZAGG INC	98884U108			6/1/2011		9/22/2011	672	680				-8					
575	X	ZAGG INC	98884U108			6/1/2011		9/28/2011	632	680				-48					
576	X	ZAGG INC	98884U108			6/1/2011		11/18/2011	16,363	17,009				-646					
577	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/28/2011	5,043	6,230				-1,187					
578	X	ZIMMER HOLDINGS INC	98956P102			5/9/2011		9/30/2011	543	680				-137					
579	X	RIVERBED TECHNOLOGY INC	768573107			9/28/2010		9/22/2011	1,055	1,149				-94					
580	X	APPLE INC	037833100			4/23/2010		9/23/2011	21,212	14,342				6,870					
581	X	APPLE INC	037833100			4/23/2010		9/28/2011	4,806	3,247				1,559					
582	X	APPLE INC	037833100			11/20/2008		9/28/2011	13,618	2,758				10,860					
583	X	APPLE INC	037833100			11/20/2008		12/19/2011	33,207	7,057				26,150					
584	X	ARCH COAL INC	039380100			10/11/2010		1/26/2011	37,680	30,976				6,704					
585	X	ARROW ELECTRS INC	042735100			5/4/2011		7/21/2011	12,766	15,729				-2,963					
586	X	ARROW ELECTRS INC	042735100			5/4/2011		7/21/2011	17,507	21,461				-3,954					
587	X	ARUBA NETWORKS INC	043176106			2/18/2011		9/22/2011	389	622				-233					
588	X	ARUBA NETWORKS INC	043176106			2/18/2011		9/28/2011	672	933				-261					
589	X	ARUBA NETWORKS INC	043176106			2/18/2011		12/19/2011	879	1,556				-677					
590	X	ASHLAND INC	044209104			6/1/2011		7/18/2011	188	202				-14					
591	X	ASHLAND INC	044209104			6/1/2011		7/18/2011	6,890	7,394				-504					
592	X	ASHLAND INC	044209104			6/1/2011		7/19/2011	26,371	28,029				-1,658					
593	X	ATMEL CORP	049513104			12/21/2010		3/16/2011	2,100	2,173				-73					
594	X	ATMEL CORP	049513104			6/2/2011		9/22/2011	1,379	2,228				-849					
595	X	ATMEL CORP	049513104			6/2/2011		9/28/2011	1,127	1,783				-656					
596	X	AMERIPRISE FINANCIAL INC	03076C106			12/1/2009		9/23/2011	172,621	83,955				88,666					
597	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011		9/23/2011	10,010	15,170				-5,160					
598	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011		9/23/2011	394	598				-204					
599	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		9/23/2011	39,254	59,873				-20,619					
600	X	AMERIPRISE FINANCIAL INC	03076C106			6/20/2011		9/23/2011	1,971	2,838				-867					
601	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		10/15/2011	2,868	2,969				-101					
602	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		11/15/2011	1,772	1,834				-62					
603	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		12/15/2011	9,528	9,864				-336					
604	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		12/28/2011	141,352	134,569				6,783					
605	X	FHLMC GOLD G04719 5 5%	3128M6SG4			12/22/2009		2/15/2011	964	991				-27					
606	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/1/2011		3/15/2011	1,091	0				1,091					
607	X	FHLMC GOLD G04719 5 5%	3128M6SG4			12/22/2009		4/15/2011	854	879				-25					
608	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		4/15/2011	1,238	1,325				-87					
609	X	FHLMC GOLD G04719 5 5%	3128M6SG4			12/22/2009		5/15/2011	657	676				-19					
610	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		5/15/2011	952	1,019				-67					
611	X	FHLMC GOLD G04719 5 5%	3128M6SG4			12/22/2009		6/15/2011	529	544				-15					
612	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		6/15/2011	766	820				-54					

Totals														
Gross Sales				Cost, Other Basis and Expenses		Net Gain or Loss								
52,781,825				47,648,557		5,133,268								
0				0		0								
Securities														
Other sales														
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	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		7/15/2011	578	594				-16
614	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		7/15/2011	837	896				-59
615	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		8/15/2011	564	581				-17
616	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		8/15/2011	818	876				-58
617	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		9/15/2011	768	790				-22
618	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		9/15/2011	1,113	1,191				-78
619	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		10/15/2011	623	641				-18
620	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		10/15/2011	903	967				-64
621	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		11/15/2011	698	719				-21
622	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		11/15/2011	1,012	1,083				-71
623	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		12/15/2011	644	663				-19
624	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		12/15/2011	934	999				-65
625	X	FHLMC GOLD G04719 5 5%	3128M6SG4			1/22/2009		1/15/2012	558	574				-16
626	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		1/15/2012	809	866				-57
627	X	FHLMC GOLD G0425 6 0%	3128M6HA9			2/9/2009		9/15/2011	7,261	7,518				-257
628	X	FHLMC GOLD G0425 6 0%	3128M6HA9			2/9/2009		9/21/2011	17,047	16,072				975
629	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		2/15/2011	1,650	1,750				-100
630	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		3/15/2011	1,769	1,877				-108
631	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		4/15/2011	956	1,014				-58
632	X	ALTERA CORP	021441100			8/26/2011		9/28/2011	716	721				-5
633	X	ALTERA CORP	021441100			8/26/2011		12/19/2011	342	361				-19
634	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/25/2011	652	302				350
635	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/25/2011	18,416	8,613				9,803
636	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/28/2011	9,596	4,911				4,685
637	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/28/2011	14,299	7,329				6,970
638	X	AMARIN CORPORATION PLC	023111206			3/16/2011		4/28/2011	295	146				149
639	X	AMARIN CORPORATION PLC	023111206			10/19/2011		12/19/2011	3,899	3,899				0
640	X	AMAZON COM INC	023135106			9/23/2011		9/28/2011	5,922	5,734				188
641	X	AMAZON COM INC	023135106			9/23/2011		12/19/2011	8,815	10,806				-1,991
642	X	AMERICAN CAMPUS COMMU	024835100			11/18/2011		12/19/2011	1,622	1,556				66
643	X	AMERICAN EXPRESS CO	025816109			6/21/2010		3/16/2011	11,095	11,045				50
644	X	AMERICAN EXPRESS CO	025816109			6/21/2010		9/23/2011	463	423				40
645	X	AMERICAN EXPRESS CO	025816109			6/21/2010		9/23/2011	290,919	267,214				23,705
646	X	AMERICAN EXPRESS CO	025816109			6/24/2010		9/23/2011	3,238	2,915				323
647	X	AMERICAN EXPRESS CO	025816109			7/17/2010		9/23/2011	47,639	41,128				6,511
648	X	AMERICAN EXPRESS CO	025816109			6/20/2011		9/23/2011	2,775	2,931				-156
649	X	COMMIT TO PUR FHLMC GOL	02R0304C4			9/21/2011		12/5/2011	153,580	153,533				47
650	X	AMERIGROUP CORP	030731102			1/28/2011		3/16/2011	589	519				70
651	X	AMERIGROUP CORP	030731102			1/28/2011		4/8/2011	36,250	30,627				5,623
652	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		3/16/2011	9,445	9,618				-173
653	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		5/15/2011	1,165	1,236				-71
654	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		6/15/2011	1,025	1,088				-63
655	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		7/15/2011	932	988				-56
656	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		8/15/2011	1,455	1,544				-89
657	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		9/15/2011	1,237	1,312				-75
658	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		10/15/2011	1,026	1,089				-63
659	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		11/15/2011	1,377	1,461				-84
660	X	FOREST OIL CORP	346091705			12/21/2010		3/7/2011	679	743				-64
661	X	FOSSIL INC	349882100			7/15/2011		9/22/2011	1,874	2,560				-686
662	X	FOSSIL INC	349882100			7/15/2011		9/27/2011	7,509	9,984				-2,475
663	X	FOSSIL INC	349882100			8/2/2011		9/27/2011	11,745	15,198				-3,453

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

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

										Amount					
										Long Term CG Distributions		355,055			
										Short Term CG Distributions		0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
715	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/4/2011	40,386	43,964					-3,578
716	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/4/2011	48,031	52,223					-4,192
717	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/4/2011	33,920	36,892					-2,972
718	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/5/2011	60,025	59,891					134
719	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/5/2011	309	335					-26
720	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/5/2011	6,172	6,704					-532
721	X	PUBLIC SVC ENTERPRISE GR	744573106			6/24/2010		4/5/2011	6,790	7,099					-309
722	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/5/2011	111,166	111,028					138
723	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/6/2011	64,490	63,960					530
724	X	QEP RESOURCES INC	74733V100			9/23/2011		9/28/2011	2,934	2,813					121
725	X	QEP RESOURCES INC	74733V100			9/23/2011		12/19/2011	5,575	5,626					-51
726	X	QUALCOMM INC	747525103			1/6/2010		3/16/2011	15,430	14,417					1,013
727	X	QUALCOMM INC	747525103			1/6/2010		9/23/2011	135,329	131,194					4,135
728	X	QUALCOMM INC	747525103			3/30/2010		9/23/2011	171,020	134,455					36,565
729	X	QUALCOMM INC	747525103			6/24/2010		9/23/2011	6,940	4,890					2,050
730	X	GENCMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		12/10/2011	330	339					-9
731	X	GENERAL ELECTRIC COMP	369604103			1/28/2011		3/16/2011	20,038	21,282					-1,244
732	X	GENERAL ELECTRIC COMP	369604103			1/28/2011		9/23/2011	98,202	133,573					-35,371
733	X	GENERAL ELECTRIC COMP	369604103			6/20/2011		9/23/2011	3,725	4,619					-894
734	X	GENERAL ELECTRIC COMP	369604103			11/20/2008		9/23/2011	104,610	89,575					15,035
735	X	GENERAL ELECTRIC COMP	369604103			11/20/2008		9/28/2011	4,424	3,573					851
736	X	GENERAL ELECTRIC COMP	369604103			11/20/2008		9/29/2011	52,078	42,108					9,970
737	X	GENERAL ELECTRIC COMP	369604103			9/23/2011		12/19/2011	3,716	3,286					430
738	X	GENERAL ELECTRIC COMP	369604103			11/20/2008		12/19/2011	7,432	5,614					1,818
739	X	GENUINE PARTS CO	372460105			9/23/2011		12/19/2011	4,048	3,398					650
740	X	GENWORTH FINL INC -CL A	37247D106			3/4/2010		3/7/2011	2,067	2,560					-493
741	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		3/7/2011	2,067	1,051					1,016
742	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		3/16/2011	375	197					178
743	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		6/2/2011	18,397	10,972					7,425
744	X	GEOEYE INC	37250W108			8/17/2011		9/22/2011	853	1,041					-188
745	X	GEOEYE INC	37250W108			8/17/2011		9/28/2011	563	694					-131
746	X	GEOEYE INC	37250W108			8/12/2011		11/18/2011	12,297	17,780					-5,483
747	X	GEOEYE INC	37250W108			8/16/2011		11/18/2011	228	340					-112
748	X	GEOEYE INC	37250W108			8/16/2011		11/18/2011	455	683					-228
749	X	GEOEYE INC	37250W108			8/17/2011		11/18/2011	228	346					-118
750	X	GEOEYE INC	37250W108			8/18/2011		11/18/2011	1,594	2,359					-765
751	X	GILEAD SCIENCES INC	375558103			10/20/2011		12/19/2011	7,131	7,733					-602
752	X	GLOBE SPECIALTY METALS I	37954N206			8/1/2011		9/22/2011	1,483	1,483					0
753	X	GLOBE SPECIALTY METALS I	37954N206			8/1/2011		9/28/2011	898	898					0
754	X	GLOBE SPECIALTY METALS I	37954N206			8/1/2011		10/25/2011	5,348	7,500					-2,152
755	X	GLOBE SPECIALTY METALS I	37954N206			7/5/2011		10/25/2011	669	969					-300
756	X	GLOBE SPECIALTY METALS I	37954N206			7/24/2011		10/25/2011	1,003	1,534					-531
757	X	GLOBE SPECIALTY METALS I	37954N206			7/29/2011		10/25/2011	1,170	1,618					-448
758	X	ANALOG DEVICES INC	032654105			11/4/2011		12/19/2011	3,019	3,355					-336
759	X	ANNALY CAPITAL MANAGEM	035710409			9/23/2011		9/28/2011	7,195	7,533					-338
760	X	ANNALY CAPITAL MANAGEM	035710409			9/23/2011		12/19/2011	2,609	2,803					-194
761	X	ANNATAYLOR STORES CORP	036115103			11/10/2010		1/1/2011	3,180	3,308					-128
762	X	ANNATAYLOR STORES CORP	036115103			11/10/2010		1/1/2011	12,262	12,759					-497
763	X	ANNATAYLOR STORES CORP	036115103			11/10/2010		1/12/2011	4,692	4,726					-34
764	X	ANNATAYLOR STORES CORP	036115103			11/12/2010		1/12/2011	2,111	2,091					20
765	X	ANSYS INC	03662Q105			3/16/2011		4/14/2011	528	520					8

Amount

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

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										355,055	0	Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0	0	52,781,825		47,648,557		5,133,268	

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss		
										Amount		Gross Sales			Cost, Other Basis and Expenses	
										Long Term CG Distributions	Short Term CG Distributions	Securities	Other sales		Price	Other Basis
868	X		AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/3/2011	6,638	11,331		-4,693			
869	X		AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/3/2011	18,704	30,151		-11,447			
870	X		AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/4/2011	25,907	42,929		-17,022			
871	X		AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/4/2011	4,887	8,016		-3,129			
872	X		AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/7/2011	8,549	14,211		-5,662			
873	X		AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/7/2011	8,721	14,469		-5,748			
874	X		AMYLIN PHARMACEUTICALS	032346108			6/24/2010		3/7/2011	2,438	4,041		-1,603			
875	X		AMTRUST FINANCIAL SERVICE	032359309			11/4/2011		12/19/2011	1,159	1,343		-184			
876	X		ANADARKO PETROLEUM COMPANY	032511107			6/18/2010		3/16/2011	5,987	3,403		2,584			
877	X		ROYAL CARIBBEAN CRUISES	V7780T103			10/22/2010		3/7/2011	6,322	5,216		1,106			
878	X		ROYAL CARIBBEAN CRUISES	V7780T103			10/22/2010		3/16/2011	414	348		66			
879	X		ANADARKO PETROLEUM COMPANY	032511107			6/18/2010		9/23/2011	174,179	110,168		64,011			
880	X		ANADARKO PETROLEUM COMPANY	032511107			6/24/2011		9/23/2011	2,690	1,550		1,140			
881	X		ANADARKO PETROLEUM COMPANY	032511107			6/20/2011		9/23/2011	1,345	1,392		-47			
882	X		RACKSPACE HOSTING INC	750086100			11/8/2010		3/16/2011	734	529		205			
883	X		RACKSPACE HOSTING INC	750086100			11/8/2010		9/22/2011	1,406	1,058		348			
884	X		RACKSPACE HOSTING INC	750086100			11/8/2010		9/28/2011	1,075	793		282			
885	X		RACKSPACE HOSTING INC	750086100			11/8/2010		12/19/2011	1,333	793		540			
886	X		RALCORP HOLDINGS INC NEW	751028101			11/12/2010		2/17/2011	4,539	4,284		255			
887	X		RALCORP HOLDINGS INC NEW	751028101			3/16/2011		8/26/2011	7,668	5,508		2,160			
888	X		RALCORP HOLDINGS INC NEW	751028101			8/30/2010		8/26/2011	852	663		189			
889	X		RALCORP HOLDINGS INC NEW	751028101			8/30/2010		8/26/2011	19,595	13,656		5,939			
890	X		RALCORP HOLDINGS INC NEW	751028101			8/30/2010		9/22/2011	755	594		161			
891	X		RALCORP HOLDINGS INC NEW	751028101			8/30/2010		9/28/2011	768	594		174			
892	X		RALCORP HOLDINGS INC NEW	751028101			8/30/2010		10/21/2011	13,539	10,093		3,446			
893	X		RANGE RESOURCES CORP	75281A109			9/28/2011		9/28/2011	3,186	3,186		0			
894	X		RANGE RESOURCES CORP	75281A109			9/28/2011		12/19/2011	604	638		-34			
895	X		RAYMOND JAMES FINL INC	754730109			6/10/2010		3/16/2011	1,091	831		260			
896	X		RAYMOND JAMES FINL INC	754730109			9/23/2009		9/7/2011	1,635	1,661		-26			
897	X		RAYMOND JAMES FINL INC	754730109			9/23/2009		9/7/2011	4,087	3,822		265			
898	X		RAYMOND JAMES FINL INC	754730109			9/23/2009		9/22/2011	1,243	1,274		-31			
899	X		RAYMOND JAMES FINL INC	754730109			9/23/2009		9/28/2011	1,093	1,019		74			
900	X		RAYMOND JAMES FINL INC	754730109			9/23/2009		12/19/2011	871	764		107			
901	X		RAYONIER INC REIT	754907103			11/21/2008		3/16/2011	1,205	582		623			
902	X		RAYONIER INC REIT	754907103			11/21/2008		9/22/2011	1,510	776		734			
903	X		RAYONIER INC REIT	754907103			11/21/2008		9/28/2011	1,530	776		754			
904	X		RAYONIER INC REIT	754907103			10/10/2011		12/19/2011	1,661	1,545		116			
905	X		RAYTHEON CO	755111507			11/20/2008		1/28/2011	75,530	70,649		4,881			
906	X		RAYTHEON CO	755111507			11/20/2008		1/28/2011	75,546	70,649		4,887			
907	X		REINSURANCE GROUP OF AMERICA	759351604			3/7/2011		9/22/2011	907	1,199		-292			
908	X		REINSURANCE GROUP OF AMERICA	759351604			3/7/2011		9/28/2011	961	961		0			
909	X		REINSURANCE GROUP OF AMERICA	759351604			4/5/2011		12/19/2011	496	674		-178			
910	X		FHLMC GOLD G05580	3128M7Q90			9/1/2009		7/15/2011	1,242	1,324		-82			
911	X		FHLMC GOLD G05580	3128M7Q90			9/1/2009		8/15/2011	1,235	1,317		-82			
912	X		FHLMC GOLD G05580	3128M7Q90			9/1/2009		9/15/2011	1,055	1,125		-70			
913	X		FHLMC GOLD G05580	3128M7Q90			9/1/2009		9/21/2011	47,594	45,622		1,972			
914	X		FHLMC GOLD G05669	3128M7T22			9/10/2009		2/15/2011	3,420	3,643		-223			
915	X		FHLMC GOLD G05669	3128M7T22			9/10/2009		3/15/2011	4,309	4,590		-281			
916	X		FHLMC GOLD G05669	3128M7T22			9/10/2009		4/15/2011	3,345	3,563		-218			
917	X		FHLMC GOLD G05669	3128M7T22			9/10/2009		5/15/2011	5,545	5,906		-361			
918	X		FHLMC GOLD G05669	3128M7T22			9/10/2009		6/15/2011	1,555	1,656		-101			
										52,781,825		47,648,557		5,133,268		
										0		0		0		

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

		Amount		Totals										Net Gain or Loss	
		Long Term CG Distributions		Securities										5,133,268	
		Short Term CG Distributions		Other sales										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 G05669 6 5%	3128M7T22			9/10/2009		7/15/2011	2,635	2,807				-172	
920	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		8/15/2011	1,163	1,239				-76	
921	X	GLOBE SPECIALTY METALS I	37954N206			8/26/2011		11/18/2011	2,609	2,965				-356	
922	X	AVON PRODUCTS INC	054303102			10/21/2011		10/27/2011	18,380	22,416				-4,036	
923	X	BNY MELLON SM/MID CAP-M	05569M442			12/14/2011		12/19/2011	19,249	19,347				-98	
924	X	BNY MELLON SM/MID CAP-M	05569M442			9/22/2011		12/19/2011	30,723	30,855				-132	
925	X	B B & T CORPORATION	054937107			9/23/2011		9/28/2011	5,269	4,955				314	
926	X	BNY MELLON SMALL CAP ST	05569M806			2/26/2009		4/28/2011	954,625	471,037				483,588	
927	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		6/15/2011	585	608				-23	
928	X	FHLMC GOLD G05509 6 0%	3128M7N28			12/29/2010		6/15/2011	1,170	1,267				-97	
929	X	FHLMC GOLD G05509 6 0%	3128M7N28			12/30/2010		6/15/2011	146	159				-13	
930	X	B B & T CORPORATION	054937107			11/8/2011		12/19/2011	12,032	12,256				-224	
931	X	FHLMC GOLD G05509 6 0%	3128M7N28			12/29/2010		6/22/2011	40,068	39,475				593	
932	X	BNY MELLON SMALL/MID CAP	05569M442			12/21/2010		3/16/2011	135,000	136,995				-1,995	
933	X	FHLMC GOLD G05509 6 0%	3128M7N28			12/30/2010		6/22/2011	5,008	4,940				68	
934	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		6/22/2011	5,008	4,739				269	
935	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		7/15/2011	401	417				-16	
936	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		8/15/2011	337	351				-14	
937	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		9/15/2011	365	380				-15	
938	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		9/21/2011	13,801	13,069				732	
939	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		2/15/2011	6,243	6,512				-269	
940	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		3/15/2011	5,148	5,370				-222	
941	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		4/15/2011	3,598	3,753				-155	
942	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		5/15/2011	2,688	2,804				-116	
943	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		6/15/2011	2,802	2,923				-121	
944	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		7/15/2011	2,449	2,555				-106	
945	X	BNY MELLON SM/MID CAP-M	05569M442			12/21/2010		6/20/2011	10,127	10,106				21	
946	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		8/15/2011	2,813	2,934				-121	
947	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		9/15/2011	3,343	3,487				-144	
948	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		10/15/2011	4,055	4,230				-175	
949	X	BNY MELLON SM/MID CAP-M	05569M442			12/13/2010		8/5/2011	13,136	14,138				-1,002	
950	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		11/15/2011	4,091	4,267				-176	
951	X	BNY MELLON SM/MID CAP-M	05569M442			12/21/2010		8/5/2011	809	899				-90	
952	X	BNY MELLON SM/MID CAP-M	05569M442			12/15/2009		8/5/2011	236,055	195,136				40,919	
953	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		12/15/2011	3,805	3,969				-164	
954	X	FHLMC GOLD G05521 5 5%	3128M7PE0			8/20/2009		1/15/2012	3,846	4,012				-166	
955	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		2/15/2011	1,514	1,614				-100	
956	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		3/15/2011	1,943	2,072				-129	
957	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		4/15/2011	1,822	1,943				-121	
958	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		5/15/2011	649	691				-42	
959	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		6/15/2011	1,012	1,079				-67	
960	X	ATMEL CORP	049513104			6/2/2011		12/19/2011	871	1,634				-763	
961	X	ATWOOD OCEANICS INC	050095108			2/14/2011		9/22/2011	1,057	1,321				-264	
962	X	ATWOOD OCEANICS INC	050095108			2/14/2011		9/28/2011	1,054	1,321				-267	
963	X	ATWOOD OCEANICS INC	050095108			2/14/2011		10/7/2011	27,783	34,350				-6,567	
964	X	ATWOOD OCEANICS INC	050095108			3/16/2011		10/7/2011	356	433				-77	
965	X	AUTODESK INC	052769106			7/21/2011		8/19/2011	10,830	16,072				-5,242	
966	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	30,581	43,282				-12,701	
967	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	46,692	66,247				-19,555	
968	X	AUTODESK INC	052769106			7/20/2011		9/9/2011	71,854	101,558				-29,704	
969	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	4,665	6,675				-2,010	

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

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

		Amount										Totals					
		Long Term CG Distributions		355,055								Securities		Gross Sales		Net Gain or Loss	
		Short Term CG Distributions		0								Other sales		52,781,825		5,133,268	
	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
1,021	X	BAIDU, INC	056752108			9/23/2011		9/28/2011	4,696	4,492				204			
1,022	X	BAIDU, INC	056752108			9/23/2011		10/27/2011	115,217	101,740				13,477			
1,023	X	BAIDU, INC	056752108			9/23/2011		12/19/2011	4,952	5,342				-390			
1,024	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		1/10/2011	426	435				-9			
1,025	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		5/10/2011	260	265				-5			
1,026	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		6/15/2011	239	246				-7			
1,027	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		7/15/2011	6,707	6,917				-210			
1,028	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		8/15/2011	3,667	3,782				-115			
1,029	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		9/15/2011	2,135	2,202				-67			
1,030	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		10/15/2011	6,116	6,308				-192			
1,031	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		11/15/2011	9,938	10,250				-312			
1,032	X	HDMOT 2009-2 A3 2 62% 3	41283HAC8			12/0/2010		8/15/2011	19,696	20,113				-417			
1,033	X	HDMOT 2009-2 A3 2 62% 3	41283HAC8			12/0/2010		9/15/2011	20,394	20,826				-432			
1,034	X	HDMOT 2009-2 A3 2 62% 3	41283HAC8			12/0/2010		10/15/2011	17,377	17,745				-368			
1,035	X	HDMOT 2009-2 A3 2 62% 3	41283HAC8			12/0/2010		11/9/2011	105,699	107,400				-1,701			
1,036	X	HARMAN INTERNATIONAL INC	413086109			2/17/2011		4/14/2011	17,524	19,944				-2,420			
1,037	X	HARMAN INTERNATIONAL INC	413086109			3/16/2011		4/14/2011	449	457				-8			
1,038	X	HARTFORD FINL SVCS GROU	416515104			11/12/2010		3/7/2011	4,611	4,034				577			
1,039	X	HARTFORD FINL SVCS GROU	416515104			11/12/2010		9/22/2011	480	756				-276			
1,040	X	HARTFORD FINL SVCS GROU	416515104			8/28/2009		9/27/2011	9,420	13,188				-3,768			
1,041	X	HARTFORD FINL SVCS GROU	416515104			8/31/2009		9/27/2011	2,055	2,840				-785			
1,042	X	HARTFORD FINL SVCS GROU	416515104			6/10/2010		9/27/2011	3,254	4,454				-1,200			
1,043	X	HARTFORD FINL SVCS GROU	416515104			11/12/2010		9/27/2011	514	756				-242			
1,044	X	HEALTH MGMT ASSOC INC N	421933102			3/9/2011		3/16/2011	1,018	1,018				0			
1,045	X	HEALTH MGMT ASSOC INC N	421933102			3/7/2011		4/8/2011	1,810	1,715				95			
1,046	X	HEALTH MGMT ASSOC INC N	421933102			3/8/2011		4/8/2011	1,597	1,564				33			
1,047	X	HEALTH MGMT ASSOC INC N	421933102			3/8/2011		4/8/2011	1,916	1,864				52			
1,048	X	HEALTH MGMT ASSOC INC N	421933102			3/8/2011		4/8/2011	3,726	3,653				73			
1,049	X	HEALTH MGMT ASSOC INC N	421933102			3/9/2011		4/8/2011	1,277	1,276				1			
1,050	X	HEALTH MGMT ASSOC INC N	421933102			2/28/2011		4/8/2011	1,065	1,054				11			
1,051	X	HEALTH MGMT ASSOC INC N	421933102			11/4/2010		4/8/2011	6,068	4,745				1,323			
1,052	X	HEALTH MGMT ASSOC INC N	421933102			11/4/2010		4/11/2011	18,881	15,233				3,648			
1,053	X	HEALTH MGMT ASSOC INC N	421933102			11/4/2010		4/11/2011	12,486	10,238				2,248			
1,054	X	HEALTH MGMT ASSOC INC N	421933102			5/24/2010		1/28/2011	30,743	25,364				5,379			
1,055	X	HESS CORP	42222G108			1/23/2009		3/16/2011	17,371	12,134				5,237			
1,056	X	HESS CORP	42809H107			1/23/2009		3/23/2011	132,913	91,002				41,911			
1,057	X	HESS CORP	42809H107			6/24/2010		3/23/2011	5,639	3,773				1,866			
1,058	X	HESS CORP	42809H107			11/20/2008		3/23/2011	51,554	25,185				26,369			
1,059	X	HESS CORP	42809H107			11/20/2008		9/23/2011	218,586	168,032				50,554			
1,060	X	HESS CORP	42809H107			6/20/2011		9/23/2011	4,095	5,518				-1,423			
1,061	X	HOLLYFRONTIER CORP	436106108			7/21/2011		9/22/2011	2,201	2,201				0			
1,062	X	HOLLYFRONTIER CORP	436106108			7/21/2011		9/28/2011	1,446	2,237				-791			
1,063	X	HOLLYFRONTIER CORP	436106108			6/24/2011		11/3/2011	972	1,342				-370			
1,064	X	HOLLYFRONTIER CORP	436106108			7/21/2011		11/3/2011	18,469	21,082				-2,613			
1,065	X	HOLLYFRONTIER CORP	436106108			7/21/2011		11/18/2011	1,687	2,589				-902			
1,066	X	HOLLYFRONTIER CORP	436106108			8/26/2011		11/18/2011	13,497	19,749				-6,252			
1,067	X	HOLOGIC INC	436440101			3/29/2011		9/22/2011	1,811	2,664				-853			
1,068	X	HOLOGIC INC	436440101			3/29/2011		9/28/2011	1,135	1,554				-419			
1,069	X	HOLOGIC INC	436440101			3/25/2011		10/25/2011	3,919	5,505				-1,586			
1,070	X	HOLOGIC INC	436440101			3/25/2011		10/25/2011	6,271	8,790				-2,519			
1,071	X	HOLOGIC INC	436440101			3/25/2011		10/25/2011	5,017	7,037				-2,020			

		Check "X" if Sale of Security		Description		Amount		Purchaser		Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals		Cost, Other Basis and Expenses		Net Gain or Loss		
						Long Term CG Distributions	Short Term CG Distributions						Gross Sales	Other sales					
						355,055	0							Gross Sales	Other sales				
						0								52,781,825	0	47,648,557		5,133,268	
Index						CUSIP #							Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,072	X					790849103					3/22/2011		9/23/2011	383	518				-135
1,073	X					790849103					3/22/2011		9/23/2011	146,637	197,132				-50,495
1,074	X					790849103					4/26/2011		9/23/2011	25,460	34,634				-9,174
1,075	X					790849103					4/27/2011		9/23/2011	107,010	147,868				-40,858
1,076	X					790849103					6/20/2011		9/23/2011	1,149	1,479				-330
1,077	X					BACM 2005-6 A2 5 165% 9					2/1/2010		6/10/2011	3,509	3,579				-70
1,078	X					BANK OF AMERICA CORP					5/6/2010		3/16/2011	19,112	22,562				-3,450
1,079	X					BANK OF AMERICA CORP					5/6/2010		8/1/2011	13,364	29,541				-16,177
1,080	X					BANK OF AMERICA CORP					6/24/2010		8/1/2011	4,773	9,834				-5,061
1,081	X					BANK OF AMERICA CORP					9/13/2010		8/1/2011	20,486	39,083				-18,597
1,082	X					BANK OF AMERICA CORP					9/13/2010		8/1/2011	15,860	30,157				-14,297
1,083	X					BANK OF AMERICA CORP					5/7/2009		8/1/2011	88,407	163,089				-74,682
1,084	X					BANK OF AMERICA CORP					5/7/2009		9/23/2011	5,413	12,056				-6,643
1,085	X					BANK OF AMERICA CORP					5/21/2009		9/23/2011	63,556	120,398				-56,842
1,086	X					BANK OF AMERICA CORP					6/15/2009		9/23/2011	15,570	34,003				-18,433
1,087	X					BANK OF AMERICA CORP					6/15/2009		9/23/2011	32,234	71,546				-39,312
1,088	X					BANK OF AMERICA CORP					6/15/2009		9/23/2011	11,556	25,718				-14,162
1,089	X					BANK OF AMERICA CORP					6/20/2011		9/23/2011	2,007	3,496				-1,489
1,090	X					BARCLAYS BANK PLC 5 0%					9/17/2009		12/21/2011	36,127	34,955				1,172
1,091	X					BAXTER INTERNATIONAL INC					8/17/2011		9/23/2011	20,087	20,348				-261
1,092	X					FHLMC GOLD G05669 6 5%					9/10/2009		9/15/2011	1,603	1,707				-104
1,093	X					FHLMC GOLD G05669 6 5%					9/10/2009		10/15/2011	2,273	2,421				-148
1,094	X					FHLMC GOLD G05669 6 5%					9/10/2009		11/15/2011	2,713	2,889				-176
1,095	X					FHLMC GOLD G05669 6 5%					9/10/2009		12/15/2011	5,473	5,829				-356
1,096	X					FHLMC GOLD G05669 6 5%					9/10/2009		12/20/2011	106,577	102,611				3,966
1,097	X					FHLMC GOLD G05669 6 5%					9/10/2009		1/15/2012	3,094	3,295				-201
1,098	X					FHLMC GOLD G06222 4 0%					4/8/2011		5/15/2011	408	397				11
1,099	X					FHLMC GOLD G06222 4 0%					4/8/2011		6/15/2011	609	594				15
1,100	X					FHLMC GOLD G06222 4 0%					4/8/2011		6/22/2011	69,930	67,555				2,375
1,101	X					FHLMC GOLD G06222 4 0%					4/8/2011		7/15/2011	894	872				22
1,102	X					FHLMC GOLD G06222 4 0%					4/8/2011		8/15/2011	276	270				6
1,103	X					FHLMC GOLD G06222 4 0%					4/8/2011		9/15/2011	1,222	1,193				29
1,104	X					FHLMC GOLD G06222 4 0%					4/8/2011		10/15/2011	3,234	3,158				76
1,105	X					FHLMC GOLD G06222 4 0%					4/8/2011		11/15/2011	4,989	4,873				116
1,106	X					FHLMC GOLD G06222 4 0%					4/8/2011		12/15/2011	4,712	4,606				108
1,107	X					FHLMC GOLD G06222 4 0%					4/8/2011		1/15/2012	1,764	1,725				39
1,108	X					FHLMC GOLD G06222 4 0%					1/22/2009		2/15/2011	2,032	2,075				-43
1,109	X					FHLMC GOLD G06222 4 0%					1/22/2009		3/15/2011	1,812	1,851				-39
1,110	X					FHLMC GOLD G06222 4 0%					1/22/2009		4/15/2011	1,015	1,036				-21
1,111	X					FHLMC GOLD G06222 4 0%					1/22/2009		5/15/2011	1,843	1,882				-39
1,112	X					FHLMC GOLD G06222 4 0%					1/22/2009		6/15/2011	579	592				-13
1,113	X					FHLMC GOLD G06222 4 0%					1/22/2009		7/15/2011	1,404	1,434				-30
1,114	X					FHLMC GOLD G06222 4 0%					1/22/2009		8/15/2011	1,090	1,113				-23
1,115	X					FHLMC GOLD G06222 4 0%					1/22/2009		9/15/2011	1,758	1,796				-38
1,116	X					FHLMC GOLD G06222 4 0%					1/22/2009		10/15/2011	1,978	2,020				-42
1,117	X					FHLMC GOLD G06222 4 0%					1/22/2009		11/15/2011	3,039	3,104				-65
1,118	X					FHLMC GOLD G06222 4 0%					1/22/2009		12/15/2011	2,213	2,260				-47
1,119	X					FHLMC GOLD G06222 4 0%					1/22/2009		1/15/2012	2,126	2,171				-45
1,120	X					FHLMC GOLD A82899 5 5%					8/6/2009		2/15/2011	2,589	2,670				-81
1,121	X					FHLMC GOLD A82899 5 5%					8/6/2009		3/15/2011	11,189	11,540				-351
1,122	X					FHLMC GOLD A82899 5 5%					8/6/2009		4/15/2011	11,777	12,147				-370

Long Term CG Distributions										Amount		
Short Term CG Distributions										355,055		
										0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements
									Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss	
									52,781,825	47,648,557	5,133,268	
Securities									0			
Other sales									0			
1,123	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		5/15/2011	3,387	3,494	-107	
1,124	X	SALESFORCE COM INC	794661J02			9/23/2011		9/28/2011	5,668	5,421	247	
1,125	X	SALESFORCE COM INC	794661J02			9/23/2011		12/19/2011	8,709	9,900	-1,191	
1,126	X	SALIX PHARMACEUTICALS LTD	795435I06			2/14/2011		3/7/2011	15,359	20,216	-4,857	
1,127	X	SANDRIDGE ENERGY INC	80007P307			12/15/2010		2/14/2011	780	603	177	
1,128	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		2/14/2011	2,252	1,740	512	
1,129	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		3/16/2011	630	402	228	
1,130	X	SANDRIDGE ENERGY INC	80007P307			12/13/2010		9/9/2011	1,293	1,247	46	
1,131	X	SANDRIDGE ENERGY INC	80007P307			12/13/2010		9/9/2011	8,643	8,258	385	
1,132	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		9/9/2011	5,822	5,755	67	
1,133	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		9/9/2011	2,302	2,268	34	
1,134	X	SANDRIDGE ENERGY INC	80007P307			12/15/2010		9/9/2011	2,437	2,408	29	
1,135	X	SANDRIDGE ENERGY INC	80007P307			12/13/2010		9/9/2011	3,385	3,281	104	
1,136	X	SAVVIS INC	805423308			12/21/2010		4/28/2011	28,637	18,758	9,879	
1,137	X	SAVVIS INC	805423308			3/16/2011		4/28/2011	392	342	50	
1,138	X	SCHLUMBERGER LTD	806857108			9/23/2011		9/28/2011	3,168	3,014	154	
1,139	X	SCHLUMBERGER LTD	806857108			10/26/2011		12/19/2011	7,867	8,166	-299	
1,140	X	SCHWAB CHARLES CORP NE	808513105			1/5/2011		3/16/2011	8,335	8,607	-272	
1,141	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		8/12/2011	89,812	110,646	-20,834	
1,142	X	SCHWAB CHARLES CORP NE	808513105			6/24/2010		8/12/2011	2,161	2,653	-492	
1,143	X	SCHWAB CHARLES CORP NE	808513105			1/5/2011		8/12/2011	70,601	105,437	-34,836	
1,144	X	SCHWAB CHARLES CORP NE	808513105			6/20/2011		8/12/2011	1,321	1,772	-451	
1,145	X	SEMPRA ENERGY	816851109			9/23/2011		9/28/2011	9,935	9,448	487	
1,146	X	SEMPRA ENERGY	816851109			9/23/2011		12/19/2011	4,700	4,479	221	
1,147	X	SHIRE PLC	82481R106			9/23/2011		9/28/2011	66,972	60,920	6,052	
1,148	X	SHIRE PLC	82481R106			9/23/2011		12/19/2011	6,985	6,271	714	
1,149	X	SHIRE PLC	82481R106			9/23/2011		9/28/2011	655	804	-149	
1,150	X	SILVER WHEATON CORP	828336107			9/20/2011		10/25/2011	13,273	16,491	-3,218	
1,151	X	SILVER WHEATON CORP	828336107			9/20/2011		11/18/2011	6,041	7,181	-1,140	
1,152	X	GLOBE SPECIALTY METALS INC	37954N206			9/20/2011		1/14/2011	15,535	15,377	158	
1,153	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/14/2011	20,706	20,503	203	
1,154	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/18/2011	20,706	20,503	200	
1,155	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/24/2011	20,703	20,503	280	
1,156	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/28/2011	25,908	25,628	280	
1,157	X	GOLDMAN SACHS GROUP 6	38141GCU6			11/19/2008		6/20/2011	15,123	11,470	3,653	
1,158	X	GOOGLE INC - CL A	38259P508			8/21/2009		3/16/2011	21,252	17,643	3,609	
1,159	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	38,859	31,863	6,996	
1,160	X	GOOGLE INC - CL A	38259P508			8/21/2009		5/2/2011	67,441	58,035	9,406	
1,161	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	22,121	18,144	3,977	
1,162	X	GOOGLE INC - CL A	38259P508			6/5/2009		9/23/2011	375,519	321,726	53,793	
1,163	X	GOOGLE INC - CL A	38259P508			6/20/2011		9/23/2011	3,059	2,911	188	
1,164	X	GREEN MOUNTAIN COFFEE INC	393122106			8/26/2011		9/22/2011	3,218	3,017	201	
1,165	X	GREEN MOUNTAIN COFFEE INC	393122106			8/26/2011		9/28/2011	1,283	1,168	115	
1,166	X	GREEN MOUNTAIN COFFEE INC	393122106			8/26/2011		12/19/2011	455	973	-518	
1,167	X	GREENHILL & CO INC	395259104			10/12/2011		12/19/2011	1,418	1,369	49	
1,168	X	GUESS? INC	401617105			10/15/2010		1/11/2011	2,981	3,000	-19	
1,169	X	GUESS? INC	401617105			6/24/2010		1/11/2011	426	331	95	
1,170	X	GUESS? INC	401617105			6/24/2010		1/11/2011	7,234	5,620	1,614	
1,171	X	GUESS? INC	401617105			6/10/2009		1/11/2011	6,809	4,342	2,467	
1,172	X	GUESS? INC	401617105			6/10/2009		1/12/2011	13,654	8,685	4,969	
1,173	X	GUESS? INC	401617105			6/24/2009		1/12/2011	5,120	2,908	2,212	

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

Amount										Totals				
Long Term CG Distributions										Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss		
Short Term CG Distributions										355,055	52,781,825	47,648,557	5,133,268	
										0	0	0	0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,174	X	GUESS? INC	401617105			6/10/2009		1/12/2011	1,706	1,086				620
1,175	X	HALLIBURTON CO	406216101			11/20/2008		3/16/2011	10,397	3,338				7,059
1,176	X	HALLIBURTON CO	406216101			6/20/2011		9/23/2011	1,620	2,326				-706
1,177	X	HALLIBURTON CO	406216101			11/20/2008		9/23/2011	16,196	6,954				9,242
1,178	X	HALLIBURTON CO	406216101			11/20/2008		9/28/2011	3,089	1,252				1,837
1,179	X	HALLIBURTON CO	406216101			10/26/2011		12/19/2011	9,289	10,501				-1,212
1,180	X	HANSEN NAT CORP	411310105			7/15/2011		9/22/2011	892	786				106
1,181	X	HANSEN NAT CORP	411310105			7/15/2011		9/28/2011	918	786				132
1,182	X	HANSEN NAT CORP	411310105			7/15/2011		10/21/2011	5,573	4,716				857
1,183	X	HANSEN NAT CORP	411310105			7/15/2011		12/19/2011	1,918	1,572				346
1,184	X	HDMOT 2009-2 A3 2 62%	41283HAC8			12/20/2010		1/15/2011	14,435	14,741				-306
1,185	X	HDMOT 2009-2 A3 2 62%	41283HAC8			12/20/2010		2/15/2011	19,213	19,620				-407
1,186	X	HDMOT 2009-2 A3 2 62%	41283HAC8			12/20/2010		3/15/2011	19,743	20,161				-418
1,187	X	HDMOT 2009-2 A3 2 62%	41283HAC8			12/20/2010		4/15/2011	24,380	24,897				-517
1,188	X	HDMOT 2009-2 A3 2 62%	41283HAC8			12/20/2010		5/15/2011	22,421	22,896				-475
1,189	X	HDMOT 2009-2 A3 2 62%	41283HAC8			12/20/2010		6/15/2011	21,322	21,774				-452
1,190	X	HDMOT 2009-2 A3 2 62%	41283HAC8			12/20/2010		7/15/2011	20,844	21,285				-441
1,191	X	RIVERBED TECHNOLOGY INC	768573107			9/28/2010		9/28/2011	867	919				-52
1,192	X	RIVERBED TECHNOLOGY INC	768573107			9/28/2010		12/19/2011	935	919				16
1,193	X	ROBERT HALF INTL INC	770323103			11/18/2011		12/19/2011	3,222	3,133				89
1,194	X	ROCK-TENN CO CLASS A	772739207			9/7/2011		9/22/2011	991	991				0
1,195	X	ROCK-TENN CO CLASS A	772739207			9/7/2011		9/28/2011	1,038	1,038				0
1,196	X	ROCK-TENN CO CLASS A	772739207			8/17/2011		12/19/2011	564	634				-70
1,197	X	ROPER INDUSTRIES INC	776696106			11/21/2008		3/16/2011	824	363				461
1,198	X	ROPER INDUSTRIES INC	776696106			11/21/2008		9/22/2011	683	363				320
1,199	X	ROPER INDUSTRIES INC	776696106			11/21/2008		9/28/2011	723	363				360
1,200	X	ROPER INDUSTRIES INC	776696106			11/21/2008		12/19/2011	829	363				466
1,201	X	ROVI CORP	779376102			6/24/2009		12/20/2011	12,155	4,244				7,911
1,202	X	ROVI CORP	779376102			6/24/2009		3/16/2011	554	223				331
1,203	X	ROVI CORP	779376102			6/24/2009		4/21/2011	12,383	5,585				6,798
1,204	X	ROVI CORP	779376102			6/24/2009		9/22/2011	1,300	670				630
1,205	X	ROVI CORP	779376102			9/23/2011		9/28/2011	4,532	4,304				228
1,206	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		6/2/2011	17,410	11,974				5,436
1,207	X	SKYWORKS SOLUTIONS INC	83088M102			5/11/2011		6/2/2011	5,223	6,238				-1,015
1,208	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		6/2/2011	1,990	1,362				628
1,209	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		7/21/2011	14,011	10,556				3,455
1,210	X	SOUTHERN CO	842587107			9/23/2011		11/10/2011	6,519	6,319				200
1,211	X	SOUTHERN CO	842587107			9/23/2011		12/19/2011	3,563	3,370				193
1,212	X	SOUTHWESTERN ENERGY CO	845467109			9/23/2011		9/28/2011	3,252	3,115				137
1,213	X	SOUTHWESTERN ENERGY CO	845467109			9/23/2011		9/28/2011	180,668	177,193				3,475
1,214	X	BAXTER INTERNATIONAL INC	071813109			8/10/2011		12/15/2011	104,760	110,881				-6,121
1,215	X	BAXTER INTERNATIONAL INC	071813109			8/17/2011		12/15/2011	2,910	3,213				-303
1,216	X	BAXTER INTERNATIONAL INC	071813109			8/18/2011		12/15/2011	121,735	131,694				-9,959
1,217	X	BAXTER INTERNATIONAL INC	071813109			9/23/2011		12/16/2011	28,479	31,210				-2,731
1,218	X	B E AEROSPACE INC	073302101			9/21/2009		9/22/2011	1,267	803				464
1,219	X	B E AEROSPACE INC	073302101			9/21/2009		9/28/2011	1,420	803				617
1,220	X	B E AEROSPACE INC	073302101			9/21/2009		12/19/2011	1,104	602				502
1,221	X	BSCMS 2004-PWR5 A3 4 565	07383FQ35			2/1/2010		6/11/2011	14,251	14,543				-292
1,222	X	BSCMS 2004-PWR5 A3 4 565	07383FQ35			2/1/2010		7/11/2011	10,285	10,496				-211
1,223	X	BSCMS 2004-PWR5 A3 4 565	07383FQ35			2/1/2010		8/11/2011	50,544	51,579				-1,035
1,224	X	BSCMS 2004-PWR5 A3 4 565	07383FQ35			2/1/2010		9/13/2011	39,919	40,736				-817

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

Index			Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss						
											Gross Sales Price	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses				Net Gain or Loss					
																			Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss		
Long Term CG Distributions				Amount				Securities				52,781,825				47,648,557				5,133,268			
Short Term CG Distributions				355,055				Other sales				0				0				0			
1,225	X	BECKMAN COULTER INC	075811109					12/13/2010		1/21/2011	38,856	37,871				985							
1,226	X	BLACKROCK INC 6 25%	09247XAC5					5/21/2010		12/21/2011	23,208	22,695				513							
1,227	X	BLACKSTONE GROUP LP/TH	09253U108					3/1/2011		3/16/2011	163	147				16							
1,228	X	BLACKSTONE GROUP LP/TH	09253U108					3/1/2011		3/16/2011	652	704				-52							
1,229	X	BLACKSTONE GROUP LP/TH	09253U108					2/14/2011		5/4/2011	186	189				-3							
1,230	X	BLACKSTONE GROUP LP/TH	09253U108					3/1/2011		5/4/2011	5,952	5,461				491							
1,231	X	BLACKSTONE GROUP LP/TH	09253U108					3/1/2011		7/15/2011	4,632	5,103				-471							
1,232	X	BLACKSTONE GROUP LP/TH	09253U108					3/1/2011		7/15/2011	3,993	4,314				-321							
1,233	X	BLACKSTONE GROUP LP/TH	09253U108					3/2/2011		7/15/2011	17,411	18,712				-1,301							
1,234	X	BORG WARNER INC	099724106					4/21/2011		5/20/2011	17,618	19,208				-1,590							
1,235	X	BORG WARNER INC	099724106					4/21/2011		9/22/2011	1,218	1,537				-319							
1,236	X	BORG WARNER INC	099724106					4/21/2011		9/28/2011	623	768				-145							
1,237	X	BORG WARNER INC	099724106					4/21/2011		12/19/2011	624	768				-144							
1,238	X	BORG WARNER INC	099724106					4/21/2011		12/22/2011	14,879	17,672				-2,793							
1,239	X	BORG WARNER INC	099724106					4/21/2011		12/22/2011	6,452	7,683				-1,231							
1,240	X	BOSTON PROPERTIES INC	101121101					4/29/2011		7/15/2011	8,444	8,131				313							
1,241	X	BOSTON PROPERTIES INC	101121101					4/29/2011		9/22/2011	919	1,042				-123							
1,242	X	COACH INC	189754104					8/2/2011		12/22/2011	11,940	11,986				-46							
1,243	X	COACH INC	189754104					8/31/2011		12/22/2011	597	603				-6							
1,244	X	FNMA POOL # AL0573 3 5%	3138EG179					8/2/2011		11/25/2011	2,007	2,075				-68							
1,245	X	FNMA POOL # AL0573 3 5%	3138EG179					8/2/2011		12/25/2011	1,791	1,851				-60							
1,246	X	FNMA POOL # AL0573 3 5%	3138EG179					8/2/2011		1/25/2012	2,693	2,784				-91							
1,247	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8					5/20/2010		1/25/2011	7,068	7,403				-335							
1,248	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8					5/20/2010		2/25/2011	9,487	9,938				-451							
1,249	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8					5/20/2010		3/25/2011	4,736	4,961				-225							
1,250	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8					5/20/2010		4/25/2011	4,539	4,755				-216							
1,251	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8					5/20/2010		5/25/2011	5,903	6,183				-280							
1,252	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8					5/20/2010		6/25/2011	4,563	4,780				-217							
1,253	X	FNMA REMIC 2003-64 5 50348	31393DKA8					5/20/2010		7/25/2011	4,432	4,643				-211							
1,254	X	FNMA REMIC 2003-64 5 5%	31393DKA8					5/20/2010		8/25/2011	5,318	5,571				-253							
1,255	X	FNMA REMIC 2003-64 5 5%	31393DKA8					5/20/2010		9/25/2011	6,263	6,561				-298							
1,256	X	FNMA REMIC 2003-64 5 5%	31393DKA8					5/20/2010		10/25/2011	4,373	4,581				-208							
1,257	X	FNMA REMIC 2003-64 5 5%	31393DKA8					5/20/2010		11/25/2011	6,206	6,501				-295							
1,258	X	FNMA REMIC 2003-64 5 5%	31393DKA8					5/20/2010		12/25/2011	6,365	6,668				-303							
1,259	X	FED NATL MTGE ASSN 3 0%	31398AY2					8/13/2009		6/23/2011	63,895	59,838				4,057							
1,260	X	FNMA POOL # 745418 5 5%	31403DDX4					1/22/2009		2/25/2011	4,167	4,281				-114							
1,261	X	FNMA POOL # 745418 5 5%	31403DDX4					5/15/2009		2/25/2011	114	119				-5							
1,262	X	FNMA POOL # 745418 5 5%	31403DDX4					3/24/2010		2/25/2011	1,713	1,821				-108							
1,263	X	FNMA POOL # 745418 5 5%	31403DDX4					1/22/2009		3/25/2011	3,164	3,250				-86							
1,264	X	FNMA POOL # 745418 5 5%	31403DDX4					5/15/2009		3/25/2011	87	90				-3							
1,265	X	FNMA POOL # 745418 5 5%	31403DDX4					3/24/2010		3/25/2011	1,300	1,383				-83							
1,266	X	FNMA POOL # 745418 5 5%	31403DDX4					5/15/2009		4/20/2011	4,024	3,900				124							
1,267	X	FNMA POOL # 745418 5 5%	31403DDX4					3/24/2010		4/20/2011	60,358	59,726				632							
1,268	X	FNMA POOL # 745418 5 5%	31403DDX4					1/22/2009		4/20/2011	142,483	136,186				6,297							
1,269	X	FNMA POOL # 745418 5 5%	31403DDX4					1/22/2009		4/25/2011	3,700	3,801				-101							
1,270	X	FNMA POOL # 745418 5 5%	31403DDX4					5/15/2009		4/25/2011	101	106				-5							
1,271	X	FNMA POOL # 745418 5 5%	31403DDX4					3/24/2010		4/25/2011	1,521	1,617				-96							
1,272	X	FNMA POOL # 745418 5 5%	31403DDX4					1/22/2009		5/25/2011	4,082	4,193				-111							
1,273	X	FNMA POOL # 745948 6 5%	31403DWH8					9/10/2009		2/25/2011	3,745	3,999				-254							
1,274	X	FNMA POOL # 745948 6 5%	31403DWH8					4/12/2010		2/25/2011	828	900				-72							
1,275	X	FNMA POOL # 745948 6 5%	31403DWH8					9/10/2009		3/25/2011	3,346	3,573				-227							

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

										Amount		Totals																								
										Long Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss																				
										Short Term CG Distributions		355,055		52,781,825		47,648,557		5,133,268																		
												0		0		0		0																		
												Other sales																								
												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								
										Check "X" if Purchaser is a Business		Purchaser																								
										CUSIP #																										
										Description																										
										Check "X" if Sale of Security																										
										Index																										
										1,276	X	FNMA POOL # 745948	6 5%	31403DWH8			4/12/2010		3/25/2011	740	804															
										1,277	X	FNMA POOL # 745948	6 5%	31403DWH8			9/10/2009		4/25/2011	3,871	4,133															
										1,278	X	FNMA POOL # 745948	6 5%	31403DWH8			4/12/2010		4/25/2011	856	931															
										1,279	X	FNMA POOL # 745948	6 5%	31403DWH8			9/10/2009		5/25/2011	3,391	3,621															
										1,280	X	FNMA POOL # 745948	6 5%	31403DWH8			4/12/2010		5/25/2011	750	815															
										1,281	X	FNMA POOL # 745948	6 5%	31403DWH8			9/10/2009		6/25/2011	3,983	4,253															
										1,282	X	LBUS 2003-C7 A2	4 064%	52108HUK8			1/29/2010		6/15/2011	1,130	1,136															
										1,283	X	LBUS 2003-C7 A2	4 064%	52108HUK8			1/29/2010		7/15/2011	1,152	1,159															
										1,284	X	LBUS 2003-C7 A2	4 064%	52108HUK8			1/29/2010		8/15/2011	218	220															
										1,285	X	LBUS 2003-C7 A2	4 064%	52108HUK8			1/29/2010		9/15/2011	220	221															
										1,286	X	LBUS 2003-C7 A2	4 064%	52108HUK8			1/29/2010		10/15/2011	235	236															
										1,287	X	LBUS 2003-C7 A2	4 064%	52108HUK8			1/29/2010		10/25/2011	3,972	4,005															
										1,288	X	LEAR CORP W/I		521865204			10/25/2010		3/16/2011	1,844	1,634															
										1,289	X	LEAR CORP W/I		521865204			10/22/2010		5/20/2011	999	854															
										1,290	X	LEAR CORP W/I		521865204			10/25/2010		5/20/2011	2,098	1,806															
										1,291	X	LEAR CORP W/I		521865204			1/6/2010		5/20/2011	7,894	5,741															
										1,292	X	VITAMIN SHOPPE INC		92849E101			10/26/2010		8/2/2011	872	569															
										1,293	X	VITAMIN SHOPPE INC		92849E101			10/27/2010		8/2/2011	872	562															
										1,294	X	VITAMIN SHOPPE INC		92849E101			10/27/2010		8/2/2011	8,716	5,583															
										1,295	X	VITAMIN SHOPPE INC		92849E101			11/10/2010		8/2/2011	15,253	10,586															
										1,296	X	VMWARE INC-CLASS A		928563402			9/9/2011		9/23/2011	55,322	58,669															
										1,297	X	VMWARE INC-CLASS A		928563402			9/9/2011		9/23/2011	89,176	94,918															
										1,298	X	VOLCANO CORP		928645100			1/3/2011		3/16/2011	239	239															
										1,299	X	VOLCANO CORP		928645100			12/1/2011		5/10/2011	2,506	2,485															
										1,300	X	VOLCANO CORP		928645100			12/4/2011		5/10/2011	1,949	1,933															
										1,301	X	VOLCANO CORP		928645100			3/25/2011		5/10/2011	8,353	7,851															
										1,302	X	VOLCANO CORP		928645100			7/16/2010		5/10/2011	2,784	2,248															
										1,303	X	VOLCANO CORP		928645100			1/3/2011		5/10/2011	3,065	3,082															
										1,304	X	VOLCANO CORP		928645100			1/24/2011		5/10/2011	279	277															
										1,305	X	VOLCANO CORP		928645100			1/12/2011		5/10/2011	279	302															
										1,306	X	VOLCANO CORP		928645100			7/16/2010		5/11/2011	14,969	12,366															
										1,307	X	VULCAN MATERIALS CO		929160109			12/21/2010		2/15/2011	24,060	25,102															
										1,308	X	VULCAN MATERIALS CO		929160109			12/21/2010		2/16/2011	880	913															
										1,309	X	WABCO HOLDINGS INC-W/I		92927K102			8/21/2009		12/0/2011	5,838	2,075															
										1,310	X	WABCO HOLDINGS INC-W/I		92927K102			8/21/2009		3/16/2011	1,727	622															
										1,311	X	WABCO HOLDINGS INC-W/I		92927K102			8/21/2009		5/18/2011	9,103	2,697															
										1,312	X	WABCO HOLDINGS INC-W/I		92927K102			8/21/2009		9/28/2011	411	207															
										1,313	X	WABCO HOLDINGS INC-W/I		92927K102			8/21/2009		12/19/2011	400	207															
										1,314	X	WABTEC CORP		929740108			12/19/2011		12/19/2011	1,996	1,996															
										1,315	X	WBCMT 2005-C20 A4	5 285%	9297664L4			2/1/2010		4/15/2011	2,027	2,051															
										1,316	X	WBCMT 2005-C20 A4	5 285%	9297664L4			1/29/2010		4/15/2011	2,534	2,562															
										1,317	X	WBCMT 2003-C3 A1	4 037% 2/	929766CT8			7/20/2010		1/15/2011	265	269															
										1,318	X	WBCMT 2003-C3 A1	4 037% 2/	929766CT8			7/20/2010		2/15/2011	1,289	1,309															
										1,319	X	WBCMT 2003-C3 A1	4 037% 2/	929766CT8			7/20/2010		3/15/2011	618	628															
										1,320	X	WBCMT 2003-C3 A1	4 037% 2/	929766CT8			7/20/2010		4/15/2011	3,845	3,906															
										1,321	X	JDS UNIPHASE CORP		46612J507			2/23/2010		2/17/2011	4,254	1,588															
										1,322	X	JDS UNIPHASE CORP		46612J507			2/23/2010		2/18/2011	6,301	2,482															
										1,323	X	JDS UNIPHASE CORP		46612J507			2/23/2010		2/18/2011	15,374	6,012															
										1,324	X	JDS UNIPHASE CORP		46612J507			2/23/2010		2/18/2011	25,203	9,870															
										1,325	X	J P MORGAN CHASE & CO		46625H100			1/20/2008		3/16/2011	19,838	10,322															
										1,326	X	J P MORGAN CHASE & CO		46625H100			6/20/2011		9/28/2011	3,494	4,448															

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

		Amount		Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss				
						Sales								
Long Term CG Distributions				355,055	0	52,781,825		47,648,557		5,133,268				
Short Term CG Distributions				0	0	0		0		0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,327	X	JP MORGAN CHASE & CO	46625H100			9/23/2011		9/28/2011	4,129	3,774				355
1,328	X	JP MORGAN CHASE & CO	46625H100			9/23/2011		11/8/2011	46,526	39,478				7,048
1,329	X	TEREX CORP NEW	880779103			12/3/2010		8/3/2011	7,479	10,346				-2,867
1,330	X	TEREX CORP NEW	880779103			12/6/2010		8/3/2011	3,543	4,933				-1,390
1,331	X	TEREX CORP NEW	880779103			12/21/2010		8/3/2011	3,346	5,156				-1,810
1,332	X	TEXAS INSTRUMENTS INC	882508104			11/4/2011		12/19/2011	6,737	7,658				-921
1,333	X	TEXTRON INC	883203101			9/2/2009		3/16/2011	9,540	6,635				2,905
1,334	X	TEXTRON INC	883203101			11/20/2008		9/23/2011	110,931	84,135				26,796
1,335	X	TEXTRON INC	883203101			9/2/2009		9/23/2011	68,215	73,335				-5,120
1,336	X	TEXTRON INC	883203101			6/20/2011		9/23/2011	1,462	1,998				-536
1,337	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		3/16/2011	14,933	12,562				2,371
1,338	X	THERMO FISHER SCIENTIFIC	883556102			11/20/2008		9/23/2011	200,235	120,571				79,664
1,339	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		9/23/2011	102,100	92,421				9,679
1,340	X	THERMO FISHER SCIENTIFIC	883556102			11/6/2009		9/23/2011	55,015	49,467				5,548
1,341	X	THERMO FISHER SCIENTIFIC	883556102			6/20/2011		9/23/2011	2,974	3,770				-796
1,342	X	THOR INDUSTRIES INC	885160101			10/7/2011		12/19/2011	489	489				0
1,343	X	THORATEC CORPORATION	885175307			10/27/2010		3/25/2011	4,183	5,883				-1,700
1,344	X	THORATEC CORPORATION	885175307			9/18/2009		3/25/2011	1,578	1,913				-335
1,345	X	THORATEC CORPORATION	885175307			10/27/2010		3/25/2011	76	106				-30
1,346	X	THORATEC CORPORATION	885175307			10/27/2010		3/25/2011	4,315	5,989				-1,674
1,347	X	THORATEC CORPORATION	885175307			9/18/2009		3/28/2011	16,898	20,560				-3,662
1,348	X	TIBCO SOFTWARE INC	88632Q103			12/1/2011		2/15/2011	1,772	1,499				273
1,349	X	TIBCO SOFTWARE INC	88632Q103			12/1/2011		3/16/2011	721	642				79
1,350	X	TIBCO SOFTWARE INC	88632Q103			12/1/2011		9/22/2011	1,505	1,498				7
1,351	X	TIBCO SOFTWARE INC	88632Q103			12/1/2011		9/28/2011	1,388	1,284				104
1,352	X	TIBCO SOFTWARE INC	88632Q103			12/0/2011		11/14/2011	4,564	3,128				1,436
1,353	X	TIBCO SOFTWARE INC	88632Q103			12/0/2011		11/18/2011	3,638	2,711				927
1,354	X	TIBCO SOFTWARE INC	88632Q103			12/0/2011		12/19/2011	932	834				98
1,355	X	TIME WARNER INC	887317303			12/4/2008		3/16/2011	5,996	3,389				2,607
1,356	X	TITAN INTL INC	88830M102			4/13/2010		6/9/2011	14,305	6,477				7,828
1,357	X	TIME WARNER INC	887317303			6/20/2011		8/22/2011	1,391	1,774				-383
1,358	X	TIME WARNER INC	887317303			12/4/2008		8/22/2011	64,033	45,869				18,164
1,359	X	TIME WARNER INC	887317303			12/4/2008		8/23/2011	76,365	54,401				21,964
1,360	X	TOLL BROS INC	889478103			11/1/2011		2/17/2011	6,804	6,361				443
1,361	X	TIMKEN CO	887389104			10/21/2011		12/19/2011	371	404				-33
1,362	X	TITAN INTL INC	88830M102			4/13/2010		3/25/2011	2,868	1,188				1,680
1,363	X	TITAN INTL INC	88830M102			4/13/2010		3/25/2011	7,822	3,239				4,583
1,364	X	TOLL BROS INC	889478103			11/1/2011		3/7/2011	7,586	7,387				199
1,365	X	TITAN INTL INC	88830M102			4/12/2010		6/9/2011	2,146	938				1,208
1,366	X	TITAN INTL INC	88830M102			4/13/2010		6/9/2011	1,907	841				1,066
1,367	X	TOLL BROS INC	889478103			11/1/2011		3/16/2011	822	821				1
1,368	X	TOLL BROS INC	889478103			11/1/2011		3/23/2011	14,772	14,978				-206
1,369	X	TOLL BROS INC	889478103			11/1/2011		4/14/2011	31,899	32,829				-930
1,370	X	TOLL BROS INC	889478103			10/7/2011		12/19/2011	389	305				84
1,371	X	CARNIVAL CORP	143658300			9/23/2011		12/19/2011	2,284	2,189				95
1,372	X	CARNIVAL CORP	143658300			9/23/2011		12/19/2011	8,155	7,820				335
1,373	X	LEAR CORP W/I	521865204			1/6/2010		6/1/2011	8,235	6,177				2,058
1,374	X	LEAR CORP W/I	521865204			1/6/2010		9/22/2011	1,557	1,453				104
1,375	X	LEAR CORP W/I	521865204			1/6/2010		9/28/2011	865	727				138
1,376	X	LEAR CORP W/I	521865204			1/6/2010		12/19/2011	726	727				-1
1,377	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		7/21/2011	10,772	10,965				-193

Long Term CG Distributions										Amount		
Short Term CG Distributions										355,055		
										0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Depreciation	
1,378	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		8/2/2011	12,230	12,532		-302
1,379	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		8/25/2011	1,325	1,566		-241
1,380	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		8/26/2011	5,265	6,266		-1,001
1,381	X	LIBERTY MEDIA-STARZ SR A-	53071M708			4/4/2011		8/26/2011	9,873	11,731		-1,858
1,382	X	LIMITED BRANDS INC	532716107			10/6/2009		1/6/2011	58,143	36,115		22,028
1,383	X	LIMITED BRANDS INC	532716107			10/6/2009		1/6/2011	57,915	36,115		21,800
1,384	X	LIMITED BRANDS INC	532716107			10/6/2009		3/16/2011	8,209	4,876		3,333
1,385	X	LIMITED BRANDS INC	532716107			10/6/2009		5/13/2011	44,340	19,141		25,199
1,386	X	LIMITED BRANDS INC	532716107			10/6/2009		5/16/2011	86,104	37,379		48,725
1,387	X	LIMITED BRANDS INC	532716107			10/5/2009		9/23/2011	57,781	25,511		32,270
1,388	X	LIMITED BRANDS INC	532716107			10/5/2009		9/23/2011	390	173		217
1,389	X	LIMITED BRANDS INC	532716107			10/6/2009		9/23/2011	149,918	69,342		80,576
1,390	X	LIMITED BRANDS INC	532716107			6/20/2011		9/23/2011	1,562	1,448		114
1,391	X	LINCOLN NATL CORP IND	534187109			8/12/2011		9/23/2011	158,905	235,378		-76,473
1,392	X	LOCKHEED MARTIN CORP	539830109			9/23/2011		12/19/2011	3,078	2,938		140
1,393	X	LORILLARD INC	544147101			8/22/2011		9/23/2011	9,451	9,660		-209
1,394	X	LORILLARD INC	544147101			8/22/2011		9/23/2011	199,425	204,431		-5,006
1,395	X	LORILLARD INC	544147101			9/23/2011		12/19/2011	2,729	2,656		73
1,396	X	M G I C INVT CORP WIS	552848103			12/3/2010		3/16/2011	1,189	1,403		-214
1,397	X	M G I C INVT CORP WIS	552848103			7/30/2010		4/20/2011	18,610	23,854		-5,244
1,398	X	MSCI INC-A	55354G100			8/2/2010		2/4/2011	5,898	5,492		406
1,399	X	MSCI INC-A	55354G100			3/7/2011		9/22/2011	1,724	1,691		33
1,400	X	MACERICH COMPANY (THE)	554382101			3/7/2011		9/28/2011	1,363	1,536		-173
1,401	X	MACERICH COMPANY (THE)	554382101			2/20/2011		12/19/2011	491	509		-18
1,402	X	MACERICH COMPANY (THE)	554382101			3/7/2011		12/19/2011	982	939		43
1,403	X	MACERICH COMPANY (THE)	554382101			11/22/2011		12/19/2011	661	666		-5
1,404	X	ULTA SALON COSMETICS & F	90384S303			11/22/2011		12/22/2011	11,582	11,983		-401
1,405	X	ULTA SALON COSMETICS & F	90384S303			5/5/2011		12/22/2011	3,217	2,659		558
1,406	X	ULTA SALON COSMETICS & F	90384S303			12/14/2009		3/16/2011	12,648	13,599		-951
1,407	X	UNILEVER PLC ADR	904767704			12/11/2009		9/23/2011	53,051	53,670		-619
1,408	X	UNILEVER PLC ADR	904767704			12/11/2009		9/23/2011	120,048	122,394		-2,346
1,409	X	UNILEVER PLC ADR	904767704			5/27/2010		9/23/2011	99,434	89,160		10,274
1,410	X	UNILEVER PLC ADR	904767704			5/27/2010		9/23/2011	97,615	87,393		10,222
1,411	X	UNILEVER PLC ADR	904767704			6/24/2010		9/23/2011	7,882	7,215		667
1,412	X	UNILEVER PLC ADR	904767704			5/13/2011		9/23/2011	303	323		-20
1,413	X	UNILEVER PLC ADR	904767704			5/16/2011		9/23/2011	121,260	128,487		-7,227
1,414	X	UNILEVER PLC ADR	904767704			6/20/2011		9/23/2011	606	636		-30
1,415	X	UNILEVER PLC ADR	904767704			9/23/2011		9/28/2011	5,135	4,943		192
1,416	X	UNION PAC CORP	907818108			9/23/2011		9/28/2011	95,183	93,087		2,096
1,417	X	UNION PAC CORP	907818108			9/23/2011		12/19/2011	6,940	5,766		1,174
1,418	X	UNION PAC CORP	907818108			9/23/2011		12/19/2011	2,837	2,476		361
1,419	X	UNITED PARCEL SERVICE CL	911312106			9/23/2011		9/22/2011	801	1,169		-368
1,420	X	UNITED RENTALS INC	911363109			7/15/2011		9/28/2011	718	718		0
1,421	X	UNITED RENTALS INC	911363109			7/15/2011		9/28/2011	1,309	1,382		-73
1,422	X	UNITED RENTALS INC	911363109			8/2/2011		12/15/2011	1,047	1,028		19
1,423	X	UNITED RENTALS INC	911363109			7/27/2011		12/15/2011	3,927	3,508		419
1,424	X	UNITED RENTALS INC	911363109			7/15/2011		12/15/2011	854	702		152
1,425	X	UNITED RENTALS INC	911363109			7/15/2011		6/23/2011	12,631	10,778		1,853
1,426	X	US TREAS-CPI INFLAT 2 375%	912810PS1			5/5/2009		6/23/2011	12,765	10,864		1,901
1,427	X	US TREAS-CPI INFLAT 2 375%	912810PS1			1/5/2009		6/23/2011	1,911	2,115		-204
1,428	X	CARPENTER TECHNOLOGY C	144285103			6/2/2011		9/22/2011				

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

Amount										Totals		Net Gain or Loss			
Long Term CG Distributions										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										52,781,825		47,648,557		5,133,268	
0										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,429	X	CARPENTER TECHNOLOGY C	144285103			6/2/2011		9/28/2011	1,987	2,115				-148	
1,430	X	CARPENTER TECHNOLOGY C	144285103			6/2/2011		10/21/2011	1,463	1,586				-123	
1,431	X	CARPENTER TECHNOLOGY C	144285103			6/3/2011		10/21/2011	1,463	1,578				-115	
1,432	X	CARPENTER TECHNOLOGY C	144285103			5/10/2011		10/21/2011	6,825	7,327				-502	
1,433	X	CARPENTER TECHNOLOGY C	144285103			5/10/2011		10/25/2011	1,059	1,047				12	
1,434	X	CARPENTER TECHNOLOGY C	144285103			5/9/2011		10/25/2011	3,705	3,657				48	
1,435	X	CARPENTER TECHNOLOGY C	144285103			5/9/2011		12/19/2011	2,044	2,090				-46	
1,436	X	CARPENTER TECHNOLOGY C	144285103			5/9/2011		12/22/2011	2,618	2,612				6	
1,437	X	CATERPILLAR INC	149123101			6/16/2010		3/16/2011	13,979	8,880				5,099	
1,438	X	CATERPILLAR INC	149123101			6/20/2011		9/28/2011	2,332	2,935				-603	
1,439	X	CATERPILLAR INC	149123101			9/23/2011		9/28/2011	3,886	3,676				210	
1,440	X	CATERPILLAR INC	149123101			9/23/2011		9/29/2011	51,033	49,992				1,041	
1,441	X	CATERPILLAR INC	149123101			9/23/2011		12/19/2011	3,493	2,941				552	
1,442	X	CATERPILLAR INC	149123101			9/23/2011		12/19/2011	8,733	7,352				1,381	
1,443	X	CAVIUM INC	14964U108			7/7/2011		8/26/2011	13,247	20,318				-7,071	
1,444	X	CAVIUM INC	14964U108			7/21/2011		8/26/2011	5,299	6,916				-1,617	
1,445	X	CELANESE CORP -SER A	150870103			10/11/2010		2/15/2011	5,609	4,422				1,187	
1,446	X	CELANESE CORP -SER A	150870103			9/28/2010		2/15/2011	1,294	972				322	
1,447	X	CELANESE CORP -SER A	150870103			9/28/2010		3/7/2011	27,662	21,382				6,280	
1,448	X	CELANESE CORP -SER A	150870103			9/23/2011		9/28/2011	3,885	3,555				330	
1,449	X	CELANESE CORP -SER A	150870103			9/23/2011		12/19/2011	8,242	7,110				1,132	
1,450	X	CENTERPOINT ENERGY INC	15189T107			9/28/2011		12/19/2011	6,880	6,970				-90	
1,451	X	CENTERPOINT ENERGY INC	15189T107			9/23/2011		12/19/2011	4,013	3,916				97	
1,452	X	CENTURY ALUM CO	156431108			10/22/2010		2/15/2011	772	653				119	
1,453	X	CENTURY ALUM CO	156431108			10/22/2010		2/15/2011	463	393				70	
1,454	X	CENTURY ALUM CO	156431108			10/25/2010		2/15/2011	4,630	4,062				568	
1,455	X	CENTURY ALUM CO	156431108			10/25/2010		2/15/2011	7,408	6,514				894	
1,456	X	CENTURY ALUM CO	156431108			10/26/2010		2/15/2011	895	784				111	
1,457	X	CENTURY ALUM CO	156431108			10/26/2010		2/15/2011	7,053	6,232				821	
1,458	X	CENTURY ALUM CO	156431108			10/27/2010		2/15/2011	62	49				13	
1,459	X	CENTURY ALUM CO	156431108			10/27/2010		2/15/2011	3,256	2,723				533	
1,460	X	CENTURY ALUM CO	156431108			4/15/2011		6/1/2011	1,209	1,445				-236	
1,461	X	CENTURY ALUM CO	156431108			4/15/2011		6/1/2011	4,080	4,885				-805	
1,462	X	CENTURY ALUM CO	156431108			4/15/2011		6/1/2011	5,289	6,388				-1,099	
1,463	X	CENTURY ALUM CO	156431108			4/18/2011		6/1/2011	3,506	4,114				-608	
1,464	X	CENTURY ALUM CO	156431108			4/18/2011		6/1/2011	1,330	1,560				-230	
1,465	X	CENTURY ALUM CO	156431108			4/18/2011		6/1/2011	4,836	5,723				-887	
1,466	X	CHEVRON CORPORATION	166764100			9/23/2011		9/28/2011	5,658	5,405				253	
1,467	X	CHEVRON CORPORATION	166764100			9/23/2011		12/19/2011	4,003	3,604				399	
1,468	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		1/25/2012	2,318	2,340				-22	
1,469	X	FNMA POOL # AH4784 5 0%	3138A6KG4			3/4/2011		4/25/2011	410	431				-21	
1,470	X	FNMA POOL # AH4784 5 0%	3138A6KG4			3/4/2011		5/25/2011	415	437				-22	
1,471	X	FNMA POOL # AH4784 5 0%	3138A6KG4			3/4/2011		6/25/2011	432	454				-22	
1,472	X	FNMA POOL # AH4784 5 0%	3138A6KG4			3/4/2011		7/25/2011	423	445				-22	
1,473	X	FNMA POOL # AH4784 5 0%	3138A6KG4			3/4/2011		8/25/2011	4,729	4,971				-242	
1,474	X	FNMA POOL # AH4784 5 0%	3138A6KG4			3/4/2011		9/25/2011	8,017	8,428				-411	
1,475	X	FNMA POOL # AH4784 5 0%	3138A6KG4			3/4/2011		10/25/2011	416	437				-21	
1,476	X	FNMA POOL # AH4784 5 0%	3138A6KG4			3/4/2011		11/25/2011	4,738	4,981				-243	
1,477	X	FNMA POOL # AH4784 5 0%	3138A6KG4			3/4/2011		12/25/2011	4,388	4,612				-224	
1,478	X	FNMA POOL # AH4784 5 0%	3138A6KG4			3/4/2011		1/25/2012	1,981	2,082				-101	
1,479	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		4/25/2011	241	244				-3	

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

Long Term CG Distributions										Amount		Totals		Net Gain or Loss
Short Term CG Distributions										355,055		Gross Sales	Cost, Other Basis and Expenses	
										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	
														Other sales
1,480	X	FNMA POOL # AH8932 4 5%	3138AAA457			2/16/2011		5/25/2011	240	243			-3	
1,481	X	FNMA POOL # AH8932 4 5%	3138AAA457			2/16/2011		6/25/2011	218	221			-3	
1,482	X	FNMA POOL # AH8932 4 5%	3138AAA457			2/16/2011		7/25/2011	2,100	2,124			-24	
1,483	X	U S TREASURY NOTE 4 625	912810QE1			5/10/2010		5/17/2011	58,736	56,994			1,742	
1,484	X	U S TREASURY NOTE 4 375	912810QH4			11/10/2010		2/3/2011	28,589	30,491			-1,902	
1,485	X	U S TREASURY NOTE 3 875	912810QK7			2/9/2011		3/8/2011	13,098	12,889			209	
1,486	X	U S TREASURY NOTE 3 875	912810QK7			2/9/2011		3/8/2011	13,098	12,897			201	
1,487	X	U S TREASURY NOTE 3 875	912810QK7			2/11/2011		3/8/2011	13,098	13,004			94	
1,488	X	U S TREASURY NOTE 3 875	912810QK7			2/9/2011		5/17/2011	18,779	17,161			1,618	
1,489	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		10/17/2011	27,979	29,398			-1,419	
1,490	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		10/19/2011	33,176	35,278			-2,102	
1,491	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		11/7/2011	17,004	17,639			-635	
1,492	X	U S TREASURY NOTE 4 25	912828BH2			11/19/2008		6/23/2011	124,438	128,217			-3,779	
1,493	X	U S TREASURY NOTE 4 25	912828BH2			12/11/2009		6/23/2011	37,872	38,302			-430	
1,494	X	U S TREASURY NOTE 4 25	912828BH2			12/11/2009		8/24/2011	37,766	38,302			-536	
1,495	X	U S TREASURY NOTE 4 25	912828BH2			6/17/2010		8/24/2011	21,580	21,883			-303	
1,496	X	U S TREASURY NOTE 4 25	912828BH2			6/17/2010		9/16/2011	53,853	54,707			-854	
1,497	X	U S TREASURY NOTE 4 25	912828BH2			6/17/2010		10/5/2011	80,525	82,061			-1,536	
1,498	X	U S TREASURY NOTE 4 25	912828BH2			9/30/2009		10/6/2011	10,726	10,907			-181	
1,499	X	COACH INC	189754104			8/26/2011		12/22/2011	1,791	1,638			153	
1,500	X	COCA - COLA CO	191216100			9/23/2011		9/28/2011	8,394	8,094			300	
1,501	X	COCA - COLA CO	191216100			9/23/2011		12/19/2011	4,046	4,047			-1	
1,502	X	COCA - COLA CO	191216100			9/23/2011		12/19/2011	14,835	14,839			-4	
1,503	X	COEUR D'ALENE MINES COR	192108504			3/7/2011		4/15/2011	6,874	7,465			-591	
1,504	X	COEUR D'ALENE MINES COR	192108504			3/7/2011		4/15/2011	5,357	6,043			-686	
1,505	X	COEUR D'ALENE MINES COR	192108504			3/25/2011		4/15/2011	6,933	7,693			-760	
1,506	X	COEUR D'ALENE MINES COR	192108504			3/7/2011		4/15/2011	6,140	6,754			-614	
1,507	X	COMCAST CORP 5 9%	20030NAL5			10/28/2009		12/21/2011	28,643	26,912			1,731	
1,508	X	COMERICA INC	200340107			1/14/2010		1/20/2011	36,821	32,369			4,452	
1,509	X	COMERICA INC	200340107			1/21/2010		1/20/2011	3,101	2,839			262	
1,510	X	COMERICA INC	200340107			9/9/2010		3/16/2011	8,183	8,236			-53	
1,511	X	COMERICA INC	200340107			9/7/2010		9/23/2011	23,272	38,550			-15,278	
1,512	X	COMERICA INC	200340107			9/7/2010		9/23/2011	6,069	10,071			-4,002	
1,513	X	COMERICA INC	200340107			9/7/2010		9/23/2011	3,297	5,456			-2,159	
1,514	X	COMERICA INC	200340107			9/8/2010		9/23/2011	11,156	18,704			-7,548	
1,515	X	COMERICA INC	200340107			9/8/2010		9/23/2011	55,387	92,996			-37,609	
1,516	X	COMERICA INC	200340107			9/9/2010		9/23/2011	6,200	10,631			-4,431	
1,517	X	COMERICA INC	200340107			9/9/2010		9/23/2011	8,012	13,509			-5,497	
1,518	X	COMERICA INC	200340107			9/9/2010		9/23/2011	27,639	46,635			-18,996	
1,519	X	COMERICA INC	200340107			6/20/2011		9/23/2011	1,092	1,714			-622	
1,520	X	COMMMVAULT SYSTEMS INC	204166102			3/22/2011		9/22/2011	1,091	1,091			0	
1,521	X	COMMMVAULT SYSTEMS INC	204166102			3/22/2011		9/28/2011	1,190	1,111			79	
1,522	X	COMMMVAULT SYSTEMS INC	204166102			3/22/2011		11/14/2011	6,246	4,812			1,434	
1,523	X	COMMMVAULT SYSTEMS INC	204166102			3/22/2011		12/19/2011	924	740			184	
1,524	X	COMPLETE PRODUCTION SE	20453E109			11/25/2009		3/7/2011	117	41			76	
1,525	X	COMPLETE PRODUCTION SE	20453E109			11/27/2009		3/7/2011	9,367	3,215			6,152	
1,526	X	COMPLETE PRODUCTION SE	20453E109			11/27/2009		3/7/2011	88	30			58	
1,527	X	COMPLETE PRODUCTION SE	20453E109			11/30/2009		3/7/2011	14,431	5,082			9,349	
1,528	X	COMPLETE PRODUCTION SE	20453E109			9/8/2010		3/7/2011	2,634	1,706			928	
1,529	X	CONOCOPHILLIPS	20825C104			11/20/2008		3/16/2011	16,335	9,267			7,068	
1,530	X	CONOCOPHILLIPS	20825C104			11/20/2008		9/23/2011	407,834	277,154			130,680	

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

Amount										Totals		Net Gain or Loss	
Long Term CG Distributions										Securities		5,133,268	
Short Term CG Distributions										Other sales		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		Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
1,531	X	CONOCOPHILLIPS	20825C104			6/20/2011		9/23/2011	3,719	4,360			-641
1,532	X	COOPER COS INC	216648402			4/8/2011		4/21/2011	8,934	8,754			180
1,533	X	COOPER COS INC	216648402			4/8/2011		5/20/2011	17,077	16,778			299
1,534	X	COOPER COS INC	216648402			4/8/2011		5/23/2011	9,574	9,556			18
1,535	X	COOPER COS INC	216648402			4/8/2011		5/24/2011	4,289	4,304			-15
1,536	X	COOPER COS INC	216648402			9/16/2011		9/22/2011	1,576	1,596			-20
1,537	X	COOPER COS INC	216648402			9/16/2011		9/28/2011	807	798			9
1,538	X	COOPER COS INC	216648402			9/16/2011		12/19/2011	682	798			-116
1,539	X	COSTCO WHSL CORP NEW	22160K105			9/23/2011		9/28/2011	5,081	4,963			118
1,540	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		6/25/2011	881	958			-77
1,541	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		7/25/2011	3,353	3,580			-227
1,542	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		7/25/2011	741	806			-65
1,543	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		8/25/2011	2,875	3,070			-195
1,544	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		8/25/2011	636	691			-55
1,545	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		9/21/2011	30,778	30,069			709
1,546	X	FNMA POOL # 745948 6 5%	31403DWH8			4/12/2010		9/25/2011	709	771			-62
1,547	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		9/21/2011	38,106	36,552			1,554
1,548	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		9/25/2011	3,206	3,424			-218
1,549	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		10/25/2011	2,025	2,162			-137
1,550	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		11/25/2011	2,333	2,491			-158
1,551	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		12/20/2011	92,577	88,777			3,800
1,552	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		12/25/2011	1,744	1,862			-118
1,553	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		1/25/2012	1,603	1,711			-108
1,554	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		2/25/2011	3,991	4,130			-139
1,555	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		3/25/2011	1,083	1,120			-37
1,556	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		4/25/2011	1,642	1,699			-57
1,557	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		5/25/2011	2,012	2,083			-71
1,558	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		6/25/2011	5,123	5,303			-180
1,559	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		7/25/2011	1,557	1,611			-54
1,560	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		8/25/2011	1,014	1,049			-35
1,561	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		9/25/2011	772	799			-27
1,562	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		10/25/2011	60	62			-2
1,563	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		11/25/2011	889	920			-31
1,564	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		12/25/2011	1,511	1,564			-53
1,565	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		12/28/2011	38,328	36,321			2,007
1,566	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		2/16/2011	48,678	48,737			-59
1,567	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		2/25/2011	1,040	1,058			-18
1,568	X	FNMA POOL # 888279 4 5%	31410F2L8			1/21/2009		3/25/2011	1,063	1,082			-19
1,569	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		2/25/2011	4,609	4,781			-172
1,570	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		3/25/2011	3,980	4,129			-149
1,571	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		4/18/2011	95,029	92,643			2,386
1,572	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		4/25/2011	2,865	2,972			-107
1,573	X	FNMA POOL # 889291 5 0%	31410G7C1			5/20/2009		5/25/2011	2,513	2,607			-94
1,574	X	FNMA POOL # 88890 6 5%	31410GRK1			12/29/2010		2/25/2011	693	775			-82
1,575	X	FNMA POOL # 88890 6 5%	31410GRK1			12/29/2010		3/25/2011	565	632			-67
1,576	X	FNMA POOL # 88890 6 5%	31410GRK1			12/29/2010		4/25/2011	682	763			-81
1,577	X	FNMA POOL # 88890 6 5%	31410GRK1			12/29/2010		5/25/2011	522	584			-62
1,578	X	MACY'S INC	55616P104			1/29/2010		4/14/2011	23,880	15,786			8,094
1,579	X	MACY'S INC	55616P104			5/5/2010		4/14/2011	11,209	10,744			465
1,580	X	MANITOWOC COMPANY INC	563571108			4/25/2011		7/25/2011	13,808	19,758			-5,950
1,581	X	MANPOWER INC	56418H100			12/9/2008		3/16/2011	590	340			250

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										52,781,825		47,648,557		5,133,268	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,582	X	MANPOWER INC	56418H100			12/9/2008		9/22/2011	983	1,020				-37	
1,583	X	MANPOWER INC	56418H100			12/9/2008		9/28/2011	9,055	8,843				212	
1,584	X	MANPOWER INC	56418H100			2/27/2009		9/28/2011	11,841	9,656				2,185	
1,585	X	MAP PHARMACEUTICALS INC	56509R108			12/7/2011		3/16/2011	1,047	1,125				-78	
1,586	X	MAP PHARMACEUTICALS INC	56509R108			12/7/2011		9/22/2011	1,030	1,125				-95	
1,587	X	MAP PHARMACEUTICALS INC	56509R108			12/7/2011		9/28/2011	463	482				-19	
1,588	X	MAP PHARMACEUTICALS INC	56509R108			1/26/2011		9/28/2011	308	321				-13	
1,589	X	MARKETAXESS HLDGS INC	57060D108			9/13/2011		9/22/2011	266	266				-107	
1,591	X	MARKETAXESS HLDGS INC	57060D108			9/9/2011		9/22/2011	1,329	1,329				0	
1,592	X	MARKETAXESS HLDGS INC	57060D108			9/13/2011		9/28/2011	274	274				0	
1,593	X	MARKETAXESS HLDGS INC	57060D108			9/9/2011		9/28/2011	274	274				0	
1,594	X	MARKETAXESS HLDGS INC	57060D108			8/21/2011		12/19/2011	290	346				-56	
1,595	X	MARKETAXESS HLDGS INC	57060D108			8/28/2011		12/19/2011	290	358				-68	
1,596	X	MASSEY ENERGY CORP	576206106			10/22/2010		1/20/2011	22,312	16,715				5,597	
1,597	X	MATTEL INC	577081102			9/23/2011		12/19/2011	3,258	3,110				148	
1,598	X	MCKESSON CORPORATION	58155Q103			1/5/2010		3/16/2011	17,465	14,606				2,859	
1,599	X	MCKESSON CORPORATION	58155Q103			2/4/2009		9/23/2011	157,100	97,974				59,126	
1,600	X	MCKESSON CORPORATION	58155Q103			2/4/2009		9/23/2011	5,846	3,613				2,233	
1,601	X	MCKESSON CORPORATION	58155Q103			10/7/2009		9/23/2011	731	590				141	
1,602	X	MCKESSON CORPORATION	58155Q103			10/7/2009		9/23/2011	116,912	94,597				22,315	
1,603	X	MCKESSON CORPORATION	58155Q103			1/4/2010		9/23/2011	46,034	39,801				6,233	
1,604	X	MCKESSON CORPORATION	58155Q103			1/5/2010		9/23/2011	89,876	78,109				11,767	
1,605	X	MCKESSON CORPORATION	58155Q103			6/20/2011		9/23/2011	3,653	4,147				-494	
1,606	X	MEAD JOHNSON NUTRITION	582839106			9/23/2011		9/28/2011	2,193	2,186				7	
1,607	X	MEAD JOHNSON NUTRITION	582839106			10/28/2011		12/19/2011	5,119	5,154				-35	
1,608	X	MEDICIS PHARMACEUTICAL	584690309			3/30/2011		9/22/2011	1,420	1,251				169	
1,609	X	MEDICIS PHARMACEUTICAL	584690309			3/25/2011		9/22/2011	36	31				5	
1,610	X	MEDICIS PHARMACEUTICAL	584690309			3/25/2011		9/28/2011	1,506	1,252				254	
1,611	X	MEDICIS PHARMACEUTICAL	584690309			3/25/2011		12/15/2011	4,497	4,383				114	
1,612	X	MEDICIS PHARMACEUTICAL	584690309			3/25/2011		12/19/2011	643	626				17	
1,613	X	MEDNAX INC	58502B106			11/5/2010		3/16/2011	1,297	1,218				79	
1,614	X	MEDNAX INC	58502B106			11/5/2010		9/22/2011	1,866	1,827				39	
1,615	X	MEDNAX INC	58502B106			11/5/2010		9/28/2011	1,300	1,218				82	
1,616	X	MEDNAX INC	58502B106			10/8/2010		10/19/2011	27,913	24,237				3,676	
1,617	X	MEDNAX INC	58502B106			11/5/2010		10/19/2011	3,806	3,653				153	
1,618	X	MEDNAX INC	58502B106			11/5/2010		10/19/2011	628	609				19	
1,619	X	U S TREASURY NOTE 4 25%	912828BH2			6/17/2010		10/6/2011	155,529	158,651				-3,122	
1,620	X	U S TREASURY NOTE 4 25%	912828BH2			1/18/2011		10/6/2011	16,089	16,328				-239	
1,621	X	U S TREASURY NOTE 4 25%	912828BH2			9/15/2009		10/20/2011	123,243	125,045				-1,802	
1,622	X	U S TREASURY NOTE 4 25%	912828BH2			8/10/2011		10/20/2011	21,434	21,624				-190	
1,623	X	U S TREASURY NOTE 4 25%	912828BH2			6/17/2010		3/17/2011	81,720	82,187				-467	
1,624	X	U S TREASURY NOTE 4 25%	912828BH2			6/17/2010		6/22/2011	234,400	235,602				-1,202	
1,625	X	U S TREASURY NOTE 4 25%	912828BH2			6/17/2010		9/22/2011	27,140	27,396				-256	
1,626	X	U S TREASURY NOTE 4 25%	912828BH2			6/15/2010		9/22/2011	108,558	109,516				-958	
1,627	X	U S TREASURY NOTE 4 5%	912828EN6			12/10/2010		3/31/2011	38,891	39,238				-347	
1,628	X	U S TREASURY NOTE 4 5%	912828EN6			12/10/2010		9/22/2011	191,644	184,981				6,663	
1,629	X	U S TREASURY NOTE 5 125	912828FF2			7/14/2009		1/11/2011	17,313	17,047				266	
1,630	X	U S TREASURY NOTE 5 125	912828FF2			9/15/2009		1/11/2011	5,771	5,654				117	
1,631	X	U S TREASURY NOTE 5 125	912828FF2			9/15/2009		2/16/2011	56,601	56,537				64	
1,632	X	U S TREASURY NOTE 5 125	912828FF2			9/15/2009		3/4/2011	68,543	67,845				698	

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

										Amount		Totals					
										355,055		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		Securities		47,648,557		5,133,268	
										0		Other sales		0		0	
	Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Depreciation	Net Gain or Loss			
	1,633	X	U S TREASURY NOTE 5 125	912828FF2			9/15/2009		3/9/2011	5,718	5,654			64			
	1,634	X	U S TREASURY NOTE 5 125	912828FF2			9/15/2009		3/31/2011	17,123	16,961			162			
	1,635	X	U S INFL IX BD 2 375% 1/1	912828GD6			5/5/2009		12/21/2011	13,126	11,647			1,479			
	1,636	X	U S INFL IX BD 2 375% 1/1	912828GD6			1/5/2009		12/21/2011	13,092	11,023			2,069			
	1,637	X	U S TSY INFL IDX BD 0 625%	912828HW3			1/6/2009		6/20/2011	93,365	86,279			7,086			
	1,638	X	U S TSY INFL IDX BD 0 625%	912828HW3			5/5/2009		6/20/2011	16,392	15,597			795			
	1,639	X	U S TREASURY NOTE 3 75%	912828JR2			4/26/2011		5/24/2011	21,592	21,237			355			
	1,640	X	U S TREASURY NOTE 3 75%	912828JR2			4/26/2011		8/5/2011	16,952	15,928			1,024			
	1,641	X	U S TREASURY NOTE 1 125%	912828MB3			11/19/2010		8/24/2011	187,276	187,161			115			
	1,642	X	U S TREASURY NOTE 1 125%	912828MB3			1/24/2011		8/24/2011	20,246	20,189			57			
	1,643	X	U S TREASURY NOTE 1% 3/3	912828MU1			1/20/2011		3/2/2011	15,109	15,113			-4			
	1,644	X	U S TREASURY NOTE 1% 3/3	912828MU1			1/20/2011		3/16/2011	85,647	85,641			6			
	1,645	X	U S TSY INFL INDX NT 0 5%	912828MY3			5/24/2010		6/23/2011	21,687	20,832			855			
	1,646	X	U S TSY INFL INDX NT 0 5%	912828MY3			5/24/2010		8/5/2011	98,745	94,299			4,446			
	1,647	X	U S TREASURY NOTE 1 375%	912828NC0			2/10/2011		6/23/2011	20,390	20,170			220			
	1,648	X	U S TREASURY NOTE 3 5%	912828ND8			8/12/2010		1/25/2011	117,713	122,961			-5,248			
	1,649	X	U S TREASURY NOTE 3 5%	912828ND8			6/14/2010		1/25/2011	66,533	66,295			238			
	1,650	X	U S TREASURY NOTE 3 5%	912828ND8			6/14/2010		3/16/2011	82,540	81,594			946			
	1,651	X	U S TREASURY NOTE 1 75%	912828NP1			9/8/2010		3/4/2011	4,966	5,073			-107			
	1,652	X	U S TREASURY NOTE 2 375%	912828NR7			11/1/2010		1/18/2011	54,280	56,856			-2,576			
	1,653	X	U S TREASURY NOTE 2 375%	912828NR7			11/1/2010		3/9/2011	19,637	20,675			-1,038			
	1,654	X	U S TREASURY NOTE 2 375%	912828NR7			4/7/2011		4/8/2011	4,875	4,877			-2			
	1,655	X	U S TREASURY NOTE 2 375%	912828NR7			4/7/2011		6/23/2011	20,549	19,523			1,026			
	1,656	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		10/20/2011	55,483	55,284			199			
	1,657	X	COSTCO WHSL CORP NEW	22160K105			9/23/2011		12/19/2011	7,393	7,445			-52			
	1,658	X	CRACKER BARREL OLD COU	22410J106			11/15/2010		3/16/2011	488	555			-67			
	1,659	X	CRACKER BARREL OLD COU	22410J106			11/15/2010		4/14/2011	3,393	3,862			-469			
	1,660	X	CRACKER BARREL OLD COU	22410J106			11/15/2010		4/14/2011	3,393	3,884			-491			
	1,661	X	CRACKER BARREL OLD COU	22410J106			11/16/2010		4/14/2011	4,847	5,530			-683			
	1,662	X	CRACKER BARREL OLD COU	22410J106			11/12/2010		4/14/2011	969	1,101			-132			
	1,663	X	CRACKER BARREL OLD COU	22410J106			11/12/2010		6/2/2011	2,251	2,745			-494			
	1,664	X	CRACKER BARREL OLD COU	22410J106			11/12/2010		6/2/2011	1,801	2,202			-401			
	1,665	X	CRACKER BARREL OLD COU	22410J106			11/16/2010		6/2/2011	4,052	4,921			-869			
	1,666	X	CRACKER BARREL OLD COU	22410J106			12/3/2010		6/2/2011	10,355	12,341			-1,986			
	1,667	X	CRANE CO	224399105			7/26/2011		9/22/2011	1,789	2,582			-793			
	1,668	X	CRANE CO	224399105			7/26/2011		9/28/2011	752	752			0			
	1,669	X	CRANE CO	224399105			8/13/2011		12/19/2011	897	1,097			-200			
	1,670	X	CREE INC	225447101			6/14/2010		1/20/2011	19,391	24,623			-5,232			
	1,671	X	CROCS INC	227046109			11/1/2011		12/19/2011	591	722			-131			
	1,672	X	CROCS INC	227046109			11/1/2011		12/22/2011	14,534	17,328			-2,794			
	1,673	X	CUMMINS INC	231021106			5/1/2009		3/16/2011	13,984	4,778			9,206			
	1,674	X	CUMMINS INC	231021106			2/26/2010		4/28/2011	10,066	4,827			5,239			
	1,675	X	CUMMINS INC	231021106			2/26/2010		5/18/2011	18,894	9,939			8,955			
	1,676	X	CUMMINS INC	231021106			6/20/2011		8/22/2011	1,614	1,879			-265			
	1,677	X	CUMMINS INC	231021106			5/1/2009		8/22/2011	104,911	44,372			60,539			
	1,678	X	CUMMINS INC	231021106			6/20/2011		8/22/2011	812	939			-127			
	1,679	X	CUMMINS INC	231021106			5/1/2009		9/23/2011	141,989	57,137			84,852			
	1,680	X	CUMMINS INC	231021106			5/1/2009		9/23/2011	97,543	39,152			58,391			
	1,681	X	CYPRESS SEMICONDUCTOR	232806109			2/18/2011		3/16/2011	941	1,102			-161			
	1,682	X	CYPRESS SEMICONDUCTOR	232806109			6/2/2011		7/21/2011	7,362	7,794			-432			
	1,683	X	CYPRESS SEMICONDUCTOR	232806109			6/2/2011		9/22/2011	1,455	2,063			-608			

Amount
 Long Term CG Distributions 355,055
 Short Term CG Distributions 0

Gross Sales 52,781,825
 Cost, Other Basis and Expenses 47,648,557
 Net Gain or Loss 5,133,268

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

										Amount		Totals					
Long Term CG Distributions										355,055		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										0		Securities		47,648,557		5,133,268	
										0		Other sales		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
1,684	X	CYPRESS SEMICONDUCTOR	232806109			6/2/2011		9/28/2011	1,024	1,375				-351			
1,685	X	CYPRESS SEMICONDUCTOR	232806109			6/2/2011		12/19/2011	649	913				-264			
1,686	X	CYPRESS SEMICONDUCTOR	232806109			2/18/2011		12/19/2011	487	656				-169			
1,687	X	CYTEC INDS INC	232820100			2/17/2011		3/16/2011	509	509				0			
1,688	X	CYTEC INDS INC	232820100			1/19/2011		9/22/2011	333	625				-292			
1,689	X	CYTEC INDS INC	232820100			2/17/2011		9/22/2011	666	1,152				-486			
1,690	X	CYTEC INDS INC	232820100			2/17/2011		9/28/2011	1,097	1,728				-631			
1,691	X	CYTEC INDS INC	232820100			2/15/2011		10/7/2011	1,424	2,231				-807			
1,692	X	CYTEC INDS INC	232820100			2/16/2011		10/7/2011	14,595	23,340				-8,745			
1,693	X	CYTEC INDS INC	232820100			10/7/2011		10/7/2011	5,696	9,214				-3,518			
1,694	X	DANAHER CORP	235851102			11/20/2008		3/16/2011	5,954	3,059				2,895			
1,695	X	DANAHER CORP	235851102			11/20/2008		9/23/2011	180,629	108,588				72,041			
1,696	X	DANAHER CORP	235851102			6/20/2011		9/23/2011	1,696	2,082				-386			
1,697	X	DARDEN RESTAURANTS INC	237194105			10/8/2010		3/16/2011	463	443				20			
1,698	X	FNMA POOL #88890 6 5%	31410GRK1			12/29/2010		6/22/2011	24,766	24,432				334			
1,699	X	FNMA POOL #88890 6 5%	31410GRK1			12/29/2010		6/25/2011	690	772				-82			
1,700	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		2/25/2011	140	147				-7			
1,701	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		3/25/2011	128	134				-6			
1,702	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		4/25/2011	124	131				-7			
1,703	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		5/25/2011	118	124				-6			
1,704	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		6/25/2011	97	102				-5			
1,705	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		7/25/2011	128	134				-6			
1,706	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		8/25/2011	98	103				-5			
1,707	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		9/25/2011	108	114				-6			
1,708	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		10/25/2011	137	143				-6			
1,709	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		11/25/2011	131	137				-6			
1,710	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		12/25/2011	131	137				-6			
1,711	X	FNMA POOL # 888967 6 0%	31410GT9			5/14/2009		12/28/2011	8,694	8,261				433			
1,712	X	FNMA POOL # 889572 5 5%	31410KJR6			7/9/2010		2/25/2011	514	554				-40			
1,713	X	FNMA POOL # 889572 5 5%	31410KJR6			7/9/2010		3/25/2011	410	442				-32			
1,714	X	FNMA POOL # 889572 5 5%	31410KJR6			7/9/2010		4/20/2011	14,905	14,983				-78			
1,715	X	FNMA POOL # 889572 5 5%	31410KJR6			7/9/2010		4/25/2011	402	433				-31			
1,716	X	FNMA POOL # 889572 5 5%	31410KJR6			7/9/2010		5/25/2011	355	383				-28			
1,717	X	FNMA POOL # 930924 4 5%	31412PG96			2/25/2009		2/25/2011	1,717	1,728				-11			
1,718	X	FNMA POOL # 930924 4 5%	31412PG96			12/22/2010		2/25/2011	90	93				-3			
1,719	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		3/25/2011	1,552	1,563				-11			
1,720	X	FNMA POOL # 930924 4 5%	31412PG96			12/22/2010		3/25/2011	82	84				-2			
1,721	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		4/25/2011	1,072	1,080				-8			
1,722	X	FNMA POOL # 930924 4 5%	31412PG96			12/22/2010		4/25/2011	56	58				-2			
1,723	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		5/25/2011	761	766				-5			
1,724	X	FNMA POOL # 930924 4 5%	31412PG96			12/22/2010		5/25/2011	40	41				-1			
1,725	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		6/25/2011	958	965				-7			
1,726	X	FNMA POOL # 930924 4 5%	31412PG96			12/22/2010		6/25/2011	50	52				-2			
1,727	X	FNMA POOL # 930924 4 5%	31412PG96			12/22/2010		7/25/2011	1,693	1,705				-12			
1,728	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		7/25/2011	89	91				-2			
1,729	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		8/25/2011	1,333	1,342				-9			
1,730	X	FNMA POOL # 930924 4 5%	31412PG96			12/22/2010		8/25/2011	70	72				-2			
1,731	X	FNMA POOL # 930924 4 5%	31412PG96			12/22/2010		9/15/2011	8,039	7,769				270			
1,732	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		9/15/2011	147,695	140,293				7,402			
1,733	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		9/25/2011	3,064	3,085				-21			
1,734	X	FNMA POOL # 930924 4 5%	31412PG96			12/22/2010		9/25/2011	161	165				-4			

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

Totals														
Gross Sales														
Cost, Other Basis and Expenses														
Net Gain or Loss														
52,781,825														
47,648,557														
5,133,268														
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Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										355,055		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		0		47,648,557		5,133,268	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
1,786	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		12/15/2011	121	126				-5			
1,787	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		1/15/2012	120	125				-5			
1,788	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		2/15/2011	2,837	3,013				-176			
1,789	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		3/15/2011	2,309	2,453				-144			
1,790	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		4/7/2011	14,151	14,444				-293			
1,791	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		4/15/2011	1,809	1,921				-112			
1,792	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		5/15/2011	1,325	1,408				-83			
1,793	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		6/15/2011	1,359	1,443				-84			
1,794	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		6/22/2011	100,416	100,092				324			
1,795	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		7/15/2011	1,315	1,396				-81			
1,796	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		8/15/2011	2,243	2,383				-140			
1,797	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		9/15/2011	1,893	2,011				-118			
1,798	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		10/15/2011	3,061	3,252				-191			
1,799	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		11/15/2011	3,044	3,233				-189			
1,800	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		12/15/2011	1,958	2,079				-121			
1,801	X	FHLMC GOLD A92821	5 0%	312941D20		7/22/2010		1/15/2012	2,731	2,900				-169			
1,802	X	FHLMC GOLD A92988	5 0%	312941J99		7/22/2010		2/15/2011	7,728	8,206				-478			
1,803	X	FHLMC GOLD A92988	5 0%	312941J99		7/22/2010		3/4/2011	280,062	284,627				-4,565			
1,804	X	FHLMC GOLD A92988	5 0%	312941J99		7/22/2010		3/15/2011	6,862	7,286				-424			
1,805	X	FHLMC GOLD A93010	4 5%	312941KX4		7/19/2010		2/15/2011	1,172	1,215				-43			
1,806	X	FHLMC GOLD A93010	4 5%	312941KX4		7/19/2010		2/16/2011	58,273	60,009				-1,736			
1,807	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		6/15/2011	1,441	1,405				36			
1,808	X	FHLMC GOLD A95160	4 5%	312941KX4		7/19/2010		3/15/2011	164	170				-6			
1,809	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		5/15/2011	1,019	993				26			
1,810	X	MICROSOFT CORP	5 3%	594918AM6		2/3/2011		5/17/2011	5,259	4,958				301			
1,811	X	MICROSOFT CORP	5 3%	594918AM6		2/3/2011		10/17/2011	30,607	24,788				5,819			
1,812	X	MICROCHIP TECHNOLOGY INC	595017104			9/23/2011		12/19/2011	2,735	2,535				200			
1,813	X	MOLYCORP INC	608753109			4/14/2011		9/20/2011	17,589	28,266				-10,677			
1,814	X	MOLYCORP INC	608753109			5/20/2011		9/20/2011	7,216	9,720				-2,504			
1,815	X	MOLYCORP INC	608753109			6/1/2011		9/20/2011	5,412	7,645				-2,233			
1,816	X	MORGAN STANLEY	617446448			5/21/2009		3/16/2011	8,143	8,438				-295			
1,817	X	MORGAN STANLEY	617446448			5/7/2009		8/12/2011	65,757	98,322				-32,565			
1,818	X	MORGAN STANLEY	617446448			5/7/2009		8/12/2011	44,138	65,683				-21,545			
1,819	X	MORGAN STANLEY	617446448			5/8/2009		8/12/2011	9,837	13,670				-3,833			
1,820	X	MORGAN STANLEY	617446448			5/8/2009		8/12/2011	2,955	4,141				-1,186			
1,821	X	MORGAN STANLEY	617446448			5/8/2009		8/12/2011	18,016	26,312				-8,296			
1,822	X	MORGAN STANLEY	617446448			5/21/2009		8/12/2011	7,206	11,250				-4,044			
1,823	X	MORGAN STANLEY	617446448			6/24/2010		8/12/2011	2,342	3,171				-829			
1,824	X	MORGAN STANLEY	617446448			6/20/2011		8/12/2011	1,261	1,572				-311			
1,825	X	U S TREASURY NOTE 0 375	912828NX4			9/28/2010		3/16/2011	254,840	254,741				99			
1,826	X	U S TREASURY NOTE 0 375	912828NX4			9/28/2010		6/21/2011	10,013	9,990				23			
1,827	X	U S TREASURY NOTE 0 375	912828NX4			1/18/2011		6/21/2011	20,026	19,952				74			
1,828	X	U S TREASURY NOTE 2 625	912828PC8			12/9/2010		1/14/2011	14,122	14,932				-810			
1,829	X	U S TREASURY NOTE 2 625	912828PC8			12/9/2010		1/14/2011	14,122	14,932				-840			
1,830	X	U S TREASURY NOTE 1 255	912828P27			12/8/2010		1/14/2011	70,611	71,127				-516			
1,831	X	U S TREASURY NOTE 1 255	912828P27			3/23/2011		5/12/2011	106,017	105,451				566			
1,832	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		1/20/2011	46,560	47,418				-858			
1,833	X	U S TREASURY NOTE 1 255	912828P27			3/23/2011		9/22/2011	127,944	125,537				2,407			
1,834	X	UNITED STATES T-NOTE 1 25	912828QC7			4/19/2011		6/21/2011	152,613	150,516				-310			
1,835	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		1/21/2011	19,657	18,967				109			
1,836	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		3/8/2011	20,016	19,907							

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

										Amount			
Long Term CG Distributions										355,055			
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improve-ments	Depreciation
1,837	X	UNITED STATES T-NOTE 1 25	912828QH6			2/15/2011		3/9/2011	45,081	44,791			290
1,838	X	UNITED STATES T-NOTE 0 75	912828QL7			3/31/2011		8/24/2011	136,160	134,937			1,223
1,839	X	UNITED STATES T-NOTE 0 75	912828QL7			4/15/2011		8/24/2011	60,515	60,049			466
1,840	X	UNITED STATES T-NOTE 1 0	912828QM5			5/16/2011		6/23/2011	75,873	75,167			706
1,841	X	UNITED STATES T-NOTE 1 0	912828QM5			5/27/2011		6/23/2011	40,465	40,202			263
1,842	X	UNITED STATES T-NOTE 1 5	912828QR4			7/18/2011		8/9/2011	30,696	30,103			593
1,843	X	UNITED STATES T-NOTE 1 5	912828QR4			7/18/2011		8/10/2011	30,878	30,103			775
1,844	X	UNITED STATES T-NOTE 0 75	912828QU7			8/5/2011		10/18/2011	25,141	25,110			31
1,845	X	UNITED STATES T-NOTE 1 5	912828QX1			8/16/2011		9/22/2011	77,680	76,875			805
1,846	X	U S TREASURY NOTE 2 625	912828PC8			12/8/2010		3/23/2011	325,929	327,185			-1,256
1,847	X	UNITED STATES T-NOTE 1 5	912828QX1			8/24/2011		9/22/2011	5,179	5,119			60
1,848	X	U S TREASURY NOTE 2 625	912828PC8			2/23/2011		3/23/2011	14,171	13,989			182
1,849	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		8/30/2011	9,949	9,963			-14
1,850	X	UNITED STATES T-NOTE 2 12	912828RC6			8/11/2011		9/22/2011	15,555	14,883			672
1,851	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		9/22/2011	36,295	34,872			1,423
1,852	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		9/22/2011	10,370	9,884			486
1,853	X	UNITED STATES T-NOTE 2 12	912828RC6			10/20/2011		11/7/2011	80,784	79,741			1,043
1,854	X	UNITED STATES T-NOTE 2 12	912828RC6			10/17/2011		11/7/2011	10,098	9,949			149
1,855	X	UNITED STATES T-NOTE 2 12	912828RC6			10/17/2011		11/30/2011	35,266	34,822			444
1,856	X	U S TREASURY NOTE 0 375	912828PH7			12/10/2010		6/20/2011	180,245	179,576			669
1,857	X	U S TREASURY NOTE 2 0%	912828PS3			3/24/2011		3/31/2011	79,556	79,872			-316
1,858	X	U S TREASURY NOTE 0 5%	912828PV6			12/17/2010		8/24/2011	20,086	19,967			119
1,859	X	FHLMC GOLD A95160 4 0%	312943WW1			4/8/2011		7/15/2011	1,492	1,455			37
1,860	X	FHLMC GOLD A95160 4 0%	312943WW1			4/8/2011		8/2/2011	128,150	122,219			5,931
1,861	X	HOLOGIC INC	436440101			3/28/2011		10/25/2011	6,898	9,645			-2,747
1,862	X	HOLOGIC INC	436440101			3/29/2011		10/25/2011	4,076	5,772			-1,696
1,863	X	HOME DEPOT INC	437076102			11/20/2008		3/16/2011	7,187	3,824			3,363
1,864	X	HOME DEPOT INC	437076102			11/20/2008		5/5/2011	225,842	116,260			109,582
1,865	X	HOME DEPOT INC	437076102			9/23/2011		9/28/2011	4,445	4,285			160
1,866	X	HOME DEPOT INC	437076102			9/23/2011		12/19/2011	4,033	3,296			737
1,867	X	HOME DEPOT INC	437076102			9/23/2011		12/19/2011	10,486	8,569			1,917
1,868	X	HOME PROPERTIES INC	437306103			12/3/2010		4/29/2011	1,902	1,650			252
1,869	X	HOME PROPERTIES INC	437306103			12/3/2010		4/29/2011	3,805	3,301			504
1,870	X	HOME PROPERTIES INC	437306103			12/3/2010		5/2/2011	6,282	5,502			780
1,871	X	HOME PROPERTIES INC	437306103			12/3/2010		5/2/2011	8,781	7,702			1,079
1,872	X	HOME PROPERTIES INC	437306103			12/3/2010		5/3/2011	6,902	6,052			850
1,873	X	HOME PROPERTIES INC	437306103			12/3/2010		5/3/2011	632	550			82
1,874	X	HOME PROPERTIES INC	437306103			12/3/2010		5/4/2011	6,869	6,052			817
1,875	X	HONEYWELL INTL INC	438516106			11/20/2008		3/16/2011	13,111	5,810			7,301
1,876	X	HONEYWELL INTL INC	438516106			6/20/2011		9/23/2011	2,088	2,830			-742
1,877	X	HONEYWELL INTL INC	438516106			11/20/2008		9/23/2011	15,448	8,957			6,491
1,878	X	HONEYWELL INTL INC	438516106			11/20/2008		9/28/2011	4,522	2,421			2,101
1,879	X	HONEYWELL INTL INC	438516106			9/23/2011		12/19/2011	3,674	2,925			749
1,880	X	HONEYWELL INTL INC	438516106			11/20/2008		12/19/2011	8,923	4,116			4,807
1,881	X	HOSPIRA INC	441060100			11/20/2008		1/3/2011	54,006	26,392			27,614
1,882	X	HOSPIRA INC	441060100			11/20/2008		1/4/2011	69,956	34,094			35,862
1,883	X	HOSPIRA INC	441060100			11/20/2008		1/4/2011	5,272	2,558			2,714
1,884	X	HOSPIRA INC	441060100			11/20/2008		1/5/2011	69,160	34,067			35,093
1,885	X	HOSPIRA INC	441060100			11/20/2008		1/5/2011	11,179	5,494			5,685
1,886	X	HOSPIRA INC	441060100			11/20/2008		1/6/2011	68,759	33,852			34,907
1,887	X	HOSPIRA INC	441060100			11/20/2008		1/6/2011	9,793	4,821			4,972
									52,781,825	47,648,557	5,133,268		
Securities									0	0	0		
Other sales													

Amount

Long Term CG Distributions 355,055

Short Term CG Distributions 0

Securities

Other sales

Gross Sales

52,781,825

Cost, Other Basis and Expenses

47,648,557

Net Gain or Loss

5,133,268

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Long Term CG Distributions										52,781,825		47,648,557		5,133,268	
Short Term CG Distributions										0		0		0	
Amount										355,055		0			

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

										Amount				
Long Term CG Distributions										355,055				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,939	X	DEERE & CO	244199105			9/23/2011		9/28/2011	4,177	4,096			81	
1,940	X	DEERE & CO	244199105			9/23/2011		12/19/2011	8,837	8,192			645	
1,941	X	DEVRY INC DEL	251893103			7/16/2010		4/20/2011	13,486	14,876			-1,390	
1,942	X	DEVRY INC DEL	251893103			10/8/2010		4/20/2011	5,780	6,041			-261	
1,943	X	DEVRY INC DEL	251893103			3/16/2011		4/20/2011	482	505			-23	
1,944	X	DIAGEO FINANCE BV 5 5%	25244ASAD3			3/17/2009		8/10/2011	21,542	20,425			1,117	
1,945	X	DIAGEO FINANCE BV 5 5%	25244ASAD3			3/17/2009		8/30/2011	75,139	71,488			3,651	
1,946	X	DIGITAL REALTY TRUST INC	253868103			9/23/2011		12/19/2011	3,287	2,641			646	
1,947	X	WALT DISNEY CO/THE	254687106			9/23/2011		9/28/2011	5,609	5,319			290	
1,948	X	WALT DISNEY CO/THE	254687106			9/23/2011		12/19/2011	11,412	9,751			1,661	
1,949	X	DONALDSON CO INC	257651109			6/25/2010		12/02/2011	5,284	3,913			1,371	
1,950	X	DONALDSON CO INC	257651109			6/25/2010		3/16/2011	1,707	1,304			403	
1,951	X	DONALDSON CO INC	257651109			6/25/2010		9/22/2011	1,096	870			226	
1,952	X	DONALDSON CO INC	257651109			6/25/2010		9/28/2011	1,136	870			266	
1,953	X	DONALDSON CO INC	257651109			6/25/2010		12/19/2011	1,357	870			487	
1,954	X	DOVER CORP	260003108			9/23/2011		9/28/2011	4,376	4,145			231	
1,955	X	DOVER CORP	260003108			9/23/2011		12/19/2011	8,324	6,908			1,416	
1,956	X	DRESSER-RAND GROUP INC	261608103			9/9/2011		9/22/2011	437	417			20	
1,957	X	DRESSER-RAND GROUP INC	261608103			9/9/2011		9/28/2011	920	834			86	
1,958	X	DRESSER-RAND GROUP INC	261608103			9/9/2011		12/19/2011	1,009	834			175	
1,959	X	DREYFUS HIGH YIELD-I	261980759			4/29/2011		6/20/2011	7,996	8,237			-241	
1,960	X	DREYFUS HIGH YIELD-I	261980759			5/31/2011		6/20/2011	5,927	6,088			-161	
1,961	X	DREYFUS HIGH YIELD-I	261980759			11/28/2008		9/22/2011	1,855	1,464			391	
1,962	X	DREYFUS HIGH YIELD-I	261980759			12/31/2008		9/22/2011	9,275	7,669			1,606	
1,963	X	DREYFUS HIGH YIELD-I	261980759			1/30/2009		9/22/2011	8,063	7,128			935	
1,964	X	DREYFUS HIGH YIELD-I	261980759			2/27/2009		9/22/2011	7,700	6,694			1,006	
1,965	X	DREYFUS HIGH YIELD-I	261980759			3/31/2009		9/22/2011	8,989	7,858			1,131	
1,966	X	DREYFUS HIGH YIELD-I	261980759			4/30/2009		9/22/2011	7,169	6,630			539	
1,967	X	DREYFUS HIGH YIELD-I	261980759			5/29/2009		9/22/2011	7,656	7,206			450	
1,968	X	DREYFUS HIGH YIELD-I	261980759			6/30/2009		9/22/2011	7,633	7,271			362	
1,969	X	DREYFUS HIGH YIELD-I	261980759			7/31/2009		9/22/2011	8,128	8,102			26	
1,970	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		2/25/2011	1,189	1,231			-42	
1,971	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		3/25/2011	37	38			-1	
1,972	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		4/25/2011	788	816			-28	
1,973	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		5/25/2011	284	294			-10	
1,974	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		6/25/2011	1,447	1,498			-51	
1,975	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		7/25/2011	35	36			-1	
1,976	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		8/25/2011	35	36			-1	
1,977	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		9/25/2011	587	608			-21	
1,978	X	FNMA POOL # 949294 6 0%	31413MC70			1/22/2009		10/25/2011	289	299			-10	
1,979	X	DREYFUS SELECT MGR S/C	86271F677			6/20/2011		8/5/2011	2,164	2,400			-236	
1,980	X	DREYFUS SELECT MGR S/C	86271F677			12/31/2010		8/5/2011	11,885	13,095			-1,210	
1,981	X	DREYFUS SELECT MGR S/C	86271F677			12/31/2010		9/28/2011	19,000	22,998			-3,998	
1,982	X	DREYFUS SELECT MGR S/C	86271F677			3/22/2010		12/19/2011	137	139			-2	
1,983	X	DREYFUS SELECT MGR S/C	86271F677			12/31/2010		12/19/2011	18,294	20,324			-2,030	
1,984	X	DREYFUS SELECT MGR S/C	86271F677			9/22/2011		12/19/2011	77,297	69,834			7,463	
1,985	X	DREYFUS PRE STRAT INTER	86271F768			9/22/2011		12/19/2011	87,861	86,535			1,326	
1,986	X	DREYFUS PREM STRAT GLBI	86271F818			12/31/2010		6/20/2011	14,450	14,263			187	
1,987	X	DREYFUS PREM STRAT GLBI	86271F818			3/16/2011		6/20/2011	16,708	16,000			708	
1,988	X	DREYFUS PREM STRAT GLBI	86271F818			11/20/2008		6/20/2011	17,495	9,891			7,604	
1,989	X	DREYFUS PREM STRAT GLBI	86271F818			11/20/2008		8/5/2011	140,000	82,532			57,468	
									52,781,825		47,848,557		5,133,268	
Securities									0		0		0	
Other sales														

Amount
 Long Term CG Distributions 355,055
 Short Term CG Distributions 0

Gross Sales 52,781,825
 Cost, Other Basis and Expenses 47,648,557
 Net Gain or Loss 5,133,268

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

										Amount					
Long Term CG Distributions										355,055					
Short Term CG Distributions										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,990	X	DREYFUS PREM STRAT GLBL	86271F818			11/20/2008		9/22/2011	1,139,531	717,449				422,082	
1,991	X	SUCCESSFACTORS INC	864596101			8/27/2010		2/14/2011	2,527	1,444				1,083	
1,992	X	SUCCESSFACTORS INC	864596101			8/27/2010		2/14/2011	4,694	2,673				2,021	
1,993	X	SUCCESSFACTORS INC	864596101			8/27/2010		3/16/2011	346	206				140	
1,994	X	SUCCESSFACTORS INC	864596101			8/25/2010		7/15/2011	1,686	1,156				530	
1,995	X	SUCCESSFACTORS INC	864596101			8/25/2010		7/15/2011	7,305	5,055				2,250	
1,996	X	SUCCESSFACTORS INC	864596101			8/26/2010		7/15/2011	3,091	2,189				902	
1,997	X	BRUNSWICK CORP	117043109			10/24/2011		12/19/2011	1,302	1,504				-202	
1,998	X	CBS CORP-CLASS BWI	124857202			5/5/2011		9/23/2011	175,405	225,447				-50,042	
1,999	X	CBS CORP-CLASS BWI	124857202			6/20/2011		9/23/2011	1,462	1,852				-390	
2,000	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		3/16/2011	511	367				144	
2,001	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		3/25/2011	7,876	5,327				2,549	
2,002	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		7/15/2011	4,109	3,307				802	
2,003	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		7/21/2011	15,813	12,308				3,505	
2,004	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		9/28/2011	697	918				-221	
2,005	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		9/22/2011	757	1,102				-345	
2,006	X	CBRE GROUP INC	12504L109			9/8/2010		12/19/2011	428	551				-123	
2,007	X	CF INDUSTRIES HOLDINGS IN	125269100			2/14/2011		5/20/2011	18,721	20,183				-1,462	
2,008	X	CF INDUSTRIES HOLDINGS IN	125269100			3/1/2011		5/20/2011	5,208	5,094				114	
2,009	X	CF INDUSTRIES HOLDINGS IN	125269100			11/18/2011		12/19/2011	784	919				-135	
2,010	X	CIGNA CORP	125509109			6/19/2009		3/16/2011	6,679	3,993				2,686	
2,011	X	CIGNA CORP	125509109			6/19/2009		9/23/2011	17,032	10,178				6,854	
2,012	X	CIGNA CORP	125509109			6/19/2009		9/23/2011	68,128	40,928				27,200	
2,013	X	CIGNA CORP	125509109			6/22/2009		9/23/2011	102,191	60,051				42,140	
2,014	X	CIGNA CORP	125509109			6/20/2011		9/23/2011	1,662	2,001				-339	
2,015	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		3/16/2011	344	293				51	
2,016	X	CONSECO FINANCIAL GROUP	12621E103			6/2/2011		9/22/2011	1,395	1,905				-510	
2,017	X	CONSECO FINANCIAL GROUP	12621E103			6/2/2011		9/28/2011	1,131	1,131				0	
2,018	X	CONSECO FINANCIAL GROUP	12621E103			6/2/2011		10/10/2011	6,123	7,913				-1,790	
2,019	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		10/10/2011	905	905				0	
2,020	X	CONSECO FINANCIAL GROUP	12621E103			6/13/2011		11/3/2011	2,269	2,998				-729	
2,021	X	CONSECO FINANCIAL GROUP	12621E103			7/1/2011		11/3/2011	1,533	1,961				-428	
2,022	X	CONSECO FINANCIAL GROUP	12621E103			6/25/2011		11/3/2011	368	466				-98	
2,023	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		11/18/2011	1,756	1,702				54	
2,024	X	CONSECO FINANCIAL GROUP	12621E103			6/25/2011		11/18/2011	848	1,088				-240	
2,025	X	CONSECO FINANCIAL GROUP	12621E103			3/16/2010		11/18/2011	1,029	1,080				-51	
2,026	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		11/18/2011	484	468				16	
2,027	X	FNMA POOL # 949294 6 0%	31413MC70			12/22/2009		11/25/2011	41	43				-2	
2,028	X	FNMA POOL # 949294 6 0%	31413MC70			12/22/2009		12/25/2011	830	859				-29	
2,029	X	FNMA POOL # 949294 6 0%	31413MC70			12/22/2009		12/28/2011	28,529	27,004				1,525	
2,030	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2011	3,973	4,089				-116	
2,031	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		3/25/2011	6,656	6,851				-195	
2,032	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2011	3,636	3,742				-106	
2,033	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2011	4,622	4,757				-135	
2,034	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		6/25/2011	3,811	3,923				-112	
2,035	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		7/25/2011	1,969	2,027				-58	
2,036	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		8/25/2011	4,501	4,633				-132	
2,037	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2011	1,304	1,343				-39	
2,038	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		10/25/2011	3,926	4,041				-115	
2,039	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		11/25/2011	1,748	1,799				-51	
2,040	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/25/2011	6,287	6,471				-184	
									52,781,825		47,648,557		5,133,268		
									0		0		0		
Securities									Other sales						

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										355,055		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		52,781,825		47,648,557		5,133,268	
										0		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
2,041	X	FNMA POOL # 962301	4 5%	31414CROW0		5/20/2009		1/25/2012	1,475	1,518				-43			
2,042	X	FNMA POOL 975268	5 5%	31414SBD0		4/20/2011		7/25/2011	2,324	2,483				-159			
2,043	X	FNMA POOL 975268	5 5%	31414SBD0		4/20/2011		8/25/2011	2,253	2,407				-154			
2,044	X	FNMA POOL 975268	5 5%	31414SBD0		4/20/2011		9/25/2011	2,972	3,175				-203			
2,045	X	FNMA POOL 975268	5 5%	31414SBD0		4/20/2011		10/25/2011	2,531	2,704				-173			
2,046	X	FNMA POOL 975268	5 5%	31414SBD0		4/20/2011		11/25/2011	4,477	4,783				-306			
2,047	X	FNMA POOL 975268	5 5%	31414SBD0		4/20/2011		12/25/2011	3,545	3,787				-242			
2,048	X	FNMA POOL 975268	5 5%	31414SBD0		4/20/2011		1/25/2012	4,008	4,282				-274			
2,049	X	FNMA POOL # 975268	5 5%	31414SBD0		10/14/2009		2/25/2011	3,393	3,524				-131			
2,049	X	FNMA POOL # 981644	4 5%	31415BBM0		10/14/2009		3/25/2011	2,279	2,367				-88			
2,050	X	FNMA POOL # 981644	4 5%	31415BBM0		10/14/2009		4/25/2011	1,544	1,604				-60			
2,051	X	FNMA POOL # 981644	4 5%	31415BBM0		10/14/2009		5/25/2011	473	491				-18			
2,052	X	FNMA POOL # 981644	4 5%	31415BBM0		10/14/2009		6/25/2011	996	1,034				-38			
2,053	X	FNMA POOL # 981644	4 5%	31415BBM0		10/14/2009		7/25/2011	459	477				-18			
2,054	X	FNMA POOL # 981644	4 5%	31415BBM0		10/14/2009		8/25/2011	494	514				-20			
2,055	X	FNMA POOL # 981644	4 5%	31415BBM0		11/8/2010		1/15/2011	12,321	12,614				-293			
2,056	X	MSC 2007-IQ14 A1	5 38% 4	61754KAA3		11/8/2010		2/15/2011	1,610	1,648				-38			
2,057	X	MSC 2007-IQ14 A1	5 38% 4	61754KAA3		11/8/2010		3/15/2011	45,623	46,706				-1,083			
2,058	X	MSC 2007-IQ14 A1	5 38% 4	61754KAA3		8/12/2010		2/7/2011	22	19				3			
2,059	X	MOTOROLA INC		620076307		8/12/2010		4/26/2011	5,219	4,935				284			
2,060	X	MOTOROLA INC		620076307		3/16/2011		4/26/2011	27,921	20,874				7,047			
2,061	X	MOTOROLA INC		620076307		8/12/2010		4/27/2011	15,694	11,600				4,094			
2,062	X	MOTOROLA INC		620076307		8/12/2010		4/27/2011	9,330	6,786				2,544			
2,063	X	MOTOROLA INC		620076307		8/12/2010		4/27/2011	62	45				17			
2,064	X	MOTOROLA INC		620076307		8/12/2010		4/27/2011	14,334	10,670				3,664			
2,065	X	MOTOROLA INC		620076307		8/12/2010		4/27/2011	51,666	38,840				12,826			
2,066	X	MOTOROLA MOBILITY HOLDI		620097105		8/12/2010		3/16/2011	2,383	2,725				-342			
2,067	X	MOTOROLA MOBILITY HOLDI		620097105		8/12/2010		4/26/2011	15,449	18,038				-2,589			
2,068	X	MOTOROLA MOBILITY HOLDI		620097105		8/12/2010		4/27/2011	7,345	8,506				-1,161			
2,069	X	MOTOROLA MOBILITY HOLDI		620097105		8/12/2010		4/27/2011	4,366	4,976				-610			
2,070	X	MOTOROLA MOBILITY HOLDI		620097105		8/12/2010		4/27/2011	28	33				-4			
2,071	X	MOTOROLA MOBILITY HOLDI		620097105		8/12/2010		4/27/2011	6,709	7,824				-1,115			
2,072	X	MOTOROLA MOBILITY HOLDI		620097105		8/12/2010		4/27/2011	14,053	16,553				-2,500			
2,073	X	MOTOROLA MOBILITY HOLDI		620097105		8/12/2010		4/27/2011	5,444	6,485				-1,041			
2,074	X	MOTOROLA MOBILITY HOLDI		620097105		8/12/2010		1/16/2011	16,170	16,340				-170			
2,075	X	NYSE EURONEXT	4 8%	629491AA9		8/2/2010		12/19/2011	806	819				-13			
2,076	X	CONSECO FINANCIAL GROUP		12621E103		3/5/2010		3/16/2011	2,305	1,884				421			
2,077	X	CVS CAREMARK CORP		126650100		11/20/2008		5/9/2011	67,650	48,617				19,033			
2,078	X	CVS CAREMARK CORP		126650100		11/20/2008		5/10/2011	33,326	24,066				9,260			
2,079	X	CVS CAREMARK CORP		126650100		11/20/2008		3/16/2011	477	346				131			
2,080	X	CABOT OIL & GAS CORP CL A		127097103		3/25/2011		5/4/2011	6,446	6,108				338			
2,081	X	CABOT OIL & GAS CORP CL A		127097103		11/12/2010		5/4/2011	1,074	692				382			
2,082	X	CABOT OIL & GAS CORP CL A		127097103		11/12/2010		9/7/2011	28,646	12,804				15,842			
2,083	X	CABOT OIL & GAS CORP CL A		127097103		11/12/2010		9/22/2011	1,979	1,038				941			
2,084	X	CABOT OIL & GAS CORP CL A		127097103		11/12/2010		9/28/2011	2,653	1,384				1,269			
2,085	X	CABOT OIL & GAS CORP CL A		127097103		11/12/2010		8/15/2011	1,638	1,598				40			
2,086	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		9/15/2011	652	636				16			
2,087	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		10/15/2011	1,446	1,412				34			
2,088	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		11/15/2011	1,300	1,270				30			
2,089	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		12/15/2011	1,916	1,873				43			
2,090	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		1/15/2012	1,857	1,817				40			
2,091	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011											

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

										Amount		Totals					
										Long Term CG Distributions		Gross Sales		Cost, Other		Net Gain	
										Short Term CG Distributions		355,055		Basis and Expenses		or Loss	
										0		0		47,648,557		5,133,268	
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			
2,092	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		2/15/2011	1,357	1,383				-26			
2,093	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		3/15/2011	1,392	1,418				-26			
2,094	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/7/2011	10,012	10,075				-63			
2,095	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/15/2011	831	847				-16			
2,096	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		5/15/2011	1,795	1,829				-34			
2,097	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		6/15/2011	1,037	1,056				-19			
2,098	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		7/15/2011	2,506	2,554				-48			
2,099	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		8/15/2011	2,330	2,374				-44			
2,100	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		9/15/2011	1,793	1,827				-34			
2,101	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		10/15/2011	1,337	1,362				-25			
2,102	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		11/15/2011	3,000	3,056				-56			
2,103	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		12/15/2011	1,125	1,146				-21			
2,104	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		1/15/2012	1,298	1,322				-24			
2,105	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		11/15/2011	737	786				-49			
2,106	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		11/15/2011	246	260				-14			
2,107	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		12/15/2011	1,914	2,041				-127			
2,108	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		12/15/2011	638	677				-39			
2,109	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		1/15/2012	3,818	4,071				-253			
2,110	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/15/2011		1/15/2012	1,273	1,350				-77			
2,111	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		1/15/2012	95	101				-6			
2,112	X	FED HOME LOAN BANK 3 62	3133XSAE8			12/10/2010		6/23/2011	37,420	37,412				8			
2,113	X	FED HOME LOAN BANK 3 62	3133XSAE8			3/19/2010		6/23/2011	10,691	10,553				138			
2,114	X	FED HOME LOAN BANK 3 62	3133XSAE8			3/19/2010		12/23/2011	31,740	31,659				81			
2,115	X	FED HOME LOAN BANK 3 62	3133XSAE8			5/5/2009		12/23/2011	5,290	5,248				42			
2,116	X	FEDERAL NATL MTG AS 4 37	31359MSL8			9/30/2009		12/23/2011	53,091	54,122				-1,031			
2,117	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		2/25/2011	2,450	2,547				-97			
2,118	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		3/25/2011	1,836	1,909				-73			
2,119	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		4/25/2011	2,934	3,050				-116			
2,120	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		5/25/2011	2,489	2,587				-98			
2,121	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		6/25/2011	2,791	2,901				-110			
2,122	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		7/25/2011	3,449	3,585				-136			
2,123	X	FNMA POOL # 255364 6 0%	31371LTV1			2/17/2009		8/25/2011	1,458	1,515				-57			
2,124	X	NATIONAL FUEL GAS CO N J	636180101			8/28/2009		8/26/2011	38,316	30,191				8,125			
2,125	X	NATIONAL GRID PLC-SP ADR	636274300			9/23/2011		12/19/2011	4,240	4,389				-149			
2,126	X	NATIONAL INSTRS CORP	636518102			3/22/2011		5/4/2011	10,035	10,854				-819			
2,127	X	NATIONAL INSTRS CORP	636518102			3/22/2011		5/4/2011	5,903	6,384				-481			
2,128	X	NATIONAL INSTRS CORP	636518102			3/23/2011		5/4/2011	2,685	2,875				-190			
2,129	X	NATIONAL INSTRS CORP	636518102			3/23/2011		5/4/2011	597	640				-43			
2,130	X	NATIONAL INSTRS CORP	636518102			3/22/2011		5/4/2011	4,475	4,789				-314			
2,131	X	NATIONAL INSTRS CORP	636518102			3/24/2011		5/4/2011	888	969				-81			
2,132	X	NATIONAL INSTRS CORP	636518102			3/23/2011		5/4/2011	2,959	3,201				-242			
2,133	X	ASG GLOBAL ALTERNATIVES	63872T885			6/20/2011		9/22/2011	103,212	109,047				-5,835			
2,134	X	NAVISTAR INTL CORP NEW	63934E108			4/5/2010		3/16/2011	1,280	961				319			
2,135	X	NAVISTAR INTL CORP NEW	63934E108			4/5/2010		9/6/2011	14,283	17,780				-3,497			
2,136	X	NETAPP INC	64110D104			2/5/2010		2/17/2011	10,718	5,970				4,748			
2,137	X	NETAPP INC	64110D104			2/5/2010		2/17/2011	14,469	8,075				6,394			
2,138	X	NETAPP INC	64110D104			8/19/2011		9/23/2011	11,427	11,864				-437			
2,139	X	NETAPP INC	64110D104			8/22/2011		9/23/2011	96,900	99,394				-2,494			
2,140	X	NETAPP INC	64110D104			8/23/2011		9/23/2011	347	369				-22			
2,141	X	NETAPP INC	64110D104			8/23/2011		9/23/2011	39,594	42,172				-2,578			
2,142	X	NEW YORK CMNTY BANCORP	649445103			7/16/2010		1/27/2011	24,266	22,256				2,010			

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										52,781,825		47,648,557		5,133,268	
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	
2,143	X	NEW YORK NY 5 817% 1	64966HAL1			10/7/2010		2/9/2011	13,895	15,000				-1,105	
2,144	X	NEW YORK NY 5 817% 1	64966HAL1			10/7/2010		2/9/2011	13,887	15,000				-1,113	
2,145	X	UNITED THERAPEUTICS COR	91307C102			4/30/2010		3/16/2011	658	566				92	
2,146	X	UNITED THERAPEUTICS COR	91307C102			11/20/2008		8/26/2011	11,966	7,354				4,612	
2,147	X	UNITED THERAPEUTICS COR	91307C102			11/25/2008		8/26/2011	2,792	1,876				916	
2,148	X	UNITED THERAPEUTICS COR	91307C102			4/30/2010		8/26/2011	5,983	8,496				-2,513	
2,149	X	UNIVERSAL HEALTH SERVICE	913903100			7/19/2010		3/16/2011	959	740				219	
2,150	X	UNIVERSAL HEALTH SERVICE	913903100			4/8/2011		9/22/2011	3,096	4,414				-1,318	
2,151	X	UNIVERSAL HEALTH SERVICE	913903100			4/8/2011		9/28/2011	1,786	2,452				-666	
2,152	X	UNIVERSAL HEALTH SERVICE	913903100			4/8/2011		12/19/2011	1,463	1,962				-499	
2,153	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		2/9/2011	20,050	20,000				50	
2,154	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		9/8/2011	45,797	45,000				797	
2,155	X	VCA ANTECH INC	918194101			10/15/2010		3/7/2011	5,226	4,558				668	
2,156	X	VCA ANTECH INC	918194101			10/15/2010		3/7/2011	6,716	5,860				856	
2,157	X	VCA ANTECH INC	918194101			10/15/2010		3/8/2011	21,929	19,099				2,830	
2,158	X	V F CORP	918204108			9/27/2011		9/28/2011	2,225	2,233				-8	
2,159	X	V F CORP	918204108			9/27/2011		12/19/2011	1,164	1,182				-18	
2,160	X	VALE SA-SP ADR	91912E105			11/20/2008		3/16/2011	11,176	3,254				7,922	
2,161	X	VALE SA-SP ADR	91912E105			11/20/2008		9/23/2011	229,794	89,494				140,300	
2,162	X	VALE SA-SP ADR	91912E105			6/20/2011		9/23/2011	2,089	2,731				-642	
2,163	X	VALERO ENERGY CORP NEW	91913Y100			9/23/2011		9/28/2011	4,427	4,271				156	
2,164	X	VALERO ENERGY CORP NEW	91913Y100			9/23/2011		12/19/2011	8,618	7,984				634	
2,165	X	VARIAN SEMICONDUCTOR EQ	922207105			3/17/2011		5/11/2011	6,117	4,441				1,676	
2,166	X	VARIAN SEMICONDUCTOR EQ	922207105			3/18/2011		5/11/2011	17,127	12,451				4,676	
2,167	X	VARIAN SEMICONDUCTOR EQ	922207105			3/18/2011		5/11/2011	19,571	14,230				5,341	
2,168	X	VERA BRADLEY INC	92335C106			4/14/2011		7/7/2011	25,027	27,920				-2,893	
2,169	X	VERIZON COMMUNICATIONS	92343V104			9/27/2011		9/28/2011	3,327	3,341				-14	
2,170	X	VERIZON COMMUNICATIONS	92343V104			11/23/2011		12/19/2011	4,638	4,269				369	
2,171	X	HUMAN GENOME SCIENCES	444903108			12/2/2009		7/22/2011	19,777	24,075				-4,298	
2,172	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	43,905	56,631				-12,726	
2,173	X	HUMAN GENOME SCIENCES	444903108			6/24/2010		7/22/2011	3,955	4,439				-484	
2,174	X	HUMAN GENOME SCIENCES	444903108			6/20/2011		7/22/2011	1,978	2,260				-282	
2,175	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	26,264	33,843				-7,579	
2,176	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	2,883	3,543				-660	
2,177	X	HUNT J B TRANSPORT SERV	445658107			8/17/2011		9/22/2011	358	401				-43	
2,178	X	HUNT J B TRANSPORT SERV	445658107			8/17/2011		9/28/2011	768	802				-34	
2,179	X	HUNT J B TRANSPORT SERV	445658107			8/17/2011		12/19/2011	887	802				85	
2,180	X	HUNTINGTON BANCSHARES	446150104			12/8/2010		3/16/2011	326	253				73	
2,181	X	HUNTINGTON BANCSHARES	446150104			12/8/2010		3/16/2011	261	201				60	
2,182	X	HUNTINGTON BANCSHARES	446150104			12/8/2010		9/22/2011	1,097	1,207				-110	
2,183	X	HUNTINGTON BANCSHARES	446150104			12/8/2010		9/28/2011	981	1,006				-25	
2,184	X	HUNTINGTON BANCSHARES	446150104			12/8/2010		10/21/2011	25,018	26,262				-1,244	
2,185	X	IPG PHOTONICS CORP	44980X109			6/3/2011		9/22/2011	1,746	2,285				-539	
2,186	X	IPG PHOTONICS CORP	44980X109			6/3/2011		9/28/2011	555	762				-207	
2,187	X	IPG PHOTONICS CORP	44980X109			6/2/2011		11/3/2011	3,046	4,519				-1,473	
2,188	X	IPG PHOTONICS CORP	44980X109			6/3/2011		11/3/2011	14,214	21,324				-7,110	
2,189	X	IDEX CORP	45167R104			8/11/2010		3/16/2011	3,689	2,841				848	
2,190	X	IDEX CORP	45167R104			8/11/2010		9/22/2011	926	947				-21	
2,191	X	IDEX CORP	45167R104			8/11/2010		9/28/2011	1,002	947				55	
2,192	X	IDEX CORP	45167R104			2/27/2009		12/15/2011	1,773	978				795	
2,193	X	IDEX CORP	45167R104			8/11/2010		12/15/2011	1,418	1,263				155	

Long Term CG Distributions	355,055
Short Term CG Distributions	0

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

										Amount			
Long Term CG Distributions										355,055			
Short Term CG Distributions										0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Expense of Sale and Cost of Improvements		
2,245	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/25/2012	3,603	3,870		-267	
2,246	X	FNMA POOL # AL0573 3 5%	3138EG179			8/2/2011		9/25/2011	1,532	1,584		-52	
2,247	X	FNMA POOL # AL0573 3 5%	3138EG179			8/2/2011		10/25/2011	1,525	1,576		-51	
2,248	X	JP MORGAN CHASE & CO	46625H100			11/20/2008		11/8/2011	111,184	74,545		36,639	
2,249	X	JP MORGAN CHASE & CO	46625H100			11/20/2008		12/19/2011	9,521	7,110		2,411	
2,250	X	JOHNSON & JOHNSON	478160104			9/30/2011		12/19/2011	12,059	12,152		-93	
2,251	X	JOHNSON CONTROLS INC	478366107			9/23/2011		9/28/2011	5,007	4,748		259	
2,252	X	JOHNSON CONTROLS INC	478366107			9/23/2011		12/19/2011	9,419	8,705		714	
2,253	X	JOY GLOBAL INC	481165108			12/3/2010		1/20/2011	4,404	3,951		453	
2,254	X	JOY GLOBAL INC	481165108			12/3/2010		2/17/2011	4,902	3,951		951	
2,255	X	JOY GLOBAL INC	481165108			11/19/2009		2/17/2011	4,902	2,731		2,171	
2,256	X	JOY GLOBAL INC	481165108			11/19/2009		3/1/2011	24,069	13,656		10,413	
2,257	X	JOY GLOBAL INC	481165108			2/19/2010		3/1/2011	963	503		460	
2,258	X	JOY GLOBAL INC	481165108			3/16/2011		3/25/2011	974	896		78	
2,259	X	JOY GLOBAL INC	481165108			2/19/2010		3/25/2011	7,796	4,024		3,772	
2,260	X	JOY GLOBAL INC	481165108			2/19/2010		9/28/2011	698	503		195	
2,261	X	KBR INC	48242W106			10/27/2009		3/16/2011	986	680		306	
2,262	X	KBR INC	48242W106			10/27/2009		9/22/2011	1,228	1,134		94	
2,263	X	KBR INC	48242W106			10/27/2009		9/28/2011	1,289	1,134		155	
2,264	X	KBR INC	48242W106			10/27/2009		12/19/2011	972	907		65	
2,265	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		8/12/2011	4,874	3,215		1,659	
2,266	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		9/22/2011	2,418	1,786		632	
2,267	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		9/28/2011	1,582	1,072		510	
2,268	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		12/15/2011	3,107	1,786		1,321	
2,269	X	KELLOGG CO	487836108			9/23/2011		12/19/2011	2,930	3,142		-212	
2,270	X	KEYCORP NEW	493267108			3/4/2010		2/4/2011	6,036	4,563		1,473	
2,271	X	VERIZON COMMUNICATIONS	92343V104			9/27/2011		12/19/2011	7,344	7,054		290	
2,272	X	VERIZON COMMUNICATIONS	92343V104			2/6/2009		12/22/2011	29,148	24,865		4,283	
2,273	X	VERTEX PHARMACEUTICALS	92532F100			3/7/2011		8/26/2011	5,834	6,611		-777	
2,274	X	VERTEX PHARMACEUTICALS	92532F100			3/7/2011		8/26/2011	6,283	7,065		-782	
2,275	X	VERTEX PHARMACEUTICALS	92532F100			12/1/2011		8/26/2011	449	400		49	
2,276	X	VERTEX PHARMACEUTICALS	92532F100			12/1/2011		9/22/2011	2,548	2,002		546	
2,277	X	VERTEX PHARMACEUTICALS	92532F100			12/1/2011		9/28/2011	950	801		149	
2,278	X	VERTEX PHARMACEUTICALS	92532F100			12/1/2011		10/10/2011	6,919	6,808		111	
2,279	X	VERTEX PHARMACEUTICALS	92532F100			12/1/2011		12/19/2011	340	400		-60	
2,280	X	VISHAY INTERTECHNOLOGY	928298108			11/12/2010		3/16/2011	674	552		122	
2,281	X	VISHAY INTERTECHNOLOGY	928298108			11/12/2010		6/2/2011	29,246	26,093		3,153	
2,282	X	VISHAY INTERTECHNOLOGY	928298108			10/25/2011		12/19/2011	424	523		-99	
2,283	X	VISHAY INTERTECHNOLOGY	928298108			10/25/2011		12/22/2011	3,017	3,546		-529	
2,284	X	VISHAY INTERTECHNOLOGY	928298108			10/25/2011		12/22/2011	13,045	15,387		-2,342	
2,285	X	DREYFUS HIGH YIELD-I	261980759			8/31/2009		9/22/2011	8,564	8,494		70	
2,286	X	DREYFUS HIGH YIELD-I	261980759			9/14/2009		9/22/2011	24,127	24,324		-197	
2,287	X	DREYFUS HIGH YIELD-I	261980759			5/28/2010		9/22/2011	10,352	10,589		-237	
2,288	X	DREYFUS HIGH YIELD-I	261980759			6/30/2010		9/22/2011	10,073	10,304		-231	
2,289	X	DREYFUS HIGH YIELD-I	261980759			8/31/2010		9/22/2011	148	154		-6	
2,290	X	DREYFUS HIGH YIELD-I	261980759			12/31/2010		9/22/2011	8,473	9,165		-692	
2,291	X	DREYFUS HIGH YIELD-I	261980759			1/31/2011		9/22/2011	7,786	8,575		-789	
2,292	X	DREYFUS HIGH YIELD-I	261980759			2/28/2011		9/22/2011	6,941	7,701		-760	
2,293	X	DREYFUS HIGH YIELD-I	261980759			3/16/2011		9/22/2011	31,780	35,000		-3,220	
2,294	X	DREYFUS HIGH YIELD-I	261980759			3/31/2011		9/22/2011	7,822	8,653		-831	
2,295	X	DREYFUS HIGH YIELD-I	261980759			5/31/2011		9/22/2011	2,276	2,528		-252	
Securities									52,781,825	47,648,557		5,133,268	
Other sales									0	0		0	

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										52,781,825		47,648,557		5,133,268	
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	
2,296	X	DREYFUS HIGH YIELD-I	261980759			6/30/2011		9/22/2011	7,589	8,247				-658	
2,297	X	DREYFUS HIGH YIELD-I	261980759			7/29/2011		9/22/2011	7,717	8,410				-693	
2,298	X	DREYFUS HIGH YIELD-I	261980759			8/31/2011		9/22/2011	8,582	8,778				-196	
2,299	X	DREYFUS HIGH YIELD-I	261980759			11/24/2008		9/22/2011	174,321	136,437				37,884	
2,300	X	DREYFUS GLOBAL REAL ES	261986582			12/10/2010		6/20/2011	26,564	26,000				564	
2,301	X	DREYFUS GLOBAL REAL ES	261986582			3/31/2011		6/20/2011	8,871	8,824				47	
2,302	X	DREYFUS GLOBAL REAL ES	261986582			12/27/2010		6/20/2011	16,801	16,154				647	
2,303	X	DREYFUS GLOBAL REAL ES	261986582			12/27/2010		12/19/2011	34,436	37,548				-3,112	
2,304	X	DREYFUS GLOBAL REAL ES	261986582			9/22/2011		12/19/2011	14,395	13,809				586	
2,305	X	DREYFUS OPPORTUNISTIC S	26200C403			12/10/2010		8/5/2011	5,130	6,000				-870	
2,306	X	DREYFUS OPPORTUNISTIC S	26200C403			12/14/2010		8/5/2011	12,916	14,804				-1,888	
2,307	X	DREYFUS OPPORTUNISTIC S	26200C403			12/21/2010		8/5/2011	103,962	123,000				-19,038	
2,308	X	DREYFUS OPPORTUNISTIC S	26200C403			6/20/2011		8/5/2011	13,946	15,996				-2,050	
2,309	X	DREYFUS OPPORTUNISTIC S	26200C403			9/23/2010		8/5/2011	14,046	13,227				819	
2,310	X	DREYFUS OPPORTUNISTIC S	26200C403			9/23/2010		9/28/2011	6,144	6,773				-629	
2,311	X	DREYFUS OPPORTUNISTIC S	26200C403			12/10/2009		9/28/2011	12,856	12,716				140	
2,312	X	DREYFUS OPPORTUNISTIC S	26200C403			12/8/2011		12/19/2011	111,614	115,006				-3,392	
2,313	X	DREYFUS OPPORTUNISTIC S	26200C403			12/10/2009		12/19/2011	2,523	2,563				-40	
2,314	X	DREYFUS/NEWTON INTERNET	26203E604			12/15/2010		6/20/2011	75,220	75,047				173	
2,315	X	TCW EMERGING MARKETS IN	87234N765			9/27/2011		12/19/2011	35,875	35,332				543	
2,316	X	TW TELECOM INC	87311L104			5/4/2011		9/22/2011	1,003	1,325				-322	
2,317	X	TW TELECOM INC	87311L104			5/4/2011		9/28/2011	860	1,104				-244	
2,318	X	TW TELECOM INC	87311L104			5/4/2011		11/18/2011	6,929	8,835				-1,906	
2,319	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	2,420	3,069				-649	
2,320	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	4,493	5,715				-1,222	
2,321	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	518	666				-138	
2,322	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	8,123	10,381				-2,258	
2,323	X	TARGET CORP	87612E106			6/10/2009		1/6/2011	83,355	61,689				21,666	
2,324	X	TARGET CORP	87612E106			6/25/2009		1/6/2011	93,774	68,909				24,865	
2,325	X	TARGET CORP	87612E106			6/25/2009		1/27/2011	550	403				147	
2,326	X	TARGET CORP	87612E106			6/25/2009		1/27/2011	133,952	98,326				35,626	
2,327	X	TARGET CORP	87612E106			6/25/2009		1/31/2011	105,172	77,774				27,398	
2,328	X	TEMPLE-INLAND INC	879868107			2/15/2011		3/25/2011	2,476	2,778				-302	
2,329	X	TEMPUR-PEDIC INTL INC	88023U101			2/15/2011		3/25/2011	30,839	34,596				-3,757	
2,330	X	TEMPUR-PEDIC INTL INC	88023U101			4/14/2011		9/22/2011	1,681	1,735				-54	
2,331	X	TEMPUR-PEDIC INTL INC	88023U101			4/14/2011		9/27/2011	5,432	5,206				226	
2,332	X	TEMPUR-PEDIC INTL INC	88023U101			4/14/2011		10/7/2011	20,860	21,404				-544	
2,333	X	TEMPUR-PEDIC INTL INC	88023U101			4/20/2011		10/7/2011	564	613				-49	
2,334	X	TERADATA CORPORATION	88076W103			3/3/2011		3/16/2011	9,219	9,502				-283	
2,335	X	TERADATA CORPORATION	88076W103			7/21/2011		9/22/2011	1,548	1,701				-153	
2,336	X	TERADATA CORPORATION	88076W103			6/20/2011		9/28/2011	2,256	2,275				-19	
2,337	X	TERADATA CORPORATION	88076W103			9/23/2011		9/28/2011	5,076	4,599				477	
2,338	X	TERADATA CORPORATION	88076W103			7/21/2011		9/28/2011	1,149	1,134				15	
2,339	X	TERADATA CORPORATION	88076W103			7/21/2011		12/19/2011	497	567				-70	
2,340	X	TERADATA CORPORATION	88076W103			9/23/2011		12/19/2011	13,278	13,796				-618	
2,341	X	TEREX CORP NEW	880779103			2/17/2011		3/16/2011	1,054	1,143				-89	
2,342	X	TEREX CORP NEW	880779103			2/17/2011		8/2/2011	1,400	2,668				-1,268	
2,343	X	TEREX CORP NEW	880779103			12/21/2010		8/2/2011	5,399	8,188				-2,789	
2,344	X	CABOT OIL & GAS CORP CL A	127097103			10/21/2011		12/19/2011	1,463	1,411				52	
2,345	X	CALIFORNIA ST 7 3% 10	13063A7D0			10/8/2009		12/22/2011	111,201	95,782				15,419	
2,346	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		3/16/2011	1,111	874				237	

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

Long Term CG Distributions										Amount		Totals		Net Gain or Loss			
Short Term CG Distributions										355,055		52,781,825		47,648,557		5,133,268	
										0		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
2,347	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		9/22/2011	1,695	1,298				397			
2,348	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		9/28/2011	1,693	1,298				395			
2,349	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		10/10/2011	34,696	26,400				8,296			
2,350	X	CAMERON INTERNATIONAL C	13342B105			9/23/2011		9/28/2011	6,009	5,673				336			
2,351	X	CAMERON INTERNATIONAL C	13342B105			9/23/2011		9/28/2011	144,771	140,516				4,255			
2,352	X	CAMERON INTERNATIONAL C	13342B105			9/23/2011		12/19/2011	6,447	6,109				338			
2,353	X	CAPITAL ONE FINANCIAL CO	14040H105			1/19/2010		3/16/2011	19,240	16,242				2,998			
2,354	X	KEYCORP NEW	493267108			2/18/2010		2/14/2011	36,783	26,229				10,554			
2,355	X	KEYCORP NEW	493267108			3/4/2010		2/14/2011	3,621	2,709				912			
2,356	X	KIMBERLY CLARK CORP	494368103			9/23/2011		12/19/2011	4,275	4,164				111			
2,357	X	TRANSATLANTIC HOLDINGS	893521104			6/26/2011		10/10/2011	1,998	2,179				-181			
2,358	X	KIMCO REALTY CORP	49446R109			11/10/2011		12/19/2011	3,206	3,230				-24			
2,359	X	KINDER MORGAN INC	49456B101			9/23/2011		12/19/2011	3,252	2,815				437			
2,360	X	KIRBY CORP	497266106			12/15/2011		12/19/2011	3,192	3,108				84			
2,361	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		10/10/2011	2,997	2,997				0			
2,362	X	KRAFT FOODS INC CL A	50075N104			9/23/2011		9/26/2011	6,284	6,053				231			
2,363	X	KRAFT FOODS INC CL A	50075N104			9/23/2011		12/19/2011	4,354	4,035				319			
2,364	X	KRAFT FOODS INC CL A	50075N104			9/23/2011		12/19/2011	13,061	12,106				955			
2,365	X	KRONOS WORLDWIDE INC	50105F105			3/25/2011		9/20/2011	18,768	27,677				-8,909			
2,366	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		11/3/2011	5,827	5,815				12			
2,367	X	LAS VEGAS SANDS CORP	517834107			9/23/2011		9/28/2011	4,455	4,474				-19			
2,368	X	LAS VEGAS SANDS CORP	517834107			9/23/2011		12/19/2011	8,186	8,948				-762			
2,369	X	LBUS 2000-C5 A2 6 51%	52108HC88			2/10/2010		1/15/2011	538	551				-13			
2,370	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		12/19/2011	546	529				17			
2,371	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		1/15/2011	232	233				-1			
2,372	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		2/15/2011	233	234				-1			
2,373	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		3/15/2011	275	277				-2			
2,374	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		12/22/2011	16,397	15,858				539			
2,375	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		4/15/2011	1,615	1,625				-10			
2,376	X	LBUS 2003-C7 A2 4 064%	52108HUK8			1/29/2010		5/15/2011	251	253				-2			
2,377	X	TOWERS WATSON & CO-CL A	891894107			9/28/2011		9/28/2011	603	608				-5			
2,378	X	TRANSATLANTIC HOLDINGS	893521104			8/2/2011		12/22/2011	3,826	3,535				291			
2,379	X	TOWERS WATSON & CO-CL A	891894107			9/28/2011		12/19/2011	591	608				-17			
2,380	X	TRACTOR SUPPLY COMPANY	892356106			9/27/2011		9/28/2011	680	690				-10			
2,381	X	TRACTOR SUPPLY COMPANY	892356106			11/22/2011		12/22/2011	13,473	13,772				-299			
2,382	X	TRANSATLANTIC HOLDINGS	893521104			9/27/2011		12/22/2011	6,559	5,847				712			
2,383	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		8/26/2011	3,404	3,404				0			
2,384	X	TRANSATLANTIC HOLDINGS	893521104			6/27/2011		9/22/2011	1,363	1,642				-279			
2,385	X	TRANSATLANTIC HOLDINGS	893521104			7/20/2011		9/28/2011	1,959	1,959				0			
2,386	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		12/22/2011	2,733	2,630				103			
2,387	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		9/28/2011	2,449	2,449				0			
2,388	X	TRANSATLANTIC HOLDINGS	893521104			7/8/2011		12/22/2011	3,279	3,098				181			
2,389	X	TRANSATLANTIC HOLDINGS	893521104			10/21/2011		12/22/2011	3,279	3,142				137			
2,390	X	TRANSIDGM GROUP INC	893641100			11/18/2011		12/19/2011	963	940				23			
2,391	X	TRIMBLE NAV LTD	896239100			2/17/2011		3/16/2011	923	1,001				-78			
2,392	X	TRIMBLE NAV LTD	896239100			2/17/2011		5/4/2011	29,202	35,018				-5,816			
2,393	X	TRIMBLE NAV LTD	896239100			2/17/2011		5/4/2011	3,418	4,002				-584			
2,394	X	TRIUMPH GROUP INC NEW	896818101			1/21/2011		3/16/2011	1,669	1,669				0			
2,395	X	TRIUMPH GROUP INC NEW	896818101			12/25/2010		9/22/2011	1,383	1,550				-167			
2,396	X	TRIUMPH GROUP INC NEW	896818101			12/25/2010		9/28/2011	526	517				9			
2,397	X	TRIUMPH GROUP INC NEW	896818101			1/21/2011		9/28/2011	526	480				46			

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										355,055				
										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
2,398	X	TRIUMPH GROUP INC NEW	896818101			12/1/2011		12/15/2011	6,750	5,765			985	
2,399	X	TUPPERWARE BRANDS COR	899896104			6/2/2011		9/22/2011	2,204	2,204			0	
2,400	X	TUPPERWARE BRANDS COR	899896104			6/2/2011		9/27/2011	2,352	2,935			-583	
2,401	X	TUPPERWARE BRANDS COR	899896104			6/2/2011		9/27/2011	2,352	2,352			0	
2,402	X	TUPPERWARE BRANDS COR	899896104			6/2/2011		9/28/2011	586	697			-111	
2,403	X	TUPPERWARE BRANDS COR	899896104			5/12/2011		10/7/2011	1,571	2,090			-519	
2,404	X	TUPPERWARE BRANDS COR	899896104			6/2/2011		10/7/2011	12,565	15,439			-2,874	
2,405	X	TUPPERWARE BRANDS COR	899896104			6/2/2011		10/21/2011	11,227	12,866			-1,639	
2,406	X	TUPPERWARE BRANDS COR	899896104			9/6/2011		10/21/2011	2,245	2,566			-321	
2,407	X	TYCO INTL FIN 3 375% 10	902118BN7			4/28/2010		12/21/2011	31,357	29,903			1,454	
2,408	X	DREYFUSNEWTON INTERN B	26203E604			3/16/2011		6/20/2011	28,406	27,459			947	
2,409	X	DREYFUSNEWTON INTERN B	26203E604			6/24/2010		8/5/2011	41,656	38,114			3,542	
2,410	X	DREYFUSNEWTON INTERN B	26203E604			3/16/2011		8/5/2011	55,768	56,541			-773	
2,411	X	DREYFUSNEWTON INTERN B	26203E604			11/20/2008		8/5/2011	242,576	175,860			66,716	
2,412	X	DREYFUSNEWTON INTERN B	26203E604			11/20/2008		9/22/2011	1,006,627	820,872			185,755	
2,413	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		3/16/2011	5,180	2,681			2,499	
2,414	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		9/23/2011	93,776	60,384			33,392	
2,415	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		9/23/2011	47,095	30,388			16,707	
2,416	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		9/23/2011	11,980	7,774			4,206	
2,417	X	DU PONT (E I) DE NEMOURS	263534109			6/20/2011		9/23/2011	1,239	1,515			-276	
2,418	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		9/25/2011	666	692			-26	
2,419	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		10/25/2011	3,340	3,468			-128	
2,420	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		11/25/2011	6,425	6,672			-247	
2,421	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		12/25/2011	3,657	3,797			-140	
2,422	X	FNMA POOL # 981644 4 5%	31415BBM0			10/14/2009		1/25/2012	436	453			-17	
2,423	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		2/25/2011	2,596	2,699			-103	
2,424	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		3/25/2011	1,179	1,226			-47	
2,425	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		4/25/2011	1,038	1,079			-41	
2,426	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		5/25/2011	565	587			-22	
2,427	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		6/25/2011	811	844			-33	
2,428	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		7/25/2011	401	417			-16	
2,429	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		8/25/2011	1,918	1,994			-76	
2,430	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		9/25/2011	1,624	1,688			-64	
2,431	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		10/25/2011	1,383	1,438			-55	
2,432	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		11/25/2011	2,335	2,429			-94	
2,433	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		12/25/2011	2,993	3,112			-119	
2,434	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		1/25/2012	2,377	2,472			-95	
2,435	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/1/2009		2/25/2011	969	952			17	
2,436	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/1/2009		3/25/2011	297	292			5	
2,437	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/1/2009		4/25/2011	1,018	1,001			17	
2,438	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/1/2009		5/25/2011	1,729	1,700			29	
2,439	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/1/2009		6/22/2011	142,133	134,220			7,913	
2,440	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/1/2009		6/25/2011	1,634	1,607			27	
2,441	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/1/2009		7/25/2011	667	657			10	
2,442	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/1/2009		8/25/2011	901	886			15	
2,443	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/1/2009		9/15/2011	30,626	28,370			2,256	
2,444	X	FNMA POOL # AA8389 4 5%	31416SKB6			6/1/2009		9/25/2011	900	886			14	
2,445	X	FNMA POOL # AA8389 4 5%	31416SKB6			1/1/2011		10/25/2011	3,940	0			3,940	
2,446	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		2/25/2011	1,293	1,313			-20	
2,447	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		3/25/2011	1,015	1,031			-16	
2,448	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		4/25/2011	487	495			-8	
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									52,781,825		47,648,557		5,133,268	
									0		0		0	
Securities														
Other sales														

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										355,055	0			
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
2,449	X	FNMA POOL # AC1520 4.0%	31417KV4			10/14/2009		5/25/2011	1,645	1,669				-24
2,450	X	FNMA POOL # AC1520 4.0%	31417KV4			10/14/2009		6/25/2011	980	994				-14
2,451	X	FNMA POOL # AC1520 4.0%	31417KV4			10/14/2009		7/25/2011	487	494			-7	
2,452	X	FNMA POOL # AC1520 4.0%	31417KV4			10/14/2009		8/25/2011	1,011	1,026				-15
2,453	X	FNMA POOL # AC1520 4.0%	31417KV4			10/14/2009		9/25/2011	499	506			-7	
2,454	X	FNMA POOL # AC1520 4.0%	31417KV4			10/14/2009		10/25/2011	1,023	1,038				-15
2,455	X	FNMA POOL # AC1520 4.0%	31417KV4			10/14/2009		11/25/2011	1,737	1,763				-26
2,456	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		9/23/2011	75,401	79,927				-4,526
2,457	X	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010		9/23/2011	74,594	78,253				-3,659
2,458	X	CAPITAL ONE FINANCIAL CORP	14040H105			7/7/2010		9/23/2011	66,933	67,958				-1,025
2,459	X	CAPITAL ONE FINANCIAL CORP	14040H105			9/30/2010		9/23/2011	167,333	164,299				3,034
2,460	X	CAPITAL ONE FINANCIAL CORP	14040H105			6/20/2011		9/23/2011	3,226	3,971				-745
2,461	X	CARBO CERAMICS INC	140781105			5/9/2011		9/7/2011	4,277	4,625				-348
2,462	X	CARBO CERAMICS INC	140781105			5/9/2011		9/22/2011	1,217	1,435				-218
2,463	X	CARBO CERAMICS INC	140781105			5/9/2011		9/28/2011	1,011	1,276				-265
2,464	X	CARBO CERAMICS INC	140781105			5/9/2011		12/19/2011	1,245	1,595				-350
2,465	X	CARDINAL HEALTH INC	14149Y108			9/23/2011		9/28/2011	5,274	4,998				276
2,466	X	CARDINAL HEALTH INC	14149Y108			9/23/2011		10/20/2011	65,132	64,142				990
2,467	X	CARDINAL HEALTH INC	14149Y108			9/23/2011		10/28/2011	246,984	226,579				20,405
2,468	X	CARDINAL HEALTH INC	14149Y108			9/23/2011		11/10/2011	29,759	28,739				1,020
2,469	X	CARDIOME PHARMA CORP	14159U202			11/19/2010		3/16/2011	699	820				-121
2,470	X	CARDIOME PHARMA CORP	14159U202			11/19/2010		7/15/2011	546	761				-215
2,471	X	CARDIOME PHARMA CORP	14159U202			11/19/2010		7/15/2011	83	117				-34
2,472	X	CARDIOME PHARMA CORP	14159U202			11/18/2010		7/15/2011	624	870				-246
2,473	X	CARDIOME PHARMA CORP	14159U202			11/15/2010		7/18/2011	1,427	1,692				-265
2,474	X	CARDIOME PHARMA CORP	14159U202			11/15/2010		7/18/2011	938	1,125				-187
2,475	X	CARDIOME PHARMA CORP	14159U202			11/16/2010		7/18/2011	1,968	2,307				-339
2,476	X	CARDIOME PHARMA CORP	14159U202			11/17/2010		7/18/2011	1,047	1,375				-328
2,477	X	CARDIOME PHARMA CORP	14159U202			11/17/2010		7/18/2011	335	432				-97
2,478	X	CARDIOME PHARMA CORP	14159U202			11/18/2010		7/18/2011	461	638				-177
2,479	X	CARDIOME PHARMA CORP	14159U202			11/18/2010		7/18/2011	84	113				-29
2,480	X	CARDIOME PHARMA CORP	14159U202			11/19/2010		7/18/2011	921	1,267				-346
2,481	X	CARDIOME PHARMA CORP	14159U202			11/22/2010		7/18/2011	5,233	7,010				-1,777
2,482	X	CARDIOME PHARMA CORP	14159U202			11/15/2010		7/18/2011	1,005	1,173				-168
2,483	X	CARNIVAL CORP	143658300			7/1/2010		3/16/2011	7,048	5,621				1,427
2,484	X	CARNIVAL CORP	143658300			6/20/2011		9/28/2011	1,294	1,432				-138
2,485	X	CARNIVAL CORP	143658300			9/23/2011		9/28/2011	3,236	3,128				108
2,486	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		9/25/2011	1,798	1,869				-71
2,487	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		10/25/2011	1,950	2,027				-77
2,488	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		11/25/2011	2,479	2,576				-97
2,489	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		12/25/2011	2,395	2,489				-94
2,490	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		12/28/2011	32,532	30,617				1,915
2,491	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		1/25/2012	1,944	2,020				-76
2,492	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		2/25/2011	1,492	1,550				-58
2,493	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		3/25/2011	1,136	1,180				-44
2,494	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		4/25/2011	1,510	1,568				-58
2,495	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		5/25/2011	1,225	1,273				-48
2,496	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		6/25/2011	1,163	1,208				-45
2,497	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		7/25/2011	1,060	1,101				-41
2,498	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		8/25/2011	1,012	1,051				-39
2,499	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		9/25/2011	1,208	1,255				-47
Securities									52,781,825	0	0	0	47,648,557	5,133,268
Other sales									0	0	0	0	0	0

Long Term CG Distributions 355,055
Short Term CG Distributions 0

Gross Sales 52,781,825
Cost, Other Basis and Expenses 47,648,557
Net Gain or Loss 5,133,268

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

										Amount		Totals					
										Long Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										Short Term CG Distributions		Securities		Other sales		Other sales	
										0		0		0		0	
										0		0		0		0	
										0		0		0		0	
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount		Totals					
										Long Term CG Distributions		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										Short Term CG Distributions		Securities		47,648,557		5,133,268	
												Other sales		0		0	
										0							

Long Term CG Distributions										Amount	
Short Term CG Distributions										355,055	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss
2,602	X	VITAMIN SHOPPE INC	92849E101			10/25/2010		8/2/2011	1,743	1,146	597
2,603	X	VITAMIN SHOPPE INC	92849E101			10/26/2010		8/2/2011	436	285	151
2,604	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		7/25/2011	1,061	1,037	24
2,605	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		8/25/2011	328	321	7
2,606	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		9/25/2011	485	474	11
2,607	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		10/25/2011	338	331	7
2,608	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		11/25/2011	343	336	7
2,609	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		12/25/2011	340	333	7
2,610	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		1/25/2012	1,608	1,576	32
2,611	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		2/25/2011	987	996	-9
2,612	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		3/25/2011	1,154	1,165	-11
2,613	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		4/25/2011	1,125	1,136	-11
2,614	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		5/25/2011	1,109	1,119	-10
2,615	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		6/25/2011	1,932	1,949	-17
2,616	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		7/25/2011	1,645	1,660	-15
2,617	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		8/25/2011	2,182	2,202	-20
2,618	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		9/25/2011	1,146	1,156	-10
2,619	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		10/25/2011	2,032	2,051	-19
2,620	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		11/25/2011	2,369	2,391	-22
2,621	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		12/25/2011	2,026	2,045	-19
2,622	X	INFORMATICA CORP	45666Q102			6/20/2011		9/23/2011	1,181	1,659	-478
2,623	X	INFORMATICA CORP	45666Q102			4/28/2011		9/28/2011	1,287	1,649	-362
2,624	X	INFORMATICA CORP	45666Q102			4/28/2011		12/19/2011	808	1,099	-291
2,625	X	INFORMATICA CORP	45666Q102			4/28/2011		12/23/2011	24,738	36,277	-11,539
2,626	X	INSPIRE PHARMACEUTICALS	45773103			12/21/2010		1/3/2011	8,950	21,755	-12,805
2,627	X	INTEL CORP	458140100			9/23/2011		9/28/2011	5,850	5,566	284
2,628	X	INTEL CORP	458140100			9/23/2011		11/4/2011	27,008	24,405	2,603
2,629	X	INTEL CORP	458140100			9/23/2011		11/4/2011	220,554	199,308	21,246
2,630	X	INTEL CORP	458140100			9/23/2011		11/22/2011	153,155	141,079	12,076
2,631	X	INTERNATIONAL BUSINESS M	459200101			8/1/2010		3/16/2011	20,299	17,172	3,127
2,632	X	INTERNATIONAL BUSINESS M	459200101			6/20/2011		9/23/2011	5,510	5,452	58
2,633	X	INTERNATIONAL BUSINESS M	459200101			8/1/2010		9/23/2011	37,570	29,271	8,299
2,634	X	INTERNATIONAL BUSINESS M	459200101			8/1/2010		9/28/2011	10,744	7,806	2,938
2,635	X	INTERNATIONAL BUSINESS M	459200101			8/1/2010		12/19/2011	20,467	14,570	5,897
2,636	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		2/14/2011	6,408	5,932	476
2,637	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		3/7/2011	6,614	5,400	1,214
2,638	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		3/16/2011	1,027	885	142
2,639	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		3/25/2011	11,911	9,473	2,438
2,640	X	INTERNATIONAL COAL GROU	45928H106			1/20/2011		5/2/2011	36,969	21,854	15,115
2,641	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		5/2/2011	28,050	17,263	10,787
2,642	X	INTERPUBLIC GROUP COS IN	460690100			10/15/2010		3/16/2011	119	109	10
2,643	X	INTERPUBLIC GROUP COS IN	460690100			10/15/2010		6/1/2011	4,959	4,673	286
2,644	X	INTERPUBLIC GROUP COS IN	460690100			5/5/2010		6/1/2011	1,268	933	335
2,645	X	INTERPUBLIC GROUP COS IN	460690100			5/5/2010		8/2/2011	22,055	20,516	1,539
2,646	X	INTUIT INC 5.4% 3/15/	461202AA1			4/30/2009		1/20/2011	104,531	101,132	3,399
2,647	X	INVESCO MORTGAGE CAPITA	46131B100			9/28/2011		12/19/2011	2,372	2,340	32
2,648	X	ISHARES S&P GSCI COMMOD	6428R107			6/22/2009		3/16/2011	81,909	68,158	13,751
2,649	X	ISHARES S&P GSCI COMMOD	6428R107			6/22/2009		9/22/2011	19,025	34,912	-15,887
2,650	X	ITC HOLDINGS CORP	465685105			8/26/2010		9/22/2011	1,502	1,185	317
2,651	X	ITC HOLDINGS CORP	465685105			8/26/2010		9/28/2011	1,512	1,185	327
2,652	X	ITC HOLDINGS CORP	465685105			8/26/2010		12/19/2011	1,442	1,185	257
									5,133,268		
									5,133,268		

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

[illegible]

Line 11 (990-PF) - Other Income

		240,895	240,895	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	P P L CORP CONV PFD	161	161	
2	BNYM FEE REIMBURSEMENT	240,736	240,736	
3	BLACKSTONE OTHER INCOME	-2	-2	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	

Line 18 (990-PF) - Taxes

		152,311	48,910	0	0
		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	48,909	48,909		
2	ESTIMATED EXCISE PAYMENTS	103,401			
3	BLACKSTONE FOREIGN TAXES PAID	1	1		
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	397	397		
2	INVESTMENT EXPENSES - INTEREST	19,270	19,270		
3	ISHARES 2% PORTFOLIO DEDUCTIONS	7,032	7,032		
4	LAZARD 2% PORTFOLIO DEDUCTIONS	1	1		
5	BLACKSTONE 2% PORTFOLIO DEDUCTIONS	2	2		
6					
7					
8					
9					

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

		55,885,514		59,480,393		65,921,319	
		Book Value		Book Value		FMV	
		Beg. of Year		End of Year		End of Year	
1	Item or Category	55,885,514		59,480,393		65,921,319	
2	OTHER INVESTMENTS						
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	MBS ADJUSTMENT	1	7,463
2	PURCHASED OF ACCRUED INTEREST C/O FROM PY	2	4,531
3	Total	3	11,994

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

1	GAIN ON CY SALES NOT SETTLED AT YEAR END	1	7,766
2	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	2	3,366
3	COST BASIS ADJUSTMENT	3	184
4	WASH SALE DISALLOWED LOSS	4	15,534
5	ISHARES PARTNERSHIP ADJUSTMENT	5	178,679
6	LAZARD PARTNERSHIP ADJUSTMENT	6	89
7	BLACKSTONE PARTNERSHIP ADJUSTMENT	7	202
8	BLACKSTONE COST BASIS ADJUSTMENT	8	605
9	Total	9	206,425

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	355,055					52,426,770		0	47,648,557	4,778,213	0	0	4,778,213
	Short Term CG Distributions	0												
1	ENERGIZER HLDGS INC	29266R108		11/15/2010	9/23/2011		90,751	0	96,501	-5,750			0	-5,750
2	ENERGIZER HLDGS INC	29266R108		11/15/2010	9/23/2011		83,372	0	88,959	-5,587			0	-5,587
3	ENERGIZER HLDGS INC	29266R108		6/20/2011	9/23/2011		1,330	0	1,407	-77			0	-77
4	ENERGIZER HLDGS INC	29266R108		8/26/2011	9/28/2011		1,421	0	1,648	-227			0	-227
5	ENERGIZER HLDGS INC	29266R108		8/11/2011	11/18/2011		697	0	824	-127			0	-127
6	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	12/25/2011		1,222	0	1,241	-19			0	-19
7	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	1/25/2012		1,838	0	1,866	-28			0	-28
8	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	2/25/2011		1,503	0	1,532	-29			0	-29
9	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	2/25/2011		1,127	0	1,179	-52			0	-52
10	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	3/25/2011		1,099	0	1,120	-21			0	-21
11	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	3/25/2011		824	0	862	-38			0	-38
12	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	4/25/2011		1,096	0	1,117	-21			0	-21
13	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	4/25/2011		822	0	860	-38			0	-38
14	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	5/25/2011		1,059	0	1,079	-20			0	-20
15	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	5/25/2011		794	0	831	-37			0	-37
16	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	6/25/2011		898	0	915	-17			0	-17
17	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	6/25/2011		673	0	704	-31			0	-31
18	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	7/25/2011		1,296	0	1,320	-24			0	-24
19	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	7/25/2011		972	0	1,016	-44			0	-44
20	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	8/25/2011		1,498	0	1,527	-29			0	-29
21	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	8/25/2011		1,124	0	1,175	-51			0	-51
22	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	9/25/2011		1,376	0	1,402	-26			0	-26
23	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	9/25/2011		1,032	0	1,079	-47			0	-47
24	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	10/25/2011		2,571	0	2,620	-49			0	-49
25	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	10/25/2011		1,928	0	2,016	-88			0	-88
26	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	11/25/2011		3,036	0	3,094	-58			0	-58
27	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	11/25/2011		2,277	0	2,381	-104			0	-104
28	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	12/25/2011		3,139	0	3,199	-60			0	-60
29	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		8/2/2010	12/25/2011		2,354	0	2,462	-108			0	-108
30	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	1/25/2012		4,623	0	4,711	-88			0	-88
31	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	7/25/2011		293	0	302	-9			0	-9
32	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	8/25/2011		298	0	308	-10			0	-10
33	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	9/25/2011		408	0	422	-14			0	-14
34	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	10/25/2011		476	0	492	-16			0	-16
35	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	11/25/2011		471	0	487	-16			0	-16
36	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	12/25/2011		534	0	552	-18			0	-18
37	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	1/25/2012		2,256	0	2,331	-75			0	-75
38	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	3/16/2011		29,022	0	25,333	3,689			0	3,689
39	OCCIDENTAL PETROLEUM CORP	674599105		6/20/2011	8/17/2011		5,442	0	6,300	-858			0	-858
40	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	8/17/2011		227,175	0	218,540	8,635			0	8,635
41	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	9/23/2011		187,569	0	147,162	40,407			0	40,407
42	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	9/23/2011		30,436	0	23,856	6,580			0	6,580
43	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	9/23/2011		9,201	0	10,864	-1,663			0	-1,663
44	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	9/23/2011		82,955	0	98,968	-16,013			0	-16,013
45	OCCIDENTAL PETROLEUM CORP	674599105		6/24/2010	9/23/2011		7,786	0	9,016	-1,230			0	-1,230
46	OCEANEERING INTL INC	675232102		12/21/2010	6/12/2011		6,298	0	5,908	390			0	390
47	OCEANEERING INTL INC	675232102		12/21/2010	6/22/2011		7,087	0	6,646	441			0	441
48	OCEANEERING INTL INC	675232102		12/21/2010	6/22/2011		1,567	0	1,477	90			0	90
49	OCEANEERING INTL INC	675232102		12/21/2010	6/32/2011		19,240	0	18,461	779			0	779
50	OCEANEERING INTL INC	675232102		11/22/2011	12/19/2011		457	0	433	24			0	24
51	OIL STS INTL INC	678026105		5/2/2011	9/8/2011		29,092	0	38,285	-9,193			0	-9,193
52	OMNICARE INC	681904108		3/9/2011	5/11/2011		9,734	0	9,190	544			0	544
53	OMNICARE INC	681904108		3/9/2011	5/11/2011		649	0	610	39			0	39
54	OMNICARE INC	681904108		3/7/2011	5/12/2011		1,917	0	1,743	174			0	174
55	OMNICARE INC	681904108		3/7/2011	5/12/2011		8,629	0	7,890	739			0	739
56	OMNICARE INC	681904108		3/8/2011	5/12/2011		13,103	0	12,505	598			0	598
57	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	5/15/2011		279	0	284	-5			0	-5
58	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	6/15/2011		267	0	271	-4			0	-4

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount													
	Short Term CG Distributions	355,055													
		0													
59	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	7/15/2011		284		288	-4				0	4,778.213
60	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	8/15/2011		263		268	-5				0	-4
61	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	9/15/2011		264		269	-5				0	-5
62	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8		7/20/2010	10/17/2011		1,641		1,667	-26				0	-26
63	WBCMT 2007-C32 A1 5 688% 6/15/49	92978YAA8		1/13/2010	1/15/2011		3,060		3,151	-91				0	-91
64	WBCMT 2007-C32 A1 5 688% 6/15/49	92978YAA8		1/13/2010	2/15/2011		3,076		3,167	-91				0	-91
65	WBCMT 2007-C32 A1 5 688% 6/15/49	92978YAA8		1/13/2010	3/17/2011		69,507		71,562	-2,055				0	-2,055
66	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	9/22/2011		1,076		1,624	-548				0	-548
67	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	9/28/2011		1,089		1,624	-535				0	-535
68	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	10/12/2011		4,263		6,900	-2,637				0	-2,637
69	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	10/12/2011		10,531		17,048	-6,517				0	-6,517
70	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	10/12/2011		7,552		12,177	-4,625				0	-4,625
71	DUKE ENERGY CORP	26441C105		9/23/2011	12/19/2011		3,986		3,705	281				0	281
72	E M C CORP MASS	268648102		7/16/2009	3/16/2011		6,894		3,712	3,182				0	3,182
73	E M C CORP MASS	268648102		5/2/2011	9/28/2011		6,273		8,234	-1,961				0	-1,961
74	E M C CORP MASS	268648102		5/2/2011	12/19/2011		11,524		15,048	-3,424				0	-3,424
75	EQT CORP	26884L109		11/12/2010	2/14/2011		20,246		17,339	2,907				0	2,907
76	EQT CORP	26884L109		5/2/2011	9/22/2011		2,327		2,093	234				0	234
77	EQT CORP	26884L109		5/2/2011	9/28/2011		9,481		8,374	1,107				0	1,107
78	EAST WEST BANCORP INC	27579R104		2/14/2011	3/16/2011		1,969		2,117	-148				0	-148
79	EAST WEST BANCORP INC	27579R104		2/14/2011	6/2/2011		29,855		37,409	-7,554				0	-7,554
80	EAST WEST BANCORP INC	27579R104		11/3/2011	12/19/2011		1,104		1,188	-84				0	-84
81	EASTMAN CHEM CO	277432100		10/11/2010	2/15/2011		4,603		3,923	680				0	680
82	EASTMAN CHEM CO	277432100		8/30/2010	2/15/2011		1,841		1,207	634				0	634
83	EASTMAN CHEM CO	277432100		3/7/2011	3/16/2011		928		974	-46				0	-46
84	EASTMAN CHEM CO	277432100		3/7/2011	4/14/2011		5,841		5,843	-2				0	-2
85	EASTMAN CHEM CO	277432100		8/30/2010	4/14/2011		1,947		1,207	740				0	740
86	EASTMAN CHEM CO	277432100		8/30/2010	8/26/2011		22,839		17,505	5,334				0	5,334
87	EATON CORP	278058102		12/3/2010	7/25/2011		4,091		3,990	101				0	101
88	EATON CORP	278058102		12/3/2010	8/16/2011		15,228		17,956	-2,728				0	-2,728
89	DU PONT (E I) DE NEMOURS	263534109		9/23/2011	12/19/2011		3,032		2,894	138				0	138
90	DUKE ENERGY CORP	26441C105		9/28/2011	12/19/2011		7,344		7,038	306				0	306
91	EATON CORP	278058102		9/23/2011	9/28/2011		3,342		3,122	220				0	220
92	EATON CORP	278058102		9/23/2011	12/19/2011		7,562		6,244	1,318				0	1,318
93	EATON CORP	278058102		9/23/2011	12/19/2011		3,361		2,775	586				0	586
94	EDWARDS LIFESCIENCES CORP	28176E108		12/21/2010	3/25/2011		8,899		8,369	530				0	530
95	EDWARDS LIFESCIENCES CORP	28176E108		1/3/2011	3/25/2011		4,450		3,988	462				0	462
96	EDWARDS LIFESCIENCES CORP	28176E108		11/5/2010	3/25/2011		6,230		4,581	1,649				0	1,649
97	EDWARDS LIFESCIENCES CORP	28176E108		12/18/2009	3/25/2011		7,150		3,394	3,756				0	3,756
98	EDWARDS LIFESCIENCES CORP	28176E108		11/5/2010	3/25/2011		2,680		1,963	717				0	717
99	EDWARDS LIFESCIENCES CORP	28176E108		12/18/2009	3/25/2011		16,975		8,060	8,915				0	8,915
100	ELECTRONIC ARTS INC	285512109		8/12/2011	9/23/2011		256,369		244,549	11,820				0	11,820
101	ENERGIZER HLDS INC	29266R108		12/22/2009	12/1/2011		8,025		6,820	1,205				0	1,205
102	ENERGIZER HLDS INC	29266R108		12/22/2009	2/17/2011		5,532		4,960	572				0	572
103	ENERGIZER HLDS INC	29266R108		12/22/2009	3/16/2011		1,320		1,240	80				0	80
104	ENERGIZER HLDS INC	29266R108		11/15/2010	3/16/2011		5,282		5,675	-393				0	-393
105	ENERGIZER HLDS INC	29266R108		8/26/2011	9/22/2011		1,949		1,949	0				0	0
106	ENERGIZER HLDS INC	29266R108		11/12/2010	9/23/2011		665		695	-30				0	-30
107	ENERGIZER HLDS INC	29266R108		11/12/2010	9/23/2011		66		69	-3				0	-3
108	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	10/13/2011		489		812	-323				0	-323
109	WADDELL & REED FINANCIAL INC CLAS	930059100		3/16/2011	10/13/2011		245		374	-129				0	-129
110	WALGREEN CO	931422109		9/23/2011	9/28/2011		4,403		4,563	-160				0	-160
111	WALGREEN CO	931422109		9/23/2011	10/28/2011		276,373		287,102	-10,729				0	-10,729
112	WALTER ENERGY INCORPORATED	93317Q105		9/9/2011	9/28/2011		668		668	0				0	0
113	WALTER ENERGY INCORPORATED	93317Q105		10/2/2011	12/22/2011		634		964	-330				0	-330
114	WALTER ENERGY INCORPORATED	93317Q105		9/9/2011	12/22/2011		5,070		7,055	-1,985				0	-1,985
115	WASHINGTON ST	93974CQV5		5/25/2010	1/12/2011		75,662		75,000	662				0	662
116	WASTE CONNECTIONS INC	941053100		5/14/2009	3/16/2011		285		165	120				0	120

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		355,055	0					52,426,770	0	47,648,557	4,778,213	0	0	0	4,778,213
117	WASTE CONNECTIONS INC	941053100			5/14/2009	9/22/2011		1,906	0	993	913			0	913
118	WASTE CONNECTIONS INC	941053100			5/14/2009	9/22/2011		1,364	0	662	702			0	702
119	WASTE CONNECTIONS INC	941053100			5/14/2009	12/19/2011		1,268	0	662	606			0	606
120	WATSON PHARMACEUTICALS INC	942683103			9/23/2011	9/28/2011		5,804	0	5,545	259			0	259
121	WATSON PHARMACEUTICALS INC	942683103			9/23/2011	9/30/2011		49,767	0	49,211	556			0	556
122	WATSON PHARMACEUTICALS INC	942683103			9/23/2011	12/19/2011		6,565	0	7,624	-1,059			0	-1,059
123	WEBSTER FINL CORP WATERBURY CO	947890109			1/26/2011	3/16/2011		207	0	233	-26			0	-26
124	WEBSTER FINL CORP WATERBURY CO	947890109			1/26/2011	9/22/2011		1,209	0	1,861	-652			0	-652
125	WEBSTER FINL CORP WATERBURY CO	947890109			1/26/2011	9/28/2011		630	0	930	-300			0	-300
126	WEBSTER FINL CORP WATERBURY CO	947890109			1/25/2011	9/28/2011		315	0	465	-150			0	-150
127	WEBSTER FINL CORP WATERBURY CO	947890109			1/25/2011	12/19/2011		1,327	0	1,627	-300			0	-300
128	WEINGARTEN REALTY INVESTMENT	948741103			10/22/2010	3/16/2011		736	0	728	8			0	8
129	WEINGARTEN REALTY INVESTMENT	948741103			10/22/2010	9/22/2011		1,061	0	1,213	-152			0	-152
130	WEINGARTEN REALTY INVESTMENT	948741103			10/22/2010	9/28/2011		1,125	0	1,160	-35			0	-35
131	WEINGARTEN REALTY INVESTMENT	948741103			10/22/2010	11/18/2011		3,755	0	4,366	-611			0	-611
132	WEINGARTEN REALTY INVESTMENT	948741103			10/22/2010	12/19/2011		851	0	970	-119			0	-119
133	AGCO CORP	001084102			3/25/2011	8/2/2011		22,800	0	27,785	-4,985			0	-4,985
134	AGCO CORP	001084102			4/28/2011	8/2/2011		8,047	0	10,339	-2,292			0	-2,292
135	A T & T INC	002068102			11/20/2008	3/16/2011		14,831	0	13,157	1,674			0	1,674
136	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8			9/23/2009	2/25/2011		4,116	0	4,332	-216			0	-216
137	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8			9/23/2009	3/25/2011		3,268	0	3,438	-172			0	-172
138	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8			9/23/2009	4/25/2011		3,350	0	3,526	-176			0	-176
139	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8			9/23/2009	5/25/2011		3,062	0	3,224	-162			0	-162
140	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8			9/23/2009	6/25/2011		2,389	0	2,514	-125			0	-125
141	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8			9/23/2009	7/25/2011		2,652	0	2,792	-140			0	-140
142	NORDSON CORP	655663102			5/20/2011	8/17/2011		2,236	0	2,572	-336			0	-336
143	NORDSON CORP	655663102			6/9/2011	9/9/2011		11,408	0	14,296	-2,888			0	-2,888
144	NORDSTROM INC	655664100			8/9/2010	3/16/2011		10,044	0	8,396	1,648			0	1,648
145	NORDSTROM INC	655664100			7/17/2010	9/23/2011		185,999	0	138,993	47,006			0	47,006
146	NORDSTROM INC	655664100			8/9/2010	9/23/2011		89,670	0	70,564	19,006			0	19,006
147	NORDSTROM INC	655664100			6/20/2011	9/23/2011		2,220	0	2,236	-16			0	-16
148	NORFOLK SOUTHERN CORP	655844108			11/4/2009	3/16/2011		11,668	0	8,973	2,695			0	2,695
149	NORFOLK SOUTHERN CORP	655844108			11/3/2009	9/23/2011		51,910	0	42,461	9,449			0	9,449
150	NORFOLK SOUTHERN CORP	655844108			11/3/2009	9/23/2011		28,288	0	23,149	5,149			0	5,149
151	NORFOLK SOUTHERN CORP	655844108			11/4/2009	9/23/2011		220,797	0	183,190	37,607			0	37,607
152	NORFOLK SOUTHERN CORP	655844108			6/20/2011	9/23/2011		3,004	0	3,582	-578			0	-578
153	NORTHEAST UTILITIES	664397106			2/27/2009	3/16/2011		665	0	442	223			0	223
154	NORTHEAST UTILITIES	664397106			2/27/2009	9/22/2011		692	0	442	250			0	250
155	NORTHEAST UTILITIES	664397106			2/27/2009	10/21/2011		13,769	0	9,054	4,715			0	4,715
156	NORTHEAST UTILITIES	664397106			6/24/2009	10/21/2011		4,701	0	3,056	1,645			0	1,645
157	NORTHEAST UTILITIES	664397106			11/19/2008	8/5/2011		27,810	0	27,949	-139			0	-139
158	NOVA SCOTIA 8.25% 7/30/22	669827DP9			6/14/2010	3/16/2011		3,168	0	2,448	720			0	720
159	NOVELLUS SYS INC	670008101			6/14/2010	3/17/2011		24,925	0	19,042	5,883			0	5,883
160	NOVELLUS SYS INC	670008101			7/25/2011	9/22/2011		763	0	792	-29			0	-29
161	NXSTAGE MEDICAL INC	67072V103			7/25/2011	9/22/2011		1,031	0	990	41			0	41
162	NXSTAGE MEDICAL INC	67072V103			7/25/2011	9/28/2011		886	0	886	0			0	0
163	NXSTAGE MEDICAL INC	67072V103			7/25/2011	12/19/2011		39,089	0	37,587	1,502			0	1,502
164	AT&T INC 5.8% 2/15/19	002068R3			10/28/2009	3/24/2011		67,192	0	64,434	2,758			0	2,758
165	AT&T INC 5.8% 2/15/19	002068R3			4/5/2010	3/16/2011		542	0	480	62			0	62
166	ABERCROMBIE & FITCH CO CL A	002896207			4/5/2010	7/15/2011		13,094	0	8,647	4,447			0	4,447
167	ABERCROMBIE & FITCH CO CL A	002896207			4/5/2010	9/22/2011		1,873	0	1,441	432			0	432
168	ABERCROMBIE & FITCH CO CL A	002896207			4/5/2010	9/27/2011		5,368	0	3,843	1,525			0	1,525
169	ABERCROMBIE & FITCH CO CL A	002896207			5/5/2010	9/27/2011		2,013	0	1,357	656			0	656
170	ABERCROMBIE & FITCH CO CL A	002896207			5/5/2010	11/1/2011		6,706	0	4,017	2,689			0	2,689
171	ABERCROMBIE & FITCH CO CL A	002896207			5/5/2010	11/1/2011		11,177	0	6,785	4,392			0	4,392
172	ABERCROMBIE & FITCH CO CL A	003654100			5/26/2011	9/22/2011		776	0	776	0			0	0
173	ABIOMED INC	003654100			5/26/2011	9/28/2011		690	0	1,175	-485			0	-485
174	ABIOMED INC	003654100			5/26/2011	9/28/2011		690	0	1,175	-485			0	-485

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															355,055	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	4,778,213
175	AT&T INC	00206R102		6/20/2011	9/23/2011			3,331	0	3,724	-393			0		-393
176	AT&T INC	00206R102		11/20/2008	9/23/2011			139,918		122,797	17,121			0		17,121
177	AT&T INC	00206R102		11/20/2008	9/28/2011			4,335	0	3,655	680			0		680
178	AT&T INC	00206R102		9/23/2011	12/19/2011			2,870	0	2,780	90			0		90
179	AT&T INC	00206R102		11/20/2008	12/19/2011			8,610	0	7,309	1,301			0		1,301
180	AT&T INC 5 8% 2/15/19	00206RAR3		12/13/2010	3/24/2011			44,673	0	45,146	-473			0		-473
181	ABIOMED INC	003654100		5/25/2011	11/14/2011			1,684	0	1,663	21			0		21
182	ABIOMED INC	003654100		5/26/2011	11/14/2011			4,678	0	4,753	-75			0		-75
183	ABIOMED INC	003654100		4/29/2011	11/14/2011			187	0	196	-9			0		-9
184	ABIOMED INC	003654100		5/24/2011	11/14/2011			4,304	0	4,220	84			0		84
185	ABIOMED INC	003654100		5/24/2011	12/15/2011			3,412	0	3,119	293			0		293
186	ABIOMED INC	003654100		5/24/2011	12/19/2011			370	0	367	3			0		3
187	ABIOMED INC	003654100		5/24/2011	12/19/2011			555	0	542	13			0		13
188	ACME PACKET INC	004764106		7/30/2010	2/14/2011			8,233	0	3,232	5,001			0		5,001
189	ACME PACKET INC	004764106		7/30/2010	9/22/2011			902	0	588	314			0		314
190	ACME PACKET INC	004764106		9/23/2011	9/27/2011			64,417	0	58,984	5,433			0		5,433
191	ACME PACKET INC	004764106		7/30/2010	9/28/2011			928	0	588	338			0		338
192	ACME PACKET INC	004764106		9/23/2011	9/28/2011			3,676	0	3,521	155			0		155
193	ACME PACKET INC	004764106		9/23/2011	11/30/2011			127,515	0	169,910	-42,395			0		-42,395
194	ACME PACKET INC	004764106		10/7/2011	12/19/2011			1,222	0	1,593	-371			0		-371
195	ACME PACKET INC	004764106		10/7/2011	12/22/2011			2,156	0	2,787	-631			0		-631
196	ACME PACKET INC	004764106		11/3/2011	12/22/2011			8,007	0	9,877	-1,870			0		-1,870
197	ADVANCED AUTO PTS INC	00751Y106		11/18/2011	12/19/2011			676	0	677	-1			0		-1
198	ADVANCED AUTO PTS INC	00751Y106		11/18/2011	12/22/2011			18,027	0	17,596	431			0		431
199	AFFILIATED MANAGERS GROUP INC	008252108		12/21/2010	9/22/2011			781	0	1,015	-234			0		-234
200	AFFILIATED MANAGERS GROUP INC	008252108		12/21/2010	9/28/2011			1,676	0	2,031	-355			0		-355
201	AFFILIATED MANAGERS GROUP INC	008252108		12/21/2010	12/19/2011			904	0	1,015	-111			0		-111
202	AGILENT TECHNOLOGIES INC	00846U101		9/23/2011	9/28/2011			2,991	0	2,804	187			0		187
203	ENERGIZER HLDGS INC	29266R108		8/26/2011	11/18/2011			2,788	0	2,985	-197			0		-197
204	ENERGIZER HLDGS INC	29266R108		8/26/2011	12/19/2011			736	0	746	-10			0		-10
205	ENSCO PLC	29358Q109		3/23/2011	9/23/2011			423	0	569	-146			0		-146
206	ENSCO PLC	29358Q109		3/24/2011	9/23/2011			276,891	0	377,379	-100,488			0		-100,488
207	ENSCO PLC	29358Q109		6/20/2011	9/23/2011			5,918	0	7,161	-1,243			0		-1,243
208	EQUINIX INC	29444U502		7/15/2011	9/22/2011			1,835	0	1,980	-145			0		-145
209	EQUINIX INC	29444U502		7/15/2011	9/28/2011			928	0	990	-62			0		-62
210	EQUINIX INC	29444U502		7/15/2011	12/19/2011			994	0	990	4			0		4
211	EXELON CORP	30161N101		9/23/2011	12/19/2011			2,956	0	2,945	11			0		11
212	EXPRESS SCRIPTS INC	302182100		10/28/2011	12/19/2011			11,721	0	12,595	-874			0		-874
213	EZCORP INC	30230T106		7/15/2011	9/22/2011			634	0	736	-102			0		-102
214	EZCORP INC	30230T106		7/15/2011	9/28/2011			592	0	736	-144			0		-144
215	EZCORP INC	30230T106		7/15/2011	10/25/2011			13,250	0	18,778	-5,528			0		-5,528
216	EXXON MOBIL CORP	30231G102		11/20/2008	3/16/2011			25,559	0	22,114	3,445			0		3,445
217	EXXON MOBIL CORP	30231G102		11/20/2008	3/23/2011			197,839	0	165,854	31,985			0		31,985
218	EXXON MOBIL CORP	30231G102		6/20/2011	9/28/2011			10,229	0	11,176	-947			0		-947
219	EXXON MOBIL CORP	30231G102		11/20/2008	9/28/2011			2,192	0	2,073	119			0		119
220	EXXON MOBIL CORP	30231G102		11/20/2008	10/26/2011			185,595	0	160,326	25,269			0		25,269
221	EXXON MOBIL CORP	30231G102		11/20/2008	12/19/2011			20,699	0	17,968	2,731			0		2,731
222	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/12/2011	9/22/2011			945	0	1,633	-688			0		-688
223	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/12/2011	9/28/2011			841	0	1,429	-588			0		-588
224	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/12/2011	12/19/2011			579	0	1,021	-442			0		-442
225	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/12/2011	12/22/2011			5,636	0	9,391	-3,755			0		-3,755
226	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/11/2011	12/22/2011			8,086	0	13,065	-4,979			0		-4,979
227	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/11/2011	12/23/2011			5,227	0	8,512	-3,285			0		-3,285
228	FHLMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	2/15/2011			3,834	0	4,035	-201			0		-201
229	FHLMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	3/15/2011			2,499	0	2,630	-131			0		-131
230	FHLMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	4/15/2011			723	0	760	-37			0		-37
231	FHLMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	5/15/2011			1,477	0	1,555	-78			0		-78
232	FHLMC GOLD G30459 5 0% 5/01/29	3128CUQL3		10/16/2009	6/15/2011			1,217	0	1,281	-64			0		-64

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

		Amount		Totals		52,426,770		0		47,648,557		4,778,213		0		0		0		4,778,213	
		Long Term CG Distributions	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								
291	PATTERSON-UTI ENERGY INC	703481101		4/14/2011	10/7/2011	6,775	0	11,628	-4,853			0	-4,853								
292	PATTERSON-UTI ENERGY INC	703481101		4/15/2011	10/7/2011	12,873	0	22,590	-9,717			0	-9,717								
293	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	11/25/2011	2,031	0	2,167	-136			0	-136								
294	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	12/25/2011	1,515	0	1,617	-102			0	-102								
295	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	1/25/2012	1,883	0	2,009	-126			0	-126								
296	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	2/25/2011	807	0	830	-23			0	-23								
297	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		1/1/2011	3/25/2011	817	0	0	817			0	817								
298	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	4/25/2011	902	0	928	-26			0	-26								
299	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	4/25/2011	386	0	400	-14			0	-14								
300	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	5/25/2011	286	0	295	-9			0	-9								
301	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	5/25/2011	123	0	127	-4			0	-4								
302	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	6/25/2011	292	0	301	-9			0	-9								
303	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	6/25/2011	125	0	130	-5			0	-5								
304	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	7/25/2011	662	0	681	-19			0	-19								
305	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	7/25/2011	284	0	294	-10			0	-10								
306	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	8/25/2011	1,127	0	1,159	-32			0	-32								
307	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	8/25/2011	483	0	500	-17			0	-17								
308	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	9/25/2011	1,816	0	1,869	-53			0	-53								
309	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	9/25/2011	778	0	806	-28			0	-28								
310	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	10/25/2011	1,116	0	1,148	-32			0	-32								
311	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	10/25/2011	478	0	495	-17			0	-17								
312	PATTERSON-UTI ENERGY INC	703481101		4/20/2011	10/7/2011	1,524	0	2,755	-1,231			0	-1,231								
313	PATTERSON-UTI ENERGY INC	703481101		7/25/2011	10/7/2011	2,033	0	4,007	-1,974			0	-1,974								
314	PEPSICO INC	713448108		11/20/2008	3/16/2011	13,760	0	11,300	2,460			0	2,460								
315	PEPSICO INC	713448108		5/13/2011	9/23/2011	165,052	0	191,901	-26,849			0	-26,849								
316	PEPSICO INC	713448108		6/20/2011	9/23/2011	6,675	0	7,597	-922			0	-922								
317	PEPSICO INC	713448108		11/20/2008	9/23/2011	154,129	0	130,466	23,663			0	23,663								
318	PEPSICO INC	713448108		11/20/2008	9/28/2011	3,777	0	3,082	695			0	695								
319	PEPSICO INC	713448108		11/20/2008	12/19/2011	7,736	0	6,164	1,572			0	1,572								
320	PFIZER INC	717081103		7/7/2009	3/16/2011	20,294	0	15,349	4,945			0	4,945								
321	PFIZER INC	717081103		7/7/2009	5/9/2011	2,600	0	1,962	638			0	638								
322	PFIZER INC	717081103		7/7/2009	5/9/2011	89,610	0	63,843	25,767			0	25,767								
323	WELLCARE HEALTH PLANS INC	94946T106		11/22/2011	12/19/2011	1,591	0	1,591	0			0	0								
324	WELLS FARGO & COMPANY	949746101		3/3/2011	3/16/2011	24,527	0	25,260	-733			0	-733								
325	WELLS FARGO & COMPANY	949746101		6/24/2010	9/23/2011	3,675	0	4,291	-616			0	-616								
326	WELLS FARGO & COMPANY	949746101		8/10/2010	9/23/2011	62,023	0	75,489	-13,466			0	-13,466								
327	WELLS FARGO & COMPANY	949746101		9/2/2010	9/23/2011	230	0	249	-19			0	-19								
328	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	9/28/2011	3,237	0	1,893	1,344			0	1,344								
329	PHILIP MORRIS INTERNAT-WI	718172109		9/23/2011	12/19/2011	3,813	0	3,197	616			0	616								
330	PHILIP MORRIS INTERNAT-WI	718172109		10/28/2011	12/19/2011	10,675	0	10,136	539			0	539								
331	PHILLIPS VAN HEUSEN CORP	718592108		11/10/2010	3/7/2011	6,071	0	6,408	-337			0	-337								
332	PHILLIPS VAN HEUSEN CORP	718592108		10/8/2010	3/7/2011	1,214	0	1,265	-51			0	-51								
333	PHILLIPS VAN HEUSEN CORP	718592108		10/8/2010	3/16/2011	1,208	0	1,265	-57			0	-57								
334	PHILLIPS VAN HEUSEN CORP	718592108		10/8/2010	3/23/2011	10,544	0	12,017	-1,473			0	-1,473								
335	PHILLIPS VAN HEUSEN CORP	718592108		10/8/2010	3/23/2011	7,769	0	8,830	-1,061			0	-1,061								
336	PHILLIPS VAN HEUSEN CORP	718592108		10/11/2010	3/23/2011	3,330	0	3,775	-445			0	-445								
337	PHILLIPS VAN HEUSEN CORP	718592108		10/11/2010	3/23/2011	1,665	0	1,888	-223			0	-223								
338	PHILLIPS VAN HEUSEN CORP	718592108		10/15/2010	3/23/2011	13,873	0	15,812	-1,939			0	-1,939								
339	PIER 1 IMPORTS INC	720279108		12/6/2010	3/16/2011	550	0	637	-87			0	-87								
340	PIER 1 IMPORTS INC	720279108		12/3/2010	4/4/2011	3,545	0	3,622	-77			0	-77								
341	PIER 1 IMPORTS INC	720279108		12/3/2010	4/4/2011	8,204	0	8,379	-175			0	-175								
342	PIER 1 IMPORTS INC	720279108		12/6/2010	4/4/2011	203	0	205	-2			0	-2								
343	PIER 1 IMPORTS INC	720279108		12/6/2010	4/4/2011	13,167	0	13,808	-641			0	-641								
344	PLAINS EXPLORATION & PR-WI	726505100		3/7/2011	3/16/2011	348	0	373	-25			0	-25								
345	PLAINS EXPLORATION & PR-WI	726505100		3/7/2011	4/14/2011	16,407	0	17,894	-1,487			0	-1,487								
346	ZIMMER HOLDINGS INC	98956P102		5/10/2011	9/30/2011	68,369	0	86,987	-18,618			0	-18,618								
347	ZIMMER HOLDINGS INC	98956P102		5/11/2011	9/30/2011	20,077	0	25,613	-5,536			0	-5,536								
348	ZIMMER HOLDINGS INC	98956P102		5/11/2011	9/30/2011	115,576	0	147,358	-31,782			0	-31,782								

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	355,055												
		0												
349	ZIMMER HOLDINGS INC	98956P102		6/20/2011	9/30/2011		3,256		0	3,735	-479			4,778,213
350	ZIMMER HOLDINGS INC	98956P102		9/23/2011	9/30/2011		75,966		0	74,491	1,475			1,475
351	ZOLL MED CORP	989922109		5/10/2011	9/16/2011		754		0	1,176	-422			-422
352	ZOLL MED CORP	989922109		5/10/2011	9/16/2011		1,131		0	1,766	-635			-635
353	ZOLL MED CORP	989922109		5/11/2011	9/16/2011		8,674		0	13,560	-4,886			-4,886
354	ZOLL MED CORP	989922109		5/12/2011	9/16/2011		6,412		0	10,029	-3,617			-3,617
355	ZOLL MED CORP	989922109		5/12/2011	9/16/2011		5,280		0	8,225	-2,945			-2,945
356	ACCENTURE PLC-CL A	G1151C101		9/23/2011	9/28/2011		3,894		0	3,512	382			382
357	ACCENTURE PLC-CL A	G1151C101		10/27/2011	12/19/2011		10,139		0	11,548	-1,409			-1,409
358	COVIDIEN PLC	G2554F105		1/4/2011	3/16/2011		11,108		0	10,468	640			640
359	COVIDIEN PLC	G2554F113		6/20/2011	9/23/2011		2,224		0	2,641	-417			-417
360	POLYCOM INC	73172K104		5/4/2011	9/22/2011		1,724		0	2,553	-829			-829
361	POLYCOM INC	73172K104		5/4/2011	9/28/2011		992		0	1,418	-426			-426
362	POLYCOM INC	73172K104		5/4/2011	10/25/2011		18,427		0	32,900	-14,473			-14,473
363	PRAXAIR INC	74005P104		11/20/2008	3/16/2011		7,657		0	4,132	3,525			3,525
364	PRAXAIR INC	74005P104		11/20/2008	9/23/2011		237,417		0	132,727	104,690			104,690
365	COVIDIEN PLC	G2554F113		9/23/2011	12/19/2011		2,582		0	2,671	-89			-89
366	COVIDIEN PLC	G2554F113		1/4/2011	12/19/2011		7,748		0	8,565	-819			-819
367	ENDURANCE SPECIALTY HLDGS	G30397106		4/28/2011	7/15/2011		9,798		0	10,882	-1,084			-1,084
368	ENDURANCE SPECIALTY HLDGS	G30397106		4/28/2011	7/21/2011		1,635		0	1,810	-175			-175
369	ENDURANCE SPECIALTY HLDGS	G30397106		4/20/2011	7/21/2011		5,724		0	6,305	-581			-581
370	ENDURANCE SPECIALTY HLDGS	G30397106		4/20/2011	9/7/2011		17,770		0	22,517	-4,747			-4,747
371	EVEREST RE GROUP LTD	G3223R108		9/7/2011	9/22/2011		3,062		0	3,248	-186			-186
372	EVEREST RE GROUP LTD	G3223R108		9/7/2011	9/28/2011		793		0	812	-19			-19
373	EVEREST RE GROUP LTD	G3223R108		9/7/2011	10/21/2011		28,624		0	27,809	1,015			1,015
374	PLAINS EXPLORATION & PR-WI	726505100		9/23/2011	9/28/2011		2,484		0	2,323	161			161
375	PLAINS EXPLORATION & PR-WI	726505100		9/23/2011	12/19/2011		6,829		0	4,878	1,951			1,951
376	PLAINS EXPLORATION & PR-WI	726505100		11/14/2011	12/19/2011		330		0	357	-27			-27
377	HERBALIFE LTD	G4412G101		5/12/2009	3/16/2011		1,546		0	404	1,142			1,142
378	HERBALIFE LTD	G4412G101		5/12/2009	5/4/2011		30,170		0	6,062	24,108			24,108
379	INVERSCO LTD	G491BT108		10/8/2010	2/14/2011		30,839		0	26,615	4,224			4,224
380	INVERSCO LTD	G491BT108		9/23/2011	9/28/2011		3,935		0	3,807	128			128
381	INVERSCO LTD	G491BT108		9/23/2011	12/19/2011		8,420		0	7,137	1,283			1,283
382	LAZARD LTD -CL A	G54050102		2/4/2011	3/16/2011		800		0	907	-107			-107
383	LAZARD LTD -CL A	G54050102		2/4/2011	7/25/2011		20,245		0	25,382	-5,137			-5,137
384	SEAGATE TECHNOLOGY	G7945M107		9/23/2011	11/23/2011		10,324		0	7,067	3,257			3,257
385	SEAGATE TECHNOLOGY	G7945M107		9/23/2011	12/19/2011		1,363		0	949	414			414
386	SIGNET JEWELERS LTD	G81276100		3/23/2011	5/3/2011		7,997		0	8,567	-570			-570
387	SIGNET JEWELERS LTD	G81276100		3/23/2011	5/4/2011		9,061		0	9,919	-858			-858
388	FNMA POOL # AE5895 3 329% 10/01/40	31419GRR7		9/21/2011	11/25/2011		4,757		0	4,941	-184			-184
389	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		9/21/2011	12/25/2011		5,877		0	6,105	-228			-228
390	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		9/21/2011	12/25/2011		6,010		0	6,243	-233			-233
391	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
392	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
393	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
394	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
395	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
396	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
397	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
398	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
399	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
400	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
401	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
402	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
403	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
404	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
405	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219
406	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		2/16/2010	3/16/2011		432		0	213	219			219

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount					52,426,770		0	47,648,557	4,778,213	0	0	4,778,213
	Short Term CG Distributions	0												
407	FOOT LOCKER INC	344849104		9/6/2011	9/28/2011		668	0	566	82			0	82
408	FOOT LOCKER INC	344849104		8/25/2010	9/28/2011		445	0	237	208			0	208
409	FOOT LOCKER INC	344849104		8/25/2010	12/19/2011		1,191	0	593	598			0	598
410	FOOT LOCKER INC	344849104		8/25/2010	12/22/2011		12,202	0	6,162	6,040			0	6,040
411	FOOT LOCKER INC	344849104		8/25/2010	12/29/2011		19,727	0	9,836	9,891			0	9,891
412	FORD MOTOR CO	345370860		1/6/2011	3/16/2011		10,526	0	13,490	-2,964			0	-2,964
413	FORD MOTOR CO	345370860		11/22/2010	9/23/2011		11,087	0	19,205	-8,118			0	-8,118
414	FORD MOTOR CO	345370860		11/22/2010	9/23/2011		40,889	0	71,077	-30,188			0	-30,188
415	FORD MOTOR CO	345370860		11/22/2010	9/23/2011		18,044	0	31,415	-13,371			0	-13,371
416	FORD MOTOR CO	345370860		11/22/2010	9/23/2011		68,356	0	119,254	-50,898			0	-50,898
417	FORD MOTOR CO	345370860		1/6/2011	9/23/2011		27,061	0	52,190	-25,129			0	-25,129
418	FORD MOTOR CO	345370860		1/6/2011	9/23/2011		18,715	0	35,929	-17,214			0	-17,214
419	SIGNET JEWELERS LTD	G81276100		3/23/2011	5/4/2011		3,299	0	3,607	-308			0	-308
420	SIGNET JEWELERS LTD	G81276100		3/23/2011	5/5/2011		8,998	0	9,919	-921			0	-921
421	WARNER CHILCOTT PLC - CLASS A	G94368100		5/12/2011	9/22/2011		635	0	1,017	-382			0	-382
422	WARNER CHILCOTT PLC - CLASS A	G94368100		5/12/2011	9/28/2011		800	0	1,271	-471			0	-471
423	WARNER CHILCOTT PLC - CLASS A	G94368100		5/11/2011	11/18/2011		11,667	0	19,276	-7,609			0	-7,609
424	WARNER CHILCOTT PLC - CLASS A	G94368100		5/12/2011	11/18/2011		1,212	0	2,024	-812			0	-812
425	WARNER CHILCOTT PLC - CLASS A	G94368100		5/12/2011	11/18/2011		6,818	0	11,442	-4,624			0	-4,624
426	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/11/2010	3/7/2011		4,232	0	3,491	741			0	741
427	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/11/2010	7/21/2011		5,131	0	4,125	1,006			0	1,006
428	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/10/2010	7/21/2011		3,552	0	2,845	707			0	707
429	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/10/2010	9/22/2011		677	0	632	45			0	45
430	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/10/2010	9/28/2011		693	0	632	61			0	61
431	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/10/2010	12/19/2011		754	0	632	122			0	122
432	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	3/16/2011		12,186	0	5,451	6,735			0	6,735
433	TYCO INTERNATIONAL LTD	H89128104		11/20/2008	9/23/2011		269,129	0	101,081	168,048			0	168,048
434	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	9/23/2011		40,945	0	18,891	22,254			0	22,254
435	TYCO INTERNATIONAL LTD	H89128104		6/20/2011	9/23/2011		2,559	0	2,827	-268			0	-268
436	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	2/14/2011		3,488	0	2,334	1,154			0	1,154
437	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	3/16/2011		480	0	333	147			0	147
438	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	9/22/2011		1,592	0	1,000	592			0	592
439	COMMIT TO PUR FNMA SF MTG	2014/01F040628		1/10/2011	2/4/2011		146,314	0	149,039	-2,725			0	-2,725
440	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		2/4/2011	3/8/2011		34,301	0	34,028	273			0	273
441	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		2/4/2011	3/8/2011		147,006	0	145,828	1,178			0	1,178
442	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		2/4/2011	3/8/2011		181,416	0	179,941	1,475			0	1,475
443	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		2/4/2011	3/8/2011		142,191	0	140,973	1,218			0	1,218
444	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		2/4/2011	3/8/2011		176,428	0	174,994	1,434			0	1,434
445	COMMIT TO PUR FNMA SF	4/01/41 01F040644		3/8/2011	4/8/2011		190,216	0	190,544	-328			0	-328
446	COMMIT TO PUR FNMA SF	4/01/41 01F040644		3/8/2011	4/8/2011		131,678	0	131,915	-237			0	-237
447	COMMIT TO PUR FNMA SF	4/01/41 01F040644		3/8/2011	4/8/2011		175,570	0	175,802	-232			0	-232
448	COMMIT TO PUR FNMA SF	4/01/41 01F040644		3/8/2011	4/8/2011		14,631	0	14,648	-17			0	-17
449	COMMIT TO PUR FNMA SF	4/01/41 01F040644		3/8/2011	4/8/2011		175,612	0	175,781	-169			0	-169
450	ALLSTATE CORP	020002101		9/23/2011	9/28/2011		3,803	0	3,624	179			0	179
451	ALLSTATE CORP	020002101		9/23/2011	11/8/2011		252,477	0	216,288	36,189			0	36,189
452	ALTERA CORP	021441100		8/26/2011	9/22/2011		1,053	0	1,082	-29			0	-29
453	FORD MOTOR CO	345370860		1/6/2011	9/23/2011		19,064	0	36,763	-17,699			0	-17,699
454	FORD MOTOR CO	345370860		6/20/2011	9/23/2011		1,701	0	2,339	-638			0	-638
455	FOREST OIL CORP	346091705		12/21/2010	2/17/2011		9,001	0	8,545	456			0	456
456	FOREST OIL CORP	346091705		4/20/2010	3/7/2011		30,205	0	24,397	5,808			0	5,808
457	PFIZER INC	717081103		7/17/2009	5/10/2011		77,812	0	55,058	22,754			0	22,754
458	PFIZER INC	717081103		7/17/2009	9/23/2011		17,781	0	14,975	2,806			0	2,806
459	PFIZER INC	717081103		7/17/2009	9/23/2011		5,336	0	4,495	841			0	841
460	PFIZER INC	717081103		6/20/2011	9/23/2011		4,693	0	5,477	-784			0	-784
461	PFIZER INC	717081103		11/20/2008	9/23/2011		35,111	0	29,383	5,728			0	5,728
462	PFIZER INC	717081103		11/20/2008	9/28/2011		7,312	0	5,964	1,348			0	1,348
463	PFIZER INC	717081103		9/23/2011	12/19/2011		4,228	0	3,484	744			0	744
464	PFIZER INC	717081103		11/20/2008	12/19/2011		16,490	0	11,346	5,144			0	5,144

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

		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							355,055	0								
465	PHARMASSET INC	71715N106			8/2/2011	9/22/2011			1,546	0	1,211	335			0	4,778,213
466	PHARMASSET INC	71715N106			8/2/2011	9/22/2011			800	0	605	195			0	335
467	PHARMASSET INC	71715N106			8/2/2011	11/22/2011			59,613	0	27,002	32,611			0	195
468	PHILIP MORRIS INTERNAT-WI	718172109			11/20/2008	3/16/2011			14,891	0	9,085	5,806			0	32,611
469	PHILIP MORRIS INTERNAT-WI	718172109			11/20/2008	5/13/2011			192,991	0	106,749	86,242			0	5,806
470	PHILIP MORRIS INTERNAT-WI	718172109			6/20/2011	9/23/2011			2,556	0	2,765	-209			0	86,242
471	PHILIP MORRIS INTERNAT-WI	718172109			11/20/2008	9/23/2011			110,548	0	65,488	45,060			0	-209
472	COVIDIEN PLC	G2554F113			1/4/2011	9/23/2011			32,916	0	35,212	-2,296			0	45,060
473	COVIDIEN PLC	G2554F113			1/4/2011	9/23/2011			4,171	0	4,282	-111			0	-2,296
474	AGILENT TECHNOLOGIES INC	00846U101			9/23/2011	12/19/2011			5,028	0	5,608	420			0	-111
475	AGRIUM INC	008916108			8/30/2010	1/20/2011			25,518	0	20,242	5,276			0	420
476	AGRIUM INC	008916108			10/11/2010	1/20/2011			7,919	0	7,470	449			0	5,276
477	AIR PRODS & CHEMS INC	009158106			9/23/2011	9/28/2011			4,844	0	4,537	307			0	449
478	AIR PRODS & CHEMS INC	009158106			9/23/2011	12/19/2011			9,797	0	9,074	723			0	307
479	AIR PRODS & CHEMS INC	009158106			9/23/2011	12/19/2011			2,449	0	2,268	181			0	723
480	ALBEMARLE CORP	012653101			7/19/2011	9/7/2011			23,891	0	33,763	-9,872			0	181
481	ALERE INC	01449J105			10/25/2011	11/14/2011			5,912	0	4,941	971			0	-9,872
482	ALERE INC	01449J105			10/25/2011	12/19/2011			452	0	430	22			0	971
483	ALEXANDRIA REAL ESTATE EQUITIES	015271109			10/22/2010	3/16/2011			757	0	749	8			0	22
484	ALEXANDRIA REAL ESTATE EQUITIES	015271109			10/22/2010	9/22/2011			1,223	0	1,498	-275			0	8
485	ALEXANDRIA REAL ESTATE EQUITIES	015271109			10/22/2010	9/28/2011			1,234	0	1,498	-264			0	-275
486	ALEXANDRIA REAL ESTATE EQUITIES	015271109			10/22/2010	12/19/2011			663	0	749	-86			0	-264
487	ALLIANCE DATA SYS CORP	018581108			11/20/2008	3/16/2011			9,044	0	4,141	4,903			0	-86
488	ALLIANCE DATA SYS CORP	018581108			3/16/2011	9/22/2011			929	0	823	106			0	4,903
489	ALLIANCE DATA SYS CORP	018581108			5/5/2010	9/22/2011			929	0	768	161			0	106
490	ALLIANCE DATA SYS CORP	018581108			11/20/2008	9/23/2011			337,213	0	137,035	200,178			0	161
491	ALLIANCE DATA SYS CORP	018581108			6/20/2011	9/23/2011			2,779	0	2,690	89			0	200,178
492	ALLIANCE DATA SYS CORP	018581108			5/5/2010	9/28/2011			1,921	0	1,536	385			0	89
493	ALLIANCE DATA SYS CORP	018581108			5/5/2010	12/19/2011			1,031	0	768	263			0	385
494	ALLIANCE DATA SYS CORP	018581108			5/5/2010	12/19/2011			206	0	153	53			0	263
495	ALLIED NEVADA GOLD CORP	019344100			9/20/2011	9/22/2011			1,943	0	1,943	0			0	53
496	ALLIED NEVADA GOLD CORP	019344100			9/20/2011	9/28/2011			726	0	726	0			0	0
497	ALLIED NEVADA GOLD CORP	019344100			9/12/2011	12/19/2011			648	0	1,198	-550			0	-550
498	ALLIED NEVADA GOLD CORP	019344100			9/20/2011	12/22/2011			11,856	0	16,700	-4,844			0	-4,844
499	ALLIED NEVADA GOLD CORP	019344100			9/21/2011	12/22/2011			1,923	0	2,687	-764			0	-764
500	ALLIED NEVADA GOLD CORP	019344100			9/19/2011	12/22/2011			961	0	1,532	-571			0	-571
501	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			8/17/2010	3/16/2011			5,710	0	4,838	872			0	872
502	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			8/10/2010	9/23/2011			5,191	0	4,944	247			0	872
503	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			8/10/2010	9/23/2011			42,816	0	40,814	2,002			0	2,002
504	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			8/11/2010	9/23/2011			8,914	0	8,364	550			0	550
505	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			8/11/2010	9/23/2011			36,372	0	34,205	2,167			0	2,167
506	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			8/12/2010	9/23/2011			12,673	0	12,012	661			0	661
507	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			8/17/2010	9/23/2011			60,143	0	58,060	2,083			0	2,083
508	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			6/20/2011	9/23/2011			1,253	0	1,303	-50			0	-50
509	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108			12/9/2010	1/10/2011			174,316	0	174,453	-137			0	-137
510	COMMIT TO PUR FNMA SF MTG	1017401F040610			12/9/2010	1/10/2011			308,838	0	308,934	-96			0	-96
511	COMMIT TO PUR FNMA SF MTG	2017401F040628			12/5/2011	2/4/2011			180,541	0	183,497	-2,956			0	-2,956
512	COMMIT TO PUR FNMA SF MTG	2017401F040628			1/10/2011	2/4/2011			175,584	0	178,847	-3,263			0	-3,263
513	COMMIT TO PUR FNMA SF MTG	2017401F040628			1/10/2011	2/4/2011			175,577	0	178,819	-3,242			0	-3,242
514	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/8/2011	7/15/2011			402	0	425	-23			0	-23
515	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/8/2011	8/15/2011			478	0	423	-22			0	-22
516	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/8/2011	9/15/2011			401	0	504	-26			0	-26
517	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/8/2011	10/15/2011			565	0	597	-32			0	-32
518	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/8/2011	11/15/2011			616	0	651	-35			0	-35
519	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/8/2011	12/15/2011			490	0	518	-28			0	-28
520	FHLMC GOLD G11938	4 5% 3/01/21	3128M1BF5		3/8/2011	1/15/2012			585	0	618	-33			0	-33
521	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9		7/21/2010	2/15/2011			1,460	0	1,573	-113			0	-113
522	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9		7/21/2010	3/15/2011			1,255	0	1,351	-96			0	-96

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							355,055	0	52,426,770	0	47,648,557	4,778,213	0	0	0	4,778,213
523	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	4/15/2011				913	0	984	-71			0	-71
524	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	5/15/2011				780	0	840	-60			0	-60
525	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	6/15/2011				942	0	1,014	-72			0	-72
526	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	7/15/2011				659	0	710	-51			0	-51
527	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	8/15/2011				644	0	694	-50			0	-50
528	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	9/15/2011				805	0	866	-61			0	-61
529	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	10/15/2011				852	0	917	-65			0	-65
530	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	11/15/2011				693	0	746	-53			0	-53
531	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	12/15/2011				820	0	883	-63			0	-63
532	FHLMC GOLD G04216	5 5% 12/01/37	3128M6AR9	7/21/2010	1/15/2012				688	0	741	-53			0	-53
533	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	2/15/2011				892	0	954	-62			0	-62
534	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	3/15/2011				661	0	707	-46			0	-46
535	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	4/15/2011				613	0	656	-43			0	-43
536	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	5/15/2011				547	0	585	-38			0	-38
537	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	6/15/2011				466	0	498	-32			0	-32
538	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	7/15/2011				415	0	443	-28			0	-28
539	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	8/15/2011				533	0	570	-37			0	-37
540	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	9/15/2011				521	0	558	-37			0	-37
541	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	10/15/2011				738	0	789	-51			0	-51
542	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	11/15/2011				662	0	708	-46			0	-46
543	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	12/15/2011				711	0	760	-49			0	-49
544	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2	6/10/2010	1/15/2012				645	0	690	-45			0	-45
545	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	2/15/2011				2,818	0	2,918	-100			0	-100
546	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	3/15/2011				5,665	0	5,865	-200			0	-200
547	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	4/15/2011				4,463	0	4,621	-158			0	-158
548	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	5/15/2011				4,402	0	4,558	-156			0	-156
549	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	6/15/2011				4,671	0	4,836	-165			0	-165
550	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	7/15/2011				3,461	0	3,583	-122			0	-122
551	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9	2/9/2009	8/15/2011				729	0	754	-25			0	-25
552	FNMA POOL # AD5672	4 5% 5/01/40	31418TJS7	5/5/2010	3/25/2011				1,587	0	1,604	-17			0	-17
553	FNMA POOL # AD5672	4 5% 5/01/40	31418TJS7	5/5/2010	4/25/2011				887	0	896	-9			0	-9
554	FNMA POOL # AD5672	4 5% 5/01/40	31418TJS7	5/5/2010	5/19/2011				185,546	0	181,657	3,889			0	3,889
555	FNMA POOL # AD5672	4 5% 5/01/40	31418TJS7	5/5/2010	5/25/2011				617	0	623	-6			0	-6
556	FNMA POOL # AD5672	4 5% 5/01/40	31418TJS7	5/5/2010	6/25/2011				1,053	0	1,064	-11			0	-11
557	FNMA POOL # AE5885	3 326% 10/01/40	31419GR7	9/21/2011	10/25/2011				19,376	0	20,127	-751			0	-751
558	WELLS FARGO & COMPANY	949746101		9/2/2010	9/23/2011				6,432	0	6,979	-547			0	-547
559	WELLS FARGO & COMPANY	949746101		9/2/2010	9/23/2011				34,457	0	37,461	-3,004			0	-3,004
560	WELLS FARGO & COMPANY	949746101		9/13/2010	9/23/2011				64,320	0	73,804	-9,484			0	-9,484
561	WELLS FARGO & COMPANY	949746101		3/3/2011	9/23/2011				39,511	0	55,701	-16,190			0	-16,190
562	WELLS FARGO & COMPANY	949746101		6/20/2011	9/23/2011				4,135	0	4,841	-706			0	-706
563	WELLS FARGO & COMPANY	949746101		9/2/2010	9/23/2011				13,553	0	14,693	-1,140			0	-1,140
564	WELLS FARGO & COMPANY	949746101		9/2/2010	9/28/2011				5,010	0	4,981	29			0	29
565	WELLS FARGO & COMPANY	949746101		9/2/2010	12/19/2011				9,384	0	9,214	170			0	170
566	WISCONSIN ENERGY CORP	976657106		2/27/2009	3/16/2011				292	0	200	92			0	92
567	WISCONSIN ENERGY CORP	976657106		2/27/2009	9/22/2011				1,221	0	801	420			0	420
568	WISCONSIN ENERGY CORP	976657106		2/27/2009	9/28/2011				938	0	601	337			0	337
569	WISCONSIN ENERGY CORP	976657106		2/27/2009	12/19/2011				1,006	0	601	405			0	405
570	YUM! BRANDS INC	988498101		9/23/2011	9/28/2011				3,732	0	3,569	163			0	163
571	YUM! BRANDS INC	988498101		9/23/2011	12/19/2011				3,457	0	3,059	398			0	398
572	YUM! BRANDS INC	988498101		10/28/2011	12/19/2011				11,522	0	10,811	711			0	711
573	ZAGG INC	98884U108		6/1/2011	9/28/2011				4,741	0	3,829	1,112			0	1,112
574	ZAGG INC	98884U108		6/1/2011	9/28/2011				672	0	680	-8			0	-8
575	ZAGG INC	98884U108		6/1/2011	9/28/2011				632	0	680	-48			0	-48
576	ZAGG INC	98884U108		6/1/2011	11/18/2011				16,363	0	17,009	-646			0	-646
577	ZIMMER HOLDINGS INC	98956P102		5/1/2011	9/28/2011				5,043	0	6,230	-1,187			0	-1,187
578	ZIMMER HOLDINGS INC	98956P102		5/9/2011	9/30/2011				543	0	680	-137			0	-137
579	RIVERBED TECHNOLOGY INC	768573107		9/28/2010	9/22/2011				1,055	0	1,149	-94			0	-94
580	APPLE INC	037833100		4/23/2010	9/23/2011				21,212	0	14,342	6,870			0	6,870

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

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							Long Term CG Distributions	Short Term CG Distributions								
							355,055	0	52,426,770	0	47,648,557	4,778,213	0	0	0	4,778,213
581	APPLE INC	037833100		4/23/2010	9/28/2011				4,806		3,247	1,559			0	1,559
582	APPLE INC	037833100		11/20/2008	9/28/2011				13,618		2,758	10,860			0	10,860
583	APPLE INC	037833100		11/20/2008	12/19/2011				33,207		7,057	26,150			0	26,150
584	ARCH COAL INC	039380100		10/11/2010	1/26/2011				37,680		30,978	6,704			0	6,704
585	ARROW ELECTRS INC	042735100		5/4/2011	7/21/2011				12,766		15,729	-2,963			0	-2,963
586	ARROW ELECTRS INC	042735100		5/4/2011	7/21/2011				17,507		21,461	-3,954			0	-3,954
587	ARUBA NETWORKS INC	043176106		2/18/2011	9/22/2011				389		622	-233			0	-233
588	ARUBA NETWORKS INC	043176106		2/18/2011	9/22/2011				672		933	-261			0	-261
589	ARUBA NETWORKS INC	043176106		2/18/2011	12/19/2011				879		1,556	-677			0	-677
590	ASHLAND INC	044209104		6/1/2011	7/18/2011				188		202	-14			0	-14
591	ASHLAND INC	044209104		6/1/2011	7/18/2011				6,890		7,394	-504			0	-504
592	ASHLAND INC	044209104		6/1/2011	7/18/2011				26,371		28,029	-1,658			0	-1,658
593	AT&T CORP	049513104		12/21/2010	3/16/2011				2,100		2,173	-73			0	-73
594	AT&T CORP	049513104		6/2/2011	9/22/2011				1,379		2,228	-849			0	-849
595	AT&T CORP	049513104		6/2/2011	9/22/2011				1,127		1,783	-656			0	-656
596	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	9/23/2011				172,621		83,955	88,666			0	88,666
597	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	9/23/2011				10,010		15,170	-5,160			0	-5,160
598	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	9/23/2011				394		598	-204			0	-204
599	AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	9/23/2011				39,254		59,873	-20,619			0	-20,619
600	AMERIPRISE FINANCIAL INC	03076C106		6/2/2011	9/23/2011				1,971		2,838	-867			0	-867
601	FHLMC GOLD G04425	3128M6HA9		2/9/2009	10/15/2011				2,868		2,969	-101			0	-101
602	FHLMC GOLD G04425	3128M6HA9		2/9/2009	10/15/2011				1,772		1,834	-62			0	-62
603	FHLMC GOLD G04425	3128M6HA9		2/9/2009	12/15/2011				9,528		9,864	-336			0	-336
604	FHLMC GOLD G04425	3128M6HA9		2/9/2009	12/28/2011				141,352		134,569	6,783			0	6,783
605	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	2/15/2011				964		991	-27			0	-27
606	FHLMC GOLD G04719	3128M6SSG4		1/12/2011	3/15/2011				1,091		0	1,091			0	1,091
607	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	4/15/2011				854		879	-25			0	-25
608	FHLMC GOLD G04719	3128M6SSG4		3/9/2011	4/15/2011				1,238		1,325	-87			0	-87
609	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	5/15/2011				657		676	-19			0	-19
610	FHLMC GOLD G04719	3128M6SSG4		3/9/2011	5/15/2011				952		1,019	-67			0	-67
611	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	6/15/2011				529		544	-15			0	-15
612	FHLMC GOLD G04719	3128M6SSG4		3/9/2011	6/15/2011				766		820	-54			0	-54
613	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	7/15/2011				578		594	-16			0	-16
614	FHLMC GOLD G04719	3128M6SSG4		3/9/2011	7/15/2011				837		898	-59			0	-59
615	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	8/15/2011				564		581	-17			0	-17
616	FHLMC GOLD G04719	3128M6SSG4		3/9/2011	8/15/2011				818		876	-58			0	-58
617	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	9/15/2011				768		790	-22			0	-22
618	FHLMC GOLD G04719	3128M6SSG4		3/9/2011	9/15/2011				1,113		1,191	-78			0	-78
619	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	10/15/2011				623		641	-18			0	-18
620	FHLMC GOLD G04719	3128M6SSG4		3/9/2011	10/15/2011				903		967	-64			0	-64
621	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	11/15/2011				698		719	-21			0	-21
622	FHLMC GOLD G04719	3128M6SSG4		3/9/2011	11/15/2011				1,012		1,083	-71			0	-71
623	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	12/15/2011				644		663	-19			0	-19
624	FHLMC GOLD G04719	3128M6SSG4		3/9/2011	12/15/2011				934		999	-65			0	-65
625	FHLMC GOLD G04719	3128M6SSG4		1/22/2009	1/15/2012				558		574	-16			0	-16
626	FHLMC GOLD G04719	3128M6SSG4		3/9/2011	1/15/2012				809		866	-57			0	-57
627	FHLMC GOLD G04425	3128M6HA9		2/9/2009	9/15/2011				7,261		7,518	-257			0	-257
628	FHLMC GOLD G04425	3128M6HA9		2/9/2009	9/21/2011				17,047		16,072	975			0	975
629	FHLMC GOLD G05938	3128M74X1		7/19/2010	2/15/2011				1,650		1,750	-100			0	-100
630	FHLMC GOLD G05938	3128M74X1		7/19/2010	3/15/2011				1,769		1,877	-108			0	-108
631	FHLMC GOLD G05938	3128M74X1		8/26/2011	4/15/2011				956		1,014	-58			0	-58
632	ALTERA CORP	021441100		8/26/2011	9/28/2011				716		721	-5			0	-5
633	ALTERA CORP	021441100		8/26/2011	12/19/2011				342		361	-19			0	-19
634	AMARIN CORPORATION PLC -ADR	023111206		12/21/2010	4/25/2011				652		302	350			0	350
635	AMARIN CORPORATION PLC -ADR	023111206		12/21/2010	4/25/2011				18,416		8,613	9,803			0	9,803
636	AMARIN CORPORATION PLC -ADR	023111206		12/21/2010	4/28/2011				9,496		4,911	4,685			0	4,685
637	AMARIN CORPORATION PLC -ADR	023111206		12/21/2010	4/28/2011				14,299		7,329	6,970			0	6,970
638	AMARIN CORPORATION PLC -ADR	023111206		3/16/2011	4/28/2011				295		146	149			0	149

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															355,055	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
639	AMARIN CORPORATION PLC -ADR	023111206		10/19/2011	12/19/2011		3,899	0	3,899	0			0	4,778,213		
640	AMAZON COM INC	023135106		9/23/2011	9/28/2011		5,922	0	5,734	188			0	188		
641	AMAZON COM INC	023135106		9/23/2011	12/19/2011		8,815	0	10,806	-1,991			0	-1,991		
642	AMERICAN CAMPUS COMMUNITIES	024835100		11/18/2011	12/19/2011		1,622	0	1,556	66			0	66		
643	AMERICAN EXPRESS CO	025816109		6/21/2010	3/16/2011		11,095	0	11,045	50			0	50		
644	AMERICAN EXPRESS CO	025816109		6/21/2010	9/23/2011		463	0	423	40			0	40		
645	AMERICAN EXPRESS CO	025816109		6/21/2010	9/23/2011		290,919	0	267,214	23,705			0	23,705		
646	AMERICAN EXPRESS CO	025816109		6/24/2010	9/23/2011		3,238	0	2,915	323			0	323		
647	AMERICAN EXPRESS CO	025816109		7/7/2010	9/23/2011		47,639	0	41,128	6,511			0	6,511		
648	AMERICAN EXPRESS CO	025816109		6/20/2011	9/23/2011		2,775	0	2,931	-156			0	-156		
649	COMMIT TO PUR FILMC GOLD 12/01/17	02R0304C4		9/21/2011	12/15/2011		153,580	0	153,533	47			0	47		
650	AMERIGROUP CORP	03073T102		1/28/2011	3/16/2011		589	0	519	70			0	70		
651	AMERIGROUP CORP	03073T102		1/28/2011	4/8/2011		36,250	0	30,627	5,623			0	5,623		
652	AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	3/16/2011		9,445	0	9,618	-173			0	-173		
653	FILMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	5/15/2011		1,165	0	1,236	-71			0	-71		
654	FILMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	6/15/2011		1,025	0	1,088	-63			0	-63		
655	FILMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	7/15/2011		932	0	988	-56			0	-56		
656	FILMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	8/15/2011		1,455	0	1,544	-89			0	-89		
657	FILMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	9/15/2011		1,237	0	1,312	-75			0	-75		
658	FILMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	10/15/2011		1,026	0	1,069	-63			0	-63		
659	FILMC GOLD G05938 5 0% 10/1/36	3128M74X1		7/19/2010	11/15/2011		1,377	0	1,461	-84			0	-84		
660	FOREST OIL CORP	346091705		12/21/2010	3/7/2011		679	0	743	-64			0	-64		
661	FOSSIL INC	349882100		7/15/2011	9/22/2011		1,874	0	2,560	-686			0	-686		
662	FOSSIL INC	349882100		7/15/2011	9/27/2011		7,509	0	9,984	-2,475			0	-2,475		
663	FOSSIL INC	349882100		8/2/2011	9/27/2011		11,745	0	15,198	-3,453			0	-3,453		
664	FOSSIL INC	349882100		7/15/2011	9/27/2011		19,324	0	25,343	-6,019			0	-6,019		
665	FRANKLIN RES INC	354613101		12/12/2009	1/5/2011		36,556	0	16,921	19,635			0	19,635		
666	FRANKLIN RES INC	354613101		1/21/2009	1/5/2011		88,125	0	40,793	47,332			0	47,332		
667	FRANKLIN RES INC	354613101		12/12/2009	1/6/2011		68,507	0	31,847	36,660			0	36,660		
668	FREEMONT MCMORAN COPPER & GOLD	35671D857		9/23/2011	9/28/2011		2,739	0	2,525	214			0	214		
669	FREEMONT MCMORAN COPPER & GOLD	35671D857		9/23/2011	12/19/2011		5,731	0	5,049	682			0	682		
670	FULTON FINL CORP PA	360271100		10/24/2011	12/19/2011		833	0	904	-71			0	-71		
671	GMACC 2001-C1 D 7 034% 4/15/34	361849QH8		3/11/2010	8/29/2011		104,806	0	109,376	-4,770			0	-4,770		
672	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	2/15/2011		1,524	0	1,561	-37			0	-37		
673	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	3/15/2011		2,444	0	2,504	-60			0	-60		
674	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	4/15/2011		3,022	0	3,096	-74			0	-74		
675	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	5/15/2011		1,128	0	1,156	-28			0	-28		
676	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	6/15/2011		141	0	145	-4			0	-4		
677	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	7/15/2011		1,012	0	1,037	-25			0	-25		
678	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	8/15/2011		651	0	667	-16			0	-16		
679	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	9/15/2011		749	0	768	-19			0	-19		
680	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	10/15/2011		729	0	747	-18			0	-18		
681	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	11/15/2011		1,105	0	1,132	-27			0	-27		
682	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	12/15/2011		2,117	0	2,170	-53			0	-53		
683	GNMA POOL # 706022 5 0% 1/15/39	36297ALB7		2/18/2009	12/28/2011		102,337	0	95,222	7,115			0	7,115		
684	GARDNER DENVER MACHY INC	365558105		11/12/2010	3/16/2011		711	0	634	77			0	77		
685	GARDNER DENVER MACHY INC	365558105		11/12/2010	8/12/2011		7,117	0	6,343	774			0	774		
686	GARDNER DENVER MACHY INC	365558105		11/12/2010	9/22/2011		2,022	0	1,903	119			0	119		
687	GARDNER DENVER MACHY INC	365558105		11/12/2010	9/28/2011		1,365	0	1,269	96			0	96		
688	GARDNER DENVER MACHY INC	365558105		9/30/2010	12/19/2011		761	0	538	223			0	223		
689	GECCM 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/12/2010	2/10/2011		2,510	0	2,578	-68			0	-68		
690	GECCM 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/12/2010	2/10/2011		3,195	0	3,284	-89			0	-89		
691	GECCM 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/12/2010	3/10/2011		413	0	424	-11			0	-11		
692	GECCM 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/12/2010	3/10/2011		525	0	540	-15			0	-15		
693	GECCM 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/12/2010	4/10/2011		23,430	0	24,060	-630			0	-630		
694	GECCM 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/12/2010	4/10/2011		29,820	0	30,847	-827			0	-827		
695	GECCM 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/12/2010	5/10/2011		5,815	0	5,971	-156			0	-156		
696	GECCM 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/12/2010	5/10/2011		7,401	0	7,606	-205			0	-205		

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

	Long Term CG Distributions Short Term CG Distributions	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		355,055	0													
697	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1			2/12/2011	8/10/2011		7,929	0	8,142	-213			0		4,778,213
698	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1			2/2/2010	6/10/2011		10,091	0	10,371	-280			0		-280
699	PRAXAIR INC	74005P104			6/20/2011	9/23/2011		1,940	0	2,152	-212			0		-212
700	PROCTER & GAMBLE CO	742718109			6/20/2011	9/28/2011		9,610	0	9,736	-126			0		-126
701	PROCTER & GAMBLE CO	742718109			6/20/2011	9/28/2011		3,184	0	3,257	-73			0		-73
702	PROCTER & GAMBLE CO	742718109			9/23/2011	9/28/2011		3,184	0	3,054	130			0		130
703	PROCTER & GAMBLE CO	742718109			9/23/2011	12/19/2011		3,896	0	3,665	231			0		231
704	PROCTER & GAMBLE CO	742718109			9/29/2011	12/19/2011		20,132	0	19,727	405			0		405
705	PROSPERITY BANCSHARES INC	743608105			6/2/2011	9/22/2011		1,595	0	2,099	-504			0		-504
706	PROSPERITY BANCSHARES INC	743608105			6/2/2011	9/28/2011		1,024	0	1,259	-235			0		-235
707	PROSPERITY BANCSHARES INC	743608105			6/2/2011	12/19/2011		753	0	840	-87			0		-87
708	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	1/10/2011		14,153	0	14,700	-547			0		-547
709	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	2/10/2011		9,632	0	10,004	-372			0		-372
710	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	3/10/2011		5,161	0	5,360	-199			0		-199
711	PMCF 2001-ROCK A2 6 605% 5/10/34	74438WAB2			2/24/2010	4/10/2011		17,101	0	17,762	-661			0		-661
712	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/5/2010	3/16/2011		15,242	0	16,815	-1,573			0		-1,573
713	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/4/2010	4/4/2011		31,861	0	34,592	-2,731			0		-2,731
714	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/5/2010	4/4/2011		63,600	0	69,379	-5,779			0		-5,779
715	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/5/2010	4/4/2011		40,386	0	43,964	-3,578			0		-3,578
716	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/4/2010	4/4/2011		48,031	0	52,223	-4,192			0		-4,192
717	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/5/2010	4/4/2011		33,920	0	36,892	-2,972			0		-2,972
718	PUBLIC SVC ENTERPRISE GROUP INC	744573106			5/20/2010	4/5/2011		60,025	0	59,891	134			0		134
719	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/4/2010	4/5/2011		309	0	335	-26			0		-26
720	PUBLIC SVC ENTERPRISE GROUP INC	744573106			1/4/2010	4/5/2011		6,172	0	6,704	-532			0		-532
721	PUBLIC SVC ENTERPRISE GROUP INC	744573106			6/24/2010	4/5/2011		6,790	0	7,099	-309			0		-309
722	PUBLIC SVC ENTERPRISE GROUP INC	744573106			5/20/2010	4/5/2011		111,166	0	111,028	138			0		138
723	PUBLIC SVC ENTERPRISE GROUP INC	744573106			5/20/2010	4/6/2011		64,490	0	63,960	530			0		530
724	QEP RESOURCES INC	74733V100			9/23/2011	9/28/2011		2,934	0	2,813	121			0		121
725	QEP RESOURCES INC	74733V100			9/23/2011	12/19/2011		5,575	0	5,626	-51			0		-51
726	QUALCOMM INC	747525103			1/6/2010	3/16/2011		15,430	0	14,417	1,013			0		1,013
727	QUALCOMM INC	747525103			1/6/2010	9/23/2011		135,329	0	131,194	4,135			0		4,135
728	QUALCOMM INC	747525103			3/3/2010	9/23/2011		171,020	0	134,455	36,565			0		36,565
729	QUALCOMM INC	747525103			6/24/2010	9/23/2011		6,940	0	4,890	2,050			0		2,050
730	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1			2/2/2010	12/10/2011		330	0	339	-9			0		-9
731	GENERAL ELECTRIC COMPANY	369604103			12/8/2011	3/16/2011		20,038	0	21,282	-1,244			0		-1,244
732	GENERAL ELECTRIC COMPANY	369604103			12/8/2011	9/23/2011		98,202	0	133,573	-35,371			0		-35,371
733	GENERAL ELECTRIC COMPANY	369604103			6/20/2011	9/23/2011		3,725	0	4,619	-894			0		-894
734	GENERAL ELECTRIC COMPANY	369604103			11/20/2008	9/23/2011		104,610	0	89,575	15,035			0		15,035
735	GENERAL ELECTRIC COMPANY	369604103			11/20/2008	9/28/2011		4,424	0	3,573	851			0		851
736	GENERAL ELECTRIC COMPANY	369604103			11/20/2008	9/29/2011		52,078	0	42,108	9,970			0		9,970
737	GENERAL ELECTRIC COMPANY	369604103			9/23/2011	12/19/2011		3,716	0	3,286	430			0		430
738	GENERAL ELECTRIC COMPANY	369604103			11/20/2008	12/19/2011		7,432	0	5,614	1,818			0		1,818
739	GENUINE PARTS CO	372460105			9/23/2011	12/19/2011		4,048	0	3,398	650			0		650
740	GENWORTH FINL INC -CL A	37247D106			3/4/2010	3/7/2011		2,067	0	2,560	-493			0		-493
741	GENWORTH FINL INC -CL A	37247D106			6/25/2009	3/7/2011		2,067	0	1,051	1,016			0		1,016
742	GENWORTH FINL INC -CL A	37247D106			6/25/2009	3/16/2011		375	0	197	178			0		178
743	GENWORTH FINL INC -CL A	37247D106			6/25/2009	6/2/2011		18,397	0	10,972	7,425			0		7,425
744	GEOEYE INC	37250W108			8/17/2011	9/22/2011		853	0	1,041	-188			0		-188
745	GEOEYE INC	37250W108			8/17/2011	9/28/2011		563	0	694	-131			0		-131
746	GEOEYE INC	37250W108			8/12/2011	11/18/2011		12,297	0	17,780	-5,483			0		-5,483
747	GEOEYE INC	37250W108			8/16/2011	11/18/2011		228	0	340	-112			0		-112
748	GEOEYE INC	37250W108			8/16/2011	11/18/2011		455	0	683	-228			0		-228
749	GEOEYE INC	37250W108			8/17/2011	11/18/2011		228	0	346	-118			0		-118
750	GEOEYE INC	37250W108			10/20/2011	12/19/2011		1,594	0	2,359	-765			0		-765
751	GLOBE SPECIALTY METALS INC	375558103			8/1/2011	9/22/2011		7,131	0	7,733	-602			0		-602
752	GLOBE SPECIALTY METALS INC	375558103			8/1/2011	9/22/2011		1,483	0	1,483	0			0		0
753	GLOBE SPECIALTY METALS INC	375558103			8/1/2011	9/28/2011		898	0	898	0			0		0
754	GLOBE SPECIALTY METALS INC	375558103			8/1/2011	10/25/2011		5,348	0	7,500	-2,152			0		-2,152

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	355,055												
		0												
755	GLOBE SPECIALTY METALS INC	37954N206		7/5/2011	10/25/2011		669		0	969	-300		0	4,778,213
756	GLOBE SPECIALTY METALS INC	37954N206		7/24/2011	10/25/2011		1,003		0	1,534	-531		0	-300
757	GLOBE SPECIALTY METALS INC	37954N206		7/29/2011	10/25/2011		1,170		0	1,618	-448		0	-531
758	ANALOG DEVICES INC	032654105		11/4/2011	12/19/2011		3,019		0	3,355	-336		0	-448
759	ANNALY CAPITAL MANAGEMENT INC	035710409		9/23/2011	9/28/2011		7,195		0	7,533	-338		0	-336
760	ANNALY CAPITAL MANAGEMENT INC	035710409		9/23/2011	12/19/2011		2,609		0	2,803	-194		0	-338
761	ANNATAYLOR STORES CORP	036115103		11/10/2010	1/11/2011		3,180		0	3,308	-128		0	-194
762	ANNATAYLOR STORES CORP	036115103		11/10/2010	1/11/2011		12,262		0	12,759	-497		0	-128
763	ANNATAYLOR STORES CORP	036115103		11/10/2010	1/12/2011		4,692		0	4,726	-34		0	-497
764	ANNATAYLOR STORES CORP	036115103		11/12/2010	1/12/2011		2,111		0	2,091	20		0	-34
765	ANSYS INC	03662Q105		3/16/2011	4/14/2011		528		0	520	8		0	20
766	ANSYS INC	03662Q105		3/19/2009	4/14/2011		3,170		0	1,458	1,712		0	8
767	ANSYS INC	03662Q105		3/19/2009	4/15/2011		4,747		0	2,187	2,560		0	1,712
768	ANSYS INC	03662Q105		3/19/2009	4/15/2011		17,950		0	8,260	9,690		0	2,560
769	ANSYS INC	03662Q105		3/19/2009	4/18/2011		8,764		0	4,130	4,634		0	9,690
770	A O N CORP	037389103		11/8/2011	12/19/2011		7,581		0	8,197	-616		0	4,634
771	APACHE CORP	037411105		11/20/2008	3/16/2011		17,452		0	9,558	7,894		0	-616
772	APACHE CORP	037411105		11/20/2008	9/23/2011		364,250		0	275,915	88,335		0	7,894
773	APACHE CORP	037411105		6/20/2011	9/23/2011		2,988		0	4,207	-1,219		0	88,335
774	APACHE CORP CONV PFD	037411808		9/23/2011	12/19/2011		2,597		0	2,603	-6		0	-1,219
775	APPLE INC	037833100		6/20/2011	9/23/2011		31,001		0	25,167	5,834		0	-6
776	APPLE INC	037833100		6/20/2011	9/23/2011		9,205		0	7,301	1,904		0	5,834
777	FHLMC GOLD G05938 5 0% 10/1/36	3128M7H4X1		7/19/2010	12/15/2011		1,264		0	1,342	-78		0	1,904
778	FHLMC GOLD G05938 5 0% 10/1/36	3128M7H4X1		7/19/2010	1/15/2012		1,041		0	1,105	-64		0	-78
779	FHLMC GOLD G05337 5 5% 12/01/38	3128M7H9		6/10/2010	2/15/2011		768		0	824	-56		0	-64
780	GLOBE SPECIALTY METALS INC	37954N206		7/29/2011	11/18/2011		4,256		0	7,163	-2,907		0	-56
781	QUEST SOFTWARE INC	74834T103		12/23/2009	3/23/2011		3,814		0	2,920	894		0	894
782	QUEST SOFTWARE INC	74834T103		12/24/2009	3/23/2011		2,383		0	1,846	537		0	537
783	QUEST SOFTWARE INC	74834T103		12/24/2009	3/23/2011		1,835		0	1,423	412		0	412
784	QUEST SOFTWARE INC	74834T103		12/28/2009	3/23/2011		13,419		0	10,421	2,998		0	2,998
785	QUESTAR CORP	74835E102		9/7/2011	9/22/2011		1,063		0	1,102	-39		0	-39
786	QUESTAR CORP	74835E102		9/7/2011	9/28/2011		910		0	918	-8		0	-8
787	QUESTAR CORP	74835E102		9/7/2011	12/19/2011		956		0	918	38		0	38
788	QUESTCOR PHARMACEUTICALS	74835Y101		8/25/2010	12/01/2011		446		0	428	18		0	18
789	RPC INC	749660106		8/25/2010	12/01/2011		2,076		0	1,297	779		0	779
790	RPC INC	749660106		8/25/2010	12/01/2011		6,745		0	4,247	2,498		0	2,498
791	RPC INC	749660106		8/26/2010	12/01/2011		11,675		0	7,614	4,061		0	4,061
792	RPC INC	749660106		8/26/2010	12/01/2011		4,929		0	3,227	1,702		0	1,702
793	QUALCOMM INC	747525103		8/11/2010	9/23/2011		496		0	392	104		0	104
794	QUALCOMM INC	747525103		8/11/2010	9/23/2011		116,492		0	92,461	24,031		0	24,031
795	QUALCOMM INC	747525103		8/11/2010	9/23/2011		16,854		0	13,347	3,507		0	3,507
796	QUALCOMM INC	747525103		8/11/2010	9/23/2011		496		0	392	104		0	104
797	QUALCOMM INC	747525103		6/20/2011	9/23/2011		3,470		0	3,738	-268		0	-268
798	QUALCOMM INC	747525103		12/29/2009	3/17/2011		9,859		0	10,418	-559		0	-559
799	QUEST SOFTWARE INC	74834T103		12/28/2008	3/17/2011		4,675		0	3,536	1,139		0	1,139
800	QUEST SOFTWARE INC	74834T103		12/28/2008	3/17/2011		220		0	167	53		0	53
801	QUEST SOFTWARE INC	74834T103		3/4/2010	9/28/2011		1,192		0	908	284		0	284
802	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	9/28/2011		1,100		0	667	433		0	433
803	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	11/14/2011		3,490		0	2,000	1,490		0	1,490
804	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	12/19/2011		1,079		0	667	412		0	412
805	NXP SEMICONDUCTORS N V	N6596X109		9/23/2011	9/28/2011		3,977		0	3,875	102		0	102
806	NXP SEMICONDUCTORS N V	N6596X109		9/23/2011	12/19/2011		6,193		0	7,245	-1,052		0	-1,052
807	ROYAL CARIBBEAN CRUISES LTD	V7780T103		4/30/2010	3/7/2011		2,529		0	2,204	325		0	325
808	FHLMC GOLD G05337 5 5% 12/01/38	3128M7H9		12/22/2010	2/15/2011		921		0	982	-61		0	-61
809	FHLMC GOLD G05337 5 5% 12/01/38	3128M7H9		6/10/2010	3/15/2011		406		0	436	-30		0	-30
810	FHLMC GOLD G05337 5 5% 12/01/38	3128M7H9		6/10/2010	3/15/2011		487		0	519	-32		0	-32
811	FHLMC GOLD G05337 5 5% 12/01/38	3128M7H9		6/10/2010	4/15/2011		201		0	216	-15		0	-15
812	FHLMC GOLD G05337 5 5% 12/01/38	3128M7H9		12/22/2010	4/15/2011		242		0	258	-16		0	-16

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															355,055	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
813	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	5/15/2011			345	0	371	-26			0	-26	
814	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	12/22/2010	5/15/2011			414	0	442	-28			0	-28	
815	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	6/15/2011			506	0	543	-37			0	-37	
816	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	12/22/2010	6/15/2011			607	0	647	-40			0	-40	
817	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	7/15/2011			351	0	377	-26			0	-26	
818	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	12/22/2010	7/15/2011			421	0	449	-28			0	-28	
819	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	8/15/2011			211	0	227	-16			0	-16	
820	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	12/22/2010	8/15/2011			253	0	270	-17			0	-17	
821	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	9/15/2011			469	0	504	-35			0	-35	
822	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	12/22/2010	9/15/2011			563	0	601	-38			0	-38	
823	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	10/15/2011			606	0	651	-45			0	-45	
824	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	12/22/2010	10/15/2011			727	0	775	-48			0	-48	
825	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	11/15/2011			342	0	368	-26			0	-26	
826	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	12/22/2010	12/15/2011			775	0	833	-58			0	-58	
827	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	12/15/2011			930	0	992	-62			0	-62	
828	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	12/22/2010	1/15/2012			1,166	0	1,044	-72			0	-72	
829	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/8/2009	2/15/2011			678	0	705	-27			0	-27	
830	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/29/2010	2/15/2011			1,356	0	1,468	-112			0	-112	
831	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/30/2010	2/15/2011			170	0	184	-14			0	-14	
832	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	3/15/2011			635	0	660	-25			0	-25	
833	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/29/2010	3/15/2011			1,269	0	1,375	-106			0	-106	
834	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/30/2010	3/15/2011			159	0	172	-13			0	-13	
835	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	4/15/2011			664	0	690	-26			0	-26	
836	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/29/2010	4/15/2011			1,328	0	1,437	-109			0	-109	
837	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/30/2010	4/15/2011			166	0	180	-14			0	-14	
838	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	6/8/2009	5/15/2011			488	0	507	-19			0	-19	
839	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/29/2010	5/15/2011			976	0	1,057	-81			0	-81	
840	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/30/2010	5/15/2011			122	0	132	-10			0	-10	
841	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	2/12/2010	7/10/2011			3,752	0	3,853	-101			0	-101	
842	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	2/22/2010	7/10/2011			4,776	0	4,908	-132			0	-132	
843	GEPMC 2004-C3 A3	4 82225% 7/10/39	36828QH1	2/12/2010	8/10/2011			2,236	0	2,296	-60			0	-60	
844	GEPMC 2004-C3 A3	4 86511% 7/10/39	36828QH1	2/22/2010	8/10/2011			2,846	0	2,925	-79			0	-79	
845	GEPMC 2004-C3 A3	4 8655% 7/10/39	36828QH1	2/12/2010	9/10/2011			2,147	0	2,205	-58			0	-58	
846	GEPMC 2004-C3 A3	4 8655% 7/10/39	36828QH1	2/22/2010	9/10/2011			2,733	0	2,808	-75			0	-75	
847	GEPMC 2004-C3 A3	4 8655% 7/10/39	36828QH1	2/12/2010	10/10/2011			257	0	264	-7			0	-7	
848	GEPMC 2004-C3 A3	4 8655% 7/10/39	36828QH1	2/22/2010	10/10/2011			327	0	336	-9			0	-9	
849	GEPMC 2004-C3 A3	4 8655% 7/10/39	36828QH1	2/12/2010	11/10/2011			239	0	245	-6			0	-6	
850	GEPMC 2004-C3 A3	4 8655% 7/10/39	36828QH1	2/22/2010	11/10/2011			304	0	312	-8			0	-8	
851	GEPMC 2004-C3 A3	4 8655% 7/10/39	36828QH1	2/12/2010	12/10/2011			259	0	266	-7			0	-7	
852	GEPMC 2004-C3 A3	4 8655% 7/10/39	36828QH1	3/5/2010	3/16/2011			829	0	599	230			0	230	
853	GEPMC 2004-C3 A3	4 8655% 7/10/39	36828QH1	3/5/2010	9/22/2011			915	0	1,199	-284			0	-284	
854	ROYAL CARIBBEAN CRUISES LTD	4 8655% 7/10/39	36828QH1	3/5/2010	9/28/2011			464	0	599	-135			0	-135	
855	ROYAL CARIBBEAN CRUISES LTD	4 8655% 7/10/39	36828QH1	3/5/2010	12/19/2011			761	0	899	-138			0	-138	
856	ROYAL CARIBBEAN CRUISES LTD	4 8655% 7/10/39	36828QH1	8/11/2010	1/20/2011			5,096	0	3,817	1,279			0	1,279	
857	ROYAL CARIBBEAN CRUISES LTD	4 8655% 7/10/39	36828QH1	8/11/2010	3/16/2011			811	0	587	224			0	224	
858	AMETEK INC NEW	031100100	031100100	8/11/2010	9/22/2011			1,707	0	1,468	239			0	239	
859	AMETEK INC NEW	031100100	031100100	8/11/2010	9/28/2011			356	0	294	62			0	62	
860	AMETEK INC NEW	031100100	031100100	11/20/2008	9/28/2011			1,067	0	566	501			0	501	
861	AMETEK INC NEW	031100100	031100100	11/20/2008	12/19/2011			1,613	0	755	858			0	858	
862	AMETEK INC NEW	031100100	031100100	5/6/2010	3/3/2011			20,115	0	32,523	-12,408			0	-12,408	
863	AMETEK INC NEW	031100100	031100100	6/18/2010	3/3/2011			16,765	0	28,203	-11,438			0	-11,438	
864	AMYLIN PHARMACEUTICALS INC	032346108	032346108	6/18/2010	3/3/2011			32,276	0	55,233	-22,957			0	-22,957	
865	AMYLIN PHARMACEUTICALS INC	032346108	032346108	6/21/2010	3/3/2011			10,584	0	18,090	-7,506			0	-7,506	
866	AMYLIN PHARMACEUTICALS INC	032346108	032346108	6/21/2010	3/3/2011			6,638	0	11,331	-4,693			0	-4,693	
867	AMYLIN PHARMACEUTICALS INC	032346108	032346108	5/6/2010	3/3/2011			18,704	0	30,151	-11,447			0	-11,447	
868	AMYLIN PHARMACEUTICALS INC	032346108	032346108	5/6/2010	3/4/2011			25,907	0	42,929	-17,022			0	-17,022	
869	AMYLIN PHARMACEUTICALS INC	032346108	032346108													
870	AMYLIN PHARMACEUTICALS INC	032346108	032346108													

[illegible]

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

		Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	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
			355,055	0									
929	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28		12/30/2010	6/15/2011	146	0	159	-13	0	0	4,778,213
930	B B & T CORPORATION		054837107		11/8/2011	12/19/2011	12,032	0	12,256	-224	0	0	-224
931	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28		12/29/2010	6/22/2011	40,068	0	39,475	593	0	0	593
932	BNY MELLON SMALL/MID CAP FUND-M		05569M442		12/21/2010	3/16/2011	135,000	0	136,995	-1,995	0	0	-1,995
933	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28		12/30/2010	6/22/2011	5,008	0	4,940	68	0	0	68
934	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28		6/8/2009	7/15/2011	5,008	0	4,739	269	0	0	269
935	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28		6/8/2009	7/15/2011	401	0	417	-16	0	0	-16
936	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28		6/8/2009	7/15/2011	337	0	351	-14	0	0	-14
937	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28		6/8/2009	7/15/2011	365	0	380	-15	0	0	-15
938	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28		6/8/2009	7/15/2011	13,801	0	13,069	732	0	0	732
939	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	2/15/2011	6,243	0	6,512	-269	0	0	-269
940	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	2/15/2011	5,148	0	5,370	-222	0	0	-222
941	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	4/15/2011	3,598	0	3,753	-155	0	0	-155
942	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	5/15/2011	2,688	0	2,804	-116	0	0	-116
943	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	6/15/2011	2,802	0	2,923	-121	0	0	-121
944	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	7/15/2011	2,449	0	2,555	-106	0	0	-106
945	BNY MELLON SM/MID CAP-M		05569M442		12/21/2010	6/20/2011	10,127	0	10,106	21	0	0	21
946	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	8/15/2011	2,813	0	2,934	-121	0	0	-121
947	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	9/15/2011	3,343	0	3,487	-144	0	0	-144
948	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	10/15/2011	4,055	0	4,230	-175	0	0	-175
949	BNY MELLON SM/MID CAP-M		05569M442		12/13/2010	8/5/2011	13,136	0	14,138	-1,002	0	0	-1,002
950	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	11/15/2011	4,091	0	4,267	-176	0	0	-176
951	BNY MELLON SM/MID CAP-M		05569M442		12/21/2010	8/5/2011	809	0	889	-90	0	0	-90
952	BNY MELLON SM/MID CAP-M		05569M442		12/15/2009	8/5/2011	236,055	0	195,136	40,919	0	0	40,919
953	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	12/15/2011	3,805	0	3,969	-164	0	0	-164
954	FHLMC GOLD G05521	5 5% 5/01/37	3128M7PE0		8/20/2009	1/15/2012	3,846	0	4,012	-166	0	0	-166
955	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90		9/1/2009	2/15/2011	1,514	0	1,614	-100	0	0	-100
956	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90		9/1/2009	3/15/2011	1,943	0	2,072	-129	0	0	-129
957	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90		9/1/2009	4/15/2011	1,822	0	1,943	-121	0	0	-121
958	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90		9/1/2009	5/15/2011	649	0	691	-42	0	0	-42
959	FHLMC GOLD G05580	6 5% 4/01/39	3128M7Q90		9/1/2009	6/15/2011	1,012	0	1,079	-67	0	0	-67
960	ATMEL CORP		049513104		6/2/2011	12/19/2011	871	0	1,634	-763	0	0	-763
961	ATWOOD OCEANICS INC		050095108		2/14/2011	9/22/2011	1,057	0	1,321	-264	0	0	-264
962	ATWOOD OCEANICS INC		050095108		2/14/2011	9/28/2011	1,054	0	1,321	-267	0	0	-267
963	ATWOOD OCEANICS INC		050095108		2/14/2011	10/7/2011	27,783	0	34,350	-6,567	0	0	-6,567
964	ATWOOD OCEANICS INC		050095108		3/16/2011	10/7/2011	358	0	433	-77	0	0	-77
965	AUTODESK INC		052769106		7/21/2011	8/19/2011	10,830	0	16,072	-5,242	0	0	-5,242
966	AUTODESK INC		052769106		7/21/2011	9/9/2011	30,581	0	43,282	-12,701	0	0	-12,701
967	AUTODESK INC		052769106		7/21/2011	9/9/2011	48,692	0	66,247	-19,555	0	0	-19,555
968	AUTODESK INC		052769106		7/20/2011	9/9/2011	71,854	0	101,558	-29,704	0	0	-29,704
969	AUTODESK INC		052769106		5/29/2009	9/9/2011	4,665	0	6,875	-2,010	0	0	-2,010
970	AUTOLIV INC		052800109		5/29/2009	3/16/2011	101,956	0	36,248	65,708	0	0	65,708
971	AUTOLIV INC		052800109		5/29/2009	3/16/2011	3,441	0	1,373	2,068	0	0	2,068
972	AUTOLIV INC		052800109		5/28/2009	9/23/2011	101,647	0	57,030	44,617	0	0	44,617
973	AUTOLIV INC		052800109		5/28/2009	9/23/2011	5,544	0	3,295	2,249	0	0	2,249
974	AUTOLIV INC		052800109		6/20/2011	9/23/2011	924	0	1,442	-518	0	0	-518
975	ROVI CORP		779376102		6/24/2009	12/19/2011	455	0	223	232	0	0	232
976	ROVI CORP		779376102		6/24/2009	12/19/2011	238	0	223	15	0	0	15
977	ROVI CORP		779376102		9/23/2011	12/19/2011	4,969	0	9,038	-4,069	0	0	-4,069
978	ROVI CORP		779376102		6/24/2009	12/23/2011	8,231	0	7,372	859	0	0	859
979	ROWAN COS INC		779382100		10/7/2011	11/3/2011	22,513	0	20,560	1,953	0	0	1,953
980	ROYAL DUTCH SHELL PLC-ADR		780259206		9/23/2011	12/19/2011	3,500	0	3,017	483	0	0	483
981	RYDEX MANAGED FUTURES STRATEG78356A160				3/16/2011	6/20/2011	37,358	0	37,141	217	0	0	217
982	RYDEX MANAGED FUTURES STRATEG78356A160				3/16/2011	9/22/2011	60,606	0	62,859	-2,253	0	0	-2,253
983	RYDEX MANAGED FUTURES STRATEG78356A160				12/10/2010	9/22/2011	71,563	0	73,009	-1,446	0	0	-1,446
984	SBC COMMUNICATIONS INC 5.1% 9/15/78387GAP8				11/19/2008	12/22/2011	27,526	0	24,028	3,498	0	0	3,498
985	SBA COMMUNICATIONS CORP		78388J106		12/5/2008	3/7/2011	5,840	0	2,178	3,662	0	0	3,662
986	SBA COMMUNICATIONS CORP		78388J106		12/5/2008	3/16/2011	413	0	156	257	0	0	257

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount					52,426,770		0	47,648,557	4,778,213	0	0	4,778,213
	Short Term CG Distributions	0												
987	SBA COMMUNICATIONS CORP	78388J106		11/21/2008	3/22/2011		20,838		0	6,305	14,533		0	14,533
988	SBA COMMUNICATIONS CORP	78388J106		11/25/2008	3/22/2011		2,605		0	934	1,671		0	1,671
989	SBA COMMUNICATIONS CORP	78388J106		12/5/2008	3/22/2011		1,488		0	622	866		0	866
990	S L GREEN REALTY CORP REIT	78440X101		10/22/2010	3/16/2011		694		0	698	-4		0	-4
991	S L GREEN REALTY CORP REIT	78440X101		5/20/2011	9/22/2011		611		0	856	-245		0	-245
992	S L GREEN REALTY CORP REIT	78440X101		5/20/2011	9/22/2011		633		0	856	-223		0	-223
993	S L GREEN REALTY CORP REIT	78440X101		5/20/2011	12/19/2011		654		0	856	-202		0	-202
994	SM ENERGY COMPANY	78454L100		8/2/2011	9/22/2011		2,696		0	2,696	0		0	0
995	SM ENERGY COMPANY	78454L100		8/2/2011	9/22/2011		1,387		0	1,753	-366		0	-366
996	SM ENERGY COMPANY	78454L100		7/6/2011	12/19/2011		1,378		0	1,753	-375		0	-375
997	SXC HEALTH SOLUTIONS CORP	78505P100		12/1/2011	3/16/2011		1,499		0	1,365	134		0	134
998	SXC HEALTH SOLUTIONS CORP	78505P100		12/1/2011	9/22/2011		1,115		0	910	205		0	205
999	SXC HEALTH SOLUTIONS CORP	78505P100		12/1/2011	9/22/2011		579		0	455	124		0	124
1,000	SXC HEALTH SOLUTIONS CORP	78505P100		11/22/2011	12/19/2011		560		0	552	8		0	8
1,001	BNY MELLON SMALL CAP STK-M	05569M806		12/10/2010	4/28/2011		46,816		0	42,000	4,816		0	4,816
1,002	BNY MELLON SMALL CAP STK-M	05569M806		12/21/2010	4/28/2011		134,551		0	123,000	11,551		0	11,551
1,003	BNY MELLON EMERGING MKTS-M	05569M855		12/21/2010	6/20/2011		29,130		0	29,854	-724		0	-724
1,004	BNY MELLON EMERGING MKTS-M	05569M855		12/21/2010	6/20/2011		96,789		0	99,193	-2,404		0	-2,404
1,005	BNY MELLON EMERGING MKTS-M	05569M855		12/21/2010	8/5/2011		700,000		0	750,000	-50,000		0	-50,000
1,006	BNY MELLON INTERNATIONAL-M	05569M871		12/16/2010	6/20/2011		55,681		0	54,754	927		0	927
1,007	BNY MELLON INTERNATIONAL-M	05569M871		3/16/2011	6/20/2011		25,961		0	25,000	961		0	961
1,008	BNY MELLON INTERNATIONAL-M	05569M871		6/24/2010	6/20/2011		29,211		0	25,103	4,108		0	4,108
1,009	BNY MELLON INTERNATIONAL-M	05569M871		6/24/2010	8/5/2011		155,324		0	145,607	9,717		0	9,717
1,010	BNY MELLON INTERNATIONAL-M	05569M871		11/20/2008	8/5/2011		64,676		0	47,772	16,904		0	16,904
1,011	BNY MELLON INTERNATIONAL-M	05569M871		12/15/2011	12/19/2011		54,981		0	55,694	-713		0	-713
1,012	B M C SOFTWARE INC	055921100		2/14/2011	3/16/2011		10,919		0	11,662	-743		0	-743
1,013	B M C SOFTWARE INC	055921100		2/10/2011	9/23/2011		26,575		0	34,098	-7,523		0	-7,523
1,014	B M C SOFTWARE INC	055921100		2/11/2011	9/23/2011		91,663		0	118,240	-26,577		0	-26,577
1,015	B M C SOFTWARE INC	055921100		2/11/2011	9/23/2011		11,169		0	14,442	-3,273		0	-3,273
1,016	B M C SOFTWARE INC	055921100		2/14/2011	9/23/2011		58,926		0	77,579	-18,653		0	-18,653
1,017	B M C SOFTWARE INC	055921100		3/3/2011	9/23/2011		385		0	501	-116		0	-116
1,018	B M C SOFTWARE INC	055921100		3/3/2011	9/23/2011		7,241		0	9,355	-2,114		0	-2,114
1,019	B M C SOFTWARE INC	055921100		3/4/2011	9/23/2011		52,841		0	68,837	-15,996		0	-15,996
1,020	B M C SOFTWARE INC	055921100		6/20/2011	9/23/2011		1,926		0	2,610	-684		0	-684
1,021	BAIDU, INC	056752108		9/23/2011	9/28/2011		4,696		0	4,492	204		0	204
1,022	BAIDU, INC	056752108		9/23/2011	10/27/2011		115,217		0	101,740	13,477		0	13,477
1,023	BAIDU, INC	056752108		9/23/2011	12/19/2011		4,952		0	5,342	-390		0	-390
1,024	BACM 2005-6 A2	05947U4A3		2/1/2010	1/10/2011		426		0	435	-9		0	-9
1,025	BACM 2005-6 A2	05947U4A3		2/1/2010	5/10/2011		260		0	265	-5		0	-5
1,026	FHLMC GOLD A82899	312929GG1		8/6/2009	6/15/2011		239		0	246	-7		0	-7
1,027	FHLMC GOLD A82899	312929GG1		8/6/2009	7/15/2011		6,707		0	6,917	-210		0	-210
1,028	FHLMC GOLD A82899	312929GG1		8/6/2009	8/15/2011		3,667		0	3,782	-115		0	-115
1,029	FHLMC GOLD A82899	312929GG1		8/6/2009	9/15/2011		2,135		0	2,202	-67		0	-67
1,030	FHLMC GOLD A82899	312929GG1		8/6/2009	10/15/2011		6,116		0	6,308	-192		0	-192
1,031	FHLMC GOLD A82899	312929GG1		8/6/2009	11/15/2011		9,938		0	10,250	-312		0	-312
1,032	HDMOT 2009-2 A3	41283HAC8		12/20/2010	8/15/2011		19,696		0	20,113	-417		0	-417
1,033	HDMOT 2009-2 A3	41283HAC8		12/20/2010	9/15/2011		20,394		0	20,826	-432		0	-432
1,034	HDMOT 2009-2 A3	41283HAC8		12/20/2010	10/15/2011		17,377		0	17,745	-368		0	-368
1,035	HDMOT 2009-2 A3	41283HAC8		12/20/2010	11/9/2011		105,699		0	107,400	-1,701		0	-1,701
1,036	HARMAN INTERNATIONAL INDS INC NE	413086109		2/17/2011	4/14/2011		17,524		0	19,944	-2,420		0	-2,420
1,037	HARMAN INTERNATIONAL INDS INC NE	413086109		3/16/2011	3/7/2011		449		0	457	-8		0	-8
1,038	HARTFORD FINL SVCS GROUP INC	416515104		11/12/2010	4/14/2011		4,611		0	4,034	577		0	577
1,039	HARTFORD FINL SVCS GROUP INC	416515104		11/12/2010	9/22/2011		480		0	756	-276		0	-276
1,040	HARTFORD FINL SVCS GROUP INC	416515104		8/28/2009	9/27/2011		9,420		0	13,188	-3,768		0	-3,768
1,041	HARTFORD FINL SVCS GROUP INC	416515104		8/31/2009	9/27/2011		2,055		0	2,840	-785		0	-785
1,042	HARTFORD FINL SVCS GROUP INC	416515104		6/10/2010	9/27/2011		3,254		0	4,454	-1,200		0	-1,200
1,043	HARTFORD FINL SVCS GROUP INC	416515104		11/12/2010	9/27/2011		514		0	756	-242		0	-242
1,044	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/9/2011	3/16/2011		1,018		0	1,018	0		0	0

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount					52,426,770		0	47,648,557	4,778,213	0	0	4,778,213
	Short Term CG Distributions	0												
1,045	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/7/2011	4/8/2011		1,810		0	1,715	95		0	
1,046	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/8/2011	4/8/2011		1,597		0	1,564	33		0	33
1,047	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/8/2011	4/8/2011		1,916		0	1,864	52		0	52
1,048	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/8/2011	4/8/2011		3,726		0	3,653	73		0	73
1,049	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/9/2011	4/8/2011		1,277		0	1,276	1		0	1
1,050	HEALTH MGMT ASSOC INC NEW CL A	421933102		2/28/2011	4/8/2011		1,065		0	1,054	11		0	11
1,051	HEALTH MGMT ASSOC INC NEW CL A	421933102		1/14/2010	4/8/2011		6,068		0	4,745	1,323		0	1,323
1,052	HEALTH MGMT ASSOC INC NEW CL A	421933102		1/14/2010	4/11/2011		18,881		0	15,233	3,648		0	3,648
1,053	HEALTH MGMT ASSOC INC NEW CL A	421933102		5/24/2010	1/28/2011		30,743		0	25,364	5,379		0	5,379
1,054	HEALTH NET INC COMMON STOCK	42222G108		1/23/2009	3/16/2011		17,371		0	12,134	5,237		0	5,237
1,055	HESS CORP	42809H107		1/23/2009	3/23/2011		132,913		0	91,002	41,911		0	41,911
1,056	HESS CORP	42809H107		6/24/2010	3/23/2011		5,639		0	3,773	1,866		0	1,866
1,057	HESS CORP	42809H107		11/20/2008	9/23/2011		51,554		0	25,185	26,369		0	26,369
1,058	HESS CORP	42809H107		6/20/2011	9/23/2011		218,586		0	168,032	50,554		0	50,554
1,059	HESS CORP	42809H107		7/21/2011	9/23/2011		4,095		0	5,518	-1,423		0	-1,423
1,060	HESS CORP	42809H107		7/21/2011	9/23/2011		2,201		0	2,201	0		0	0
1,061	HOLLYFRONTIER CORP	436106108		7/21/2011	9/28/2011		1,446		0	2,237	-791		0	-791
1,062	HOLLYFRONTIER CORP	436106108		6/24/2011	11/3/2011		972		0	1,342	-370		0	-370
1,063	HOLLYFRONTIER CORP	436106108		7/21/2011	11/3/2011		18,469		0	21,082	-2,613		0	-2,613
1,064	HOLLYFRONTIER CORP	436106108		7/21/2011	11/18/2011		1,687		0	2,589	-902		0	-902
1,065	HOLLYFRONTIER CORP	436106108		8/26/2011	11/18/2011		13,497		0	19,749	-6,252		0	-6,252
1,067	HOLOGIC INC	436440101		3/29/2011	9/22/2011		1,811		0	2,664	-853		0	-853
1,068	HOLOGIC INC	436440101		3/29/2011	9/28/2011		1,135		0	1,554	-419		0	-419
1,069	HOLOGIC INC	436440101		3/25/2011	10/25/2011		3,919		0	5,505	-1,586		0	-1,586
1,070	HOLOGIC INC	436440101		3/25/2011	10/25/2011		6,271		0	8,790	-2,519		0	-2,519
1,071	HOLOGIC INC	436440101		3/25/2011	10/25/2011		5,017		0	7,037	-2,020		0	-2,020
1,072	ST JUDE MEDICAL INC	790849103		3/22/2011	9/23/2011		383		0	518	-135		0	-135
1,073	ST JUDE MEDICAL INC	790849103		3/22/2011	9/23/2011		146,637		0	197,132	-50,495		0	-50,495
1,074	ST JUDE MEDICAL INC	790849103		4/26/2011	9/23/2011		25,460		0	34,634	-9,174		0	-9,174
1,075	ST JUDE MEDICAL INC	790849103		4/27/2011	9/23/2011		107,010		0	147,868	-40,858		0	-40,858
1,076	ST JUDE MEDICAL INC	790849103		6/20/2011	9/23/2011		1,149		0	1,479	-330		0	-330
1,077	BACM 2005-6 A2 5 165% 9/10/47	05947U4A3		2/1/2010	6/10/2011		3,509		0	3,579	-70		0	-70
1,078	BANK OF AMERICA CORP	060505104		5/6/2010	3/16/2011		19,112		0	22,562	-3,450		0	-3,450
1,079	BANK OF AMERICA CORP	060505104		5/6/2010	8/12/2011		13,364		0	28,541	-16,177		0	-16,177
1,080	BANK OF AMERICA CORP	060505104		6/24/2010	8/12/2011		4,773		0	9,834	-5,061		0	-5,061
1,081	BANK OF AMERICA CORP	060505104		9/13/2010	8/12/2011		20,486		0	39,083	-18,597		0	-18,597
1,082	BANK OF AMERICA CORP	060505104		9/13/2010	8/12/2011		15,860		0	30,157	-14,297		0	-14,297
1,083	BANK OF AMERICA CORP	060505104		5/7/2009	8/12/2011		88,407		0	163,089	-74,682		0	-74,682
1,084	BANK OF AMERICA CORP	060505104		5/7/2009	9/23/2011		5,413		0	12,056	-6,643		0	-6,643
1,085	BANK OF AMERICA CORP	060505104		5/21/2009	9/23/2011		63,556		0	120,398	-56,842		0	-56,842
1,086	BANK OF AMERICA CORP	060505104		6/15/2009	9/23/2011		15,570		0	34,003	-18,433		0	-18,433
1,087	BANK OF AMERICA CORP	060505104		6/15/2009	9/23/2011		32,234		0	71,546	-39,312		0	-39,312
1,088	BANK OF AMERICA CORP	060505104		6/15/2009	9/23/2011		11,556		0	25,718	-14,162		0	-14,162
1,089	BANK OF AMERICA CORP	060505104		6/20/2011	9/23/2011		2,007		0	3,496	-1,489		0	-1,489
1,090	BARCLAYS BANK PLC 5 0% 9/22/16	06739F GF2		9/17/2009	12/21/2011		36,127		0	34,955	1,172		0	1,172
1,091	BAXTER INTERNATIONAL INC	071813109		8/17/2011	9/23/2011		20,087		0	20,348	-261		0	-261
1,092	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	9/15/2011		1,603		0	1,707	-104		0	-104
1,093	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	10/15/2011		2,273		0	2,421	-148		0	-148
1,094	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	11/15/2011		2,713		0	2,889	-176		0	-176
1,095	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	12/15/2011		5,473		0	5,829	-356		0	-356
1,096	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	12/20/2011		106,577		0	102,611	3,966		0	3,966
1,097	FHLMC GOLD G05669 6 5% 4/01/39	3128M7T22		9/10/2009	1/15/2012		3,084		0	3,295	-201		0	-201
1,098	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	5/15/2011		408		0	397	11		0	11
1,099	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	6/15/2011		609		0	594	15		0	15
1,100	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	6/22/2011		69,930		0	67,555	2,375		0	2,375
1,101	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	7/15/2011		894		0	872	22		0	22
1,102	FHLMC GOLD G06222 4 0% 1/01/41	3128M8G73		4/8/2011	8/15/2011		276		0	270	6		0	6

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

Long Term CG Distributions										Amount						
Short Term CG Distributions										355,055	0					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	4,778,213
1,103	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73	4/8/2011	9/15/2011	1,222	0	1,193	29			0		29	
1,104	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73	4/8/2011	10/15/2011	3,234	0	3,158	76			0		76	
1,105	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73	4/8/2011	11/15/2011	4,989	0	4,873	116			0		116	
1,106	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73	4/8/2011	12/15/2011	4,712	0	4,606	106			0		106	
1,107	FHLMC GOLD G06222	4 0%	1/01/41	3128M8G73	4/8/2011	1/15/2012	1,764	0	1,725	39			0		39	
1,108	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	2/15/2011	2,032	0	2,075	-43			0		-43	
1,109	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	3/15/2011	1,812	0	1,851	-39			0		-39	
1,110	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	4/15/2011	1,015	0	1,036	-21			0		-21	
1,111	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	5/15/2011	1,843	0	1,882	-39			0		-39	
1,112	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	6/15/2011	579	0	592	-13			0		-13	
1,113	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	7/15/2011	1,404	0	1,434	-30			0		-30	
1,114	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	8/15/2011	1,090	0	1,113	-23			0		-23	
1,115	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	9/15/2011	1,758	0	1,796	-38			0		-38	
1,116	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	10/15/2011	1,978	0	2,020	-42			0		-42	
1,117	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	11/15/2011	3,039	0	3,104	-65			0		-65	
1,118	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	12/15/2011	2,213	0	2,260	-47			0		-47	
1,119	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79	12/22/2009	1/15/2012	2,126	0	2,171	-45			0		-45	
1,120	FHLMC GOLD A82899	5 5%	11/01/38	312929GG1	8/6/2009	2/15/2011	2,589	0	2,670	-81			0		-81	
1,121	FHLMC GOLD A82899	5 5%	11/01/38	312929GG1	8/6/2009	3/15/2011	11,189	0	11,540	-351			0		-351	
1,122	FHLMC GOLD A82899	5 5%	11/01/38	312929GG1	8/6/2009	4/15/2011	11,777	0	12,147	-370			0		-370	
1,123	FHLMC GOLD A82899	5 5%	11/01/38	312929GG1	8/6/2009	5/15/2011	3,387	0	3,494	-107			0		-107	
1,124	SALESFORCE COM INC			79466L302	9/23/2011	9/28/2011	5,668	0	5,421	247			0		247	
1,125	SALESFORCE COM INC			79466L302	9/23/2011	12/19/2011	8,709	0	9,900	-1,191			0		-1,191	
1,126	SALIX PHARMACEUTICALS LTD			80007P307	2/14/2011	3/7/2011	15,359	0	20,216	-4,857			0		-4,857	
1,127	SANDRIDGE ENERGY INC			80007P307	12/15/2010	2/14/2011	780	0	603	177			0		177	
1,128	SANDRIDGE ENERGY INC			80007P307	12/14/2010	3/16/2011	2,252	0	1,740	512			0		512	
1,129	SANDRIDGE ENERGY INC			80007P307	12/14/2010	9/9/2011	630	0	402	228			0		228	
1,130	SANDRIDGE ENERGY INC			80007P307	12/13/2010	9/9/2011	1,293	0	1,247	46			0		46	
1,131	SANDRIDGE ENERGY INC			80007P307	12/13/2010	9/9/2011	8,643	0	8,258	385			0		385	
1,132	SANDRIDGE ENERGY INC			80007P307	12/14/2010	9/9/2011	5,822	0	5,755	67			0		67	
1,133	SANDRIDGE ENERGY INC			80007P307	12/14/2010	9/9/2011	2,302	0	2,268	34			0		34	
1,134	SANDRIDGE ENERGY INC			80007P307	12/15/2010	9/9/2011	2,437	0	2,408	29			0		29	
1,135	SANDRIDGE ENERGY INC			80007P307	12/13/2010	9/9/2011	3,385	0	3,281	104			0		104	
1,136	SAVIS INC			805423308	12/21/2010	4/28/2011	28,637	0	18,758	9,879			0		9,879	
1,137	SAVIS INC			805423308	3/16/2011	4/28/2011	392	0	342	50			0		50	
1,138	SCHLUMBERGER LTD			806857108	9/23/2011	9/28/2011	3,168	0	3,014	154			0		154	
1,139	SCHLUMBERGER LTD			806857108	10/26/2011	12/19/2011	7,867	0	8,166	-299			0		-299	
1,140	SCHWAB CHARLES CORP NEW			808513105	1/5/2011	3/16/2011	8,335	0	8,607	-272			0		-272	
1,141	SCHWAB CHARLES CORP NEW			808513105	11/20/2008	8/12/2011	89,812	0	110,646	-20,834			0		-20,834	
1,142	SCHWAB CHARLES CORP NEW			808513105	6/24/2010	8/12/2011	2,161	0	2,653	-492			0		-492	
1,143	SCHWAB CHARLES CORP NEW			808513105	6/20/2011	8/12/2011	70,601	0	105,437	-34,836			0		-34,836	
1,144	SCHWAB CHARLES CORP NEW			808513105	6/20/2011	8/12/2011	1,321	0	1,772	-451			0		-451	
1,145	SEMPRA ENERGY			816851109	9/23/2011	9/28/2011	4,604	0	4,475	129			0		129	
1,146	SEMPRA ENERGY			816851109	9/23/2011	12/19/2011	9,935	0	9,448	487			0		487	
1,148	SHIRE PLC			82481R106	9/23/2011	9/28/2011	4,700	0	4,479	221			0		221	
1,149	SHIRE PLC			82481R106	9/23/2011	12/15/2011	66,972	0	60,920	6,052			0		6,052	
1,150	SILVER WHEATON CORP			828336107	9/23/2011	12/19/2011	6,985	0	6,271	714			0		714	
1,151	SILVER WHEATON CORP			828336107	9/20/2011	9/28/2011	655	0	804	-149			0		-149	
1,152	GLOBE SPECIALTY METALS INC			37954N206	9/20/2011	10/25/2011	13,273	0	16,491	-3,218			0		-3,218	
1,153	GOLDMAN SACHS GROUP 3 625% 8/01/38141EA41			4/19/2010	1/19/2011	6,041	0	7,181	-1,140				0		-1,140	
1,154	GOLDMAN SACHS GROUP 3 625% 8/01/38141EA41			4/19/2010	1/14/2011	15,535	0	15,377	158				0		158	
1,155	GOLDMAN SACHS GROUP 3 625% 8/01/38141EA41			4/19/2010	1/18/2011	20,706	0	20,503	203				0		203	
1,156	GOLDMAN SACHS GROUP 3 625% 8/01/38141EA41			4/19/2010	1/24/2011	20,703	0	20,503	200				0		200	
1,157	GOLDMAN SACHS GROUP 3 625% 8/01/38141EA41			4/19/2010	1/28/2011	25,908	0	25,628	280				0		280	
1,158	GOOGLE INC - CL A			38259P508	11/19/2008	6/20/2011	15,123	0	11,470	3,653			0		3,653	
1,159	GOOGLE INC - CL A			38259P508	8/21/2009	3/16/2011	21,252	0	17,643	3,609			0		3,609	
1,160	GOOGLE INC - CL A			38259P508	6/5/2009	5/2/2011	38,859	0	31,863	6,996			0		6,996	
1,160	GOOGLE INC - CL A			38259P508	8/21/2009	5/2/2011	67,441	0	58,035	9,406			0		9,406	

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

Amount														
355,055														
0														
Long Term CG Distributions														
Short Term CG Distributions														
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,161	GOOGLE INC - CL A	38259P508		6/5/2009	5/2/2011	22,121	0	18,144	3,977			0	0	3,977
1,162	GOOGLE INC - CL A	38259P508		6/5/2009	9/23/2011	375,519	0	321,726	53,793			0	0	53,793
1,163	GOOGLE INC - CL A	38259P508		6/20/2011	9/23/2011	3,099	0	2,911	188			0	0	188
1,164	GREEN MOUNTAIN COFFEE ROASTE	393122106		8/26/2011	9/22/2011	3,218	0	3,017	201			0	0	201
1,165	GREEN MOUNTAIN COFFEE ROASTE	393122106		8/26/2011	9/28/2011	1,283	0	1,168	115			0	0	115
1,166	GREEN MOUNTAIN COFFEE ROASTE	393122106		8/26/2011	12/19/2011	455	0	973	-518			0	0	-518
1,167	GREENHILL & CO INC	395259104		10/12/2011	12/19/2011	1,418	0	1,369	49			0	0	49
1,168	GUESS? INC	401617105		10/15/2010	1/1/2011	2,981	0	3,000	-19			0	0	-19
1,169	GUESS? INC	401617105		6/24/2010	1/1/2011	426	0	331	95			0	0	95
1,170	GUESS? INC	401617105		6/24/2010	1/1/2011	7,234	0	5,620	1,614			0	0	1,614
1,171	GUESS? INC	401617105		6/10/2009	1/1/2011	6,809	0	4,342	2,467			0	0	2,467
1,172	GUESS? INC	401617105		6/10/2009	1/2/2011	13,654	0	8,685	4,969			0	0	4,969
1,173	GUESS? INC	401617105		6/24/2009	1/1/2011	5,120	0	2,908	2,212			0	0	2,212
1,174	GUESS? INC	401617105		6/10/2009	1/1/2011	1,706	0	1,086	620			0	0	620
1,175	HALLIBURTON CO	406216101		11/20/2008	3/16/2011	10,397	0	3,338	7,059			0	0	7,059
1,176	HALLIBURTON CO	406216101		6/20/2011	9/23/2011	1,620	0	2,326	-706			0	0	-706
1,177	HALLIBURTON CO	406216101		11/20/2008	9/23/2011	16,196	0	6,954	9,242			0	0	9,242
1,178	HALLIBURTON CO	406216101		11/20/2008	9/28/2011	3,089	0	1,252	1,837			0	0	1,837
1,179	HALLIBURTON CO	406216101		10/26/2011	12/19/2011	9,289	0	10,501	-1,212			0	0	-1,212
1,180	HANSEN NAT CORP	411310105		7/15/2011	9/22/2011	892	0	786	106			0	0	106
1,181	HANSEN NAT CORP	411310105		7/15/2011	9/28/2011	918	0	786	132			0	0	132
1,182	HANSEN NAT CORP	411310105		7/15/2011	10/21/2011	5,573	0	4,716	857			0	0	857
1,183	HANSEN NAT CORP	411310105		7/15/2011	12/19/2011	1,918	0	1,572	346			0	0	346
1,184	HDMOT 2009-2 A3	41283HAC8		12/02/2010	1/15/2011	14,435	0	14,741	-306			0	0	-306
1,185	HDMOT 2009-2 A3	41283HAC8		12/02/2010	2/15/2011	19,213	0	19,620	-407			0	0	-407
1,186	HDMOT 2009-2 A3	41283HAC8		12/02/2010	3/15/2011	19,743	0	20,161	-418			0	0	-418
1,187	HDMOT 2009-2 A3	41283HAC8		12/02/2010	4/15/2011	24,380	0	24,897	-517			0	0	-517
1,188	HDMOT 2009-2 A3	41283HAC8		12/02/2010	5/15/2011	22,421	0	22,896	-475			0	0	-475
1,189	HDMOT 2009-2 A3	41283HAC8		12/02/2010	6/15/2011	21,322	0	21,774	-452			0	0	-452
1,190	HDMOT 2009-2 A3	41283HAC8		12/02/2010	7/15/2011	20,844	0	21,285	-441			0	0	-441
1,191	RIVERBED TECHNOLOGY INC	768573107		9/28/2010	9/28/2011	867	0	919	-52			0	0	-52
1,192	RIVERBED TECHNOLOGY INC	768573107		9/28/2010	12/19/2011	935	0	919	16			0	0	16
1,193	ROBERT HALF INTL INC	770323103		11/18/2011	12/19/2011	3,222	0	3,133	89			0	0	89
1,194	ROCK-TENN CO CLASS A	772739207		9/7/2011	9/22/2011	991	0	991	0			0	0	0
1,195	ROCK-TENN CO CLASS A	772739207		9/7/2011	9/28/2011	1,038	0	1,038	0			0	0	0
1,196	ROCK-TENN CO CLASS A	772739207		8/17/2011	12/19/2011	564	0	634	-70			0	0	-70
1,197	ROPER INDUSTRIES INC	776696106		11/21/2008	3/16/2011	824	0	363	461			0	0	461
1,198	ROPER INDUSTRIES INC	776696106		11/21/2008	9/22/2011	683	0	363	320			0	0	320
1,199	ROPER INDUSTRIES INC	776696106		11/21/2008	9/28/2011	723	0	363	360			0	0	360
1,200	ROPER INDUSTRIES INC	776696106		11/21/2008	12/19/2011	829	0	363	466			0	0	466
1,201	ROVI CORP	779376102		6/24/2009	1/20/2011	12,155	0	4,244	7,911			0	0	7,911
1,202	ROVI CORP	779376102		6/24/2009	3/16/2011	554	0	223	331			0	0	331
1,203	ROVI CORP	779376102		6/24/2009	4/21/2011	12,383	0	5,585	6,798			0	0	6,798
1,204	ROVI CORP	779376102		6/24/2009	9/22/2011	1,300	0	670	630			0	0	630
1,205	ROVI CORP	779376102		9/23/2011	9/28/2011	4,532	0	4,304	228			0	0	228
1,206	SKYWORKS SOLUTIONS INC	83088M102		8/25/2010	6/2/2011	17,410	0	11,974	5,436			0	0	5,436
1,207	SKYWORKS SOLUTIONS INC	83088M102		5/11/2011	6/2/2011	5,223	0	6,238	-1,015			0	0	-1,015
1,208	SKYWORKS SOLUTIONS INC	83088M102		8/25/2010	6/2/2011	1,990	0	1,362	628			0	0	628
1,209	SKYWORKS SOLUTIONS INC	83088M102		8/25/2010	7/21/2011	14,011	0	10,556	3,455			0	0	3,455
1,210	SOUTHERN CO	842587107		9/23/2011	11/10/2011	6,519	0	6,319	200			0	0	200
1,211	SOUTHERN CO	842587107		9/23/2011	12/19/2011	3,563	0	3,370	193			0	0	193
1,212	SOUTHWESTERN ENERGY CO	845467109		9/23/2011	9/28/2011	3,252	0	3,115	137			0	0	137
1,213	SOUTHWESTERN ENERGY CO	845467109		9/23/2011	9/28/2011	180,668	0	177,193	3,475			0	0	3,475
1,214	BAXTER INTERNATIONAL INC	071813109		8/10/2011	12/15/2011	104,760	0	110,881	-6,121			0	0	-6,121
1,215	BAXTER INTERNATIONAL INC	071813109		8/17/2011	12/15/2011	2,910	0	3,213	-303			0	0	-303
1,216	BAXTER INTERNATIONAL INC	071813109		8/18/2011	12/15/2011	121,735	0	131,694	-9,959			0	0	-9,959
1,217	BAXTER INTERNATIONAL INC	071813109		9/23/2011	12/16/2011	28,479	0	31,210	-2,731			0	0	-2,731
1,218	B E AEROSPACE INC	073302101		9/21/2009	9/22/2011	1,267	0	803	464			0	0	464

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

Long Term CG Distributions														Amount						
Short Term CG Distributions														355,055						
														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														52,426,770	0	47,648,557	4,778,213	0	0	4,778,213
1,219	B E AEROSPACE INC	073302101		9/21/2009	9/28/2011	1,420	0	803	617			0	617							
1,220	B E AEROSPACE INC	073302101		9/21/2009	12/19/2011	1,104	0	602	502			0	502							
1,221	BSCMS 2004-PWR5 A3 4 565% 7/11/42	07383FQ35		2/1/2010	6/11/2011	14,251	0	14,543	-292			0	-292							
1,222	BSCMS 2004-PWR5 A3 4 565% 7/11/42	07383FQ35		2/1/2010	7/11/2011	10,285	0	10,496	-211			0	-211							
1,223	BSCMS 2004-PWR5 A3 4 565% 7/11/42	07383FQ35		2/1/2010	8/11/2011	50,544	0	51,579	-1,035			0	-1,035							
1,224	BSCMS 2004-PWR5 A3 4 565% 7/11/42	07383FQ35		2/1/2010	9/13/2011	39,919	0	40,736	-817			0	-817							
1,225	BECKMAN COULTER INC	075811109		12/13/2010	1/21/2011	38,856	0	37,871	985			0	985							
1,226	BLACKROCK INC 6 25% 9/15/17	09247XAC5		5/27/2010	12/21/2011	23,208	0	22,695	513			0	513							
1,227	BLACKSTONE GROUP LP/THE	09253U108		3/1/2011	3/16/2011	163	0	147	16			0	16							
1,228	BLACKSTONE GROUP LP/THE	09253U108		3/1/2011	3/16/2011	652	0	704	-52			0	-52							
1,229	BLACKSTONE GROUP LP/THE	09253U108		2/14/2011	5/4/2011	186	0	189	-3			0	-3							
1,230	BLACKSTONE GROUP LP/THE	09253U108		3/1/2011	5/4/2011	5,952	0	5,461	491			0	491							
1,231	BLACKSTONE GROUP LP/THE	09253U108		3/1/2011	7/15/2011	4,632	0	5,103	-471			0	-471							
1,232	BLACKSTONE GROUP LP/THE	09253U108		3/1/2011	7/15/2011	3,993	0	4,314	-321			0	-321							
1,233	BLACKSTONE GROUP LP/THE	09253U108		3/2/2011	7/15/2011	17,411	0	18,712	-1,301			0	-1,301							
1,234	BORG WARNER INC	099724106		4/21/2011	5/20/2011	17,618	0	19,208	-1,590			0	-1,590							
1,235	BORG WARNER INC	099724106		4/21/2011	9/22/2011	1,218	0	1,537	-319			0	-319							
1,236	BORG WARNER INC	099724106		4/21/2011	9/28/2011	623	0	768	-145			0	-145							
1,237	BORG WARNER INC	099724106		4/21/2011	12/19/2011	624	0	768	-144			0	-144							
1,238	BORG WARNER INC	099724106		4/21/2011	12/22/2011	14,879	0	17,672	-2,793			0	-2,793							
1,239	BORG WARNER INC	099724106		4/21/2011	12/22/2011	6,452	0	7,683	-1,231			0	-1,231							
1,240	BOSTON PROPERTIES INC	101121101		4/29/2011	7/15/2011	8,444	0	8,131	313			0	313							
1,241	BOSTON PROPERTIES INC	101121101		4/29/2011	9/22/2011	919	0	1,042	-123			0	-123							
1,242	COACH INC	189754104		9/21/2011	12/22/2011	11,940	0	11,986	-46			0	-46							
1,243	COACH INC	189754104		8/31/2011	12/22/2011	597	0	603	-6			0	-6							
1,244	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79		8/2/2011	11/25/2011	2,007	0	2,075	-68			0	-68							
1,245	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79		8/2/2011	12/25/2011	1,791	0	1,851	-60			0	-60							
1,246	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79		8/2/2011	1/25/2012	2,693	0	2,784	-91			0	-91							
1,247	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	1/25/2011	7,068	0	7,403	-335			0	-335							
1,248	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	2/25/2011	9,487	0	9,938	-451			0	-451							
1,249	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	3/25/2011	4,736	0	4,961	-225			0	-225							
1,250	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	4/25/2011	4,539	0	4,755	-216			0	-216							
1,251	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	5/25/2011	5,903	0	6,183	-280			0	-280							
1,252	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	6/25/2011	4,563	0	4,780	-217			0	-217							
1,253	FNMA REMIC 2003-64 BC 5 5% 3/25/30	31393DKA8		5/20/2010	7/25/2011	4,432	0	4,643	-211			0	-211							
1,254	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2011	5,318	0	5,571	-253			0	-253							
1,255	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	9/25/2011	6,263	0	6,561	-298			0	-298							
1,256	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	10/25/2011	4,373	0	4,581	-208			0	-208							
1,257	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	11/25/2011	6,206	0	6,501	-295			0	-295							
1,258	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	12/25/2011	6,365	0	6,668	-303			0	-303							
1,259	FED NATL MTGE ASSN 3 0% 9/16/14	31398AY2		8/13/2009	6/23/2011	63,895	0	59,838	4,057			0	4,057							
1,260	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	2/25/2011	4,167	0	4,281	-114			0	-114							
1,261	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	2/25/2011	114	0	119	-5			0	-5							
1,262	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		3/24/2010	2/25/2011	1,713	0	1,821	-108			0	-108							
1,263	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	3/25/2011	3,164	0	3,250	-86			0	-86							
1,264	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	3/25/2011	87	0	90	-3			0	-3							
1,265	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		3/24/2010	3/25/2011	1,300	0	1,383	-83			0	-83							
1,266	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	4/20/2011	4,024	0	3,900	124			0	124							
1,267	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		3/24/2010	4/20/2011	60,358	0	59,726	632			0	632							
1,268	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	4/20/2011	142,483	0	136,186	6,297			0	6,297							
1,269	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	4/25/2011	3,700	0	3,801	-101			0	-101							
1,270	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		5/15/2009	4/25/2011	101	0	106	-5			0	-5							
1,271	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		3/24/2010	4/25/2011	1,521	0	1,617	-96			0	-96							
1,272	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		1/22/2009	5/25/2011	4,082	0	4,193	-111			0	-111							
1,273	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	2/25/2011	3,745	0	3,999	-254			0	-254							
1,274	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		4/12/2010	2/25/2011	828	0	900	-72			0	-72							
1,275	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	3/25/2011	3,346	0	3,573	-227			0	-227							
1,276	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		4/12/2010	3/25/2011	740	0	804	-64			0	-64							

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		355,055	0				52,426,770			0	47,648,557	4,778,213	0	0	4,778,213
1,277	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	4/25/2011		3,871	0	4,133	-262			0	-262
1,278	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			4/12/2010	4/25/2011		856		931	-75			0	-75
1,279	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	5/25/2011		3,391	0	3,621	-230			0	-230
1,280	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			4/12/2010	5/25/2011		750	0	815	-65			0	-65
1,281	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	6/25/2011		3,983	0	4,253	-270			0	-270
1,282	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8			1/29/2010	6/15/2011		1,130	0	1,136	-6			0	-6
1,283	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8			1/29/2010	7/15/2011		1,152	0	1,159	-7			0	-7
1,284	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8			1/29/2010	8/15/2011		218	0	220	-2			0	-2
1,285	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8			1/29/2010	9/15/2011		220	0	221	-1			0	-1
1,286	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8			1/29/2010	10/15/2011		235	0	236	-1			0	-1
1,287	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8			1/29/2010	10/25/2011		3,972	0	4,005	-33			0	-33
1,288	LEAR CORP WII	521865204			10/25/2010	3/16/2011		1,844	0	1,844	0			0	0
1,289	LEAR CORP WII	521865204			10/22/2010	5/20/2011		999	0	854	145			0	145
1,290	LEAR CORP WII	521865204			10/25/2010	5/20/2011		2,098	0	1,806	292			0	292
1,291	LEAR CORP WII	521865204			1/6/2010	5/20/2011		7,894	0	5,741	2,153			0	2,153
1,292	VITAMIN SHOPPE INC	92849E101			10/26/2010	8/2/2011		872	0	569	303			0	303
1,293	VITAMIN SHOPPE INC	92849E101			10/27/2010	8/2/2011		872	0	562	310			0	310
1,294	VITAMIN SHOPPE INC	92849E101			10/27/2010	8/2/2011		8,716	0	5,583	3,133			0	3,133
1,295	VITAMIN SHOPPE INC	92849E101			11/10/2010	8/2/2011		15,253	0	10,586	4,667			0	4,667
1,296	VMWARE INC-CLASS A	928563402			9/9/2011	9/23/2011		55,322	0	58,669	-3,347			0	-3,347
1,297	VMWARE INC-CLASS A	928563402			9/9/2011	9/23/2011		89,176	0	94,918	-5,742			0	-5,742
1,298	VOLCANO CORP	928645100			1/3/2011	3/16/2011		239	0	239	0			0	0
1,299	VOLCANO CORP	928645100			12/1/2011	5/10/2011		2,506	0	2,485	21			0	21
1,300	VOLCANO CORP	928645100			1/24/2011	5/10/2011		1,949	0	1,933	16			0	16
1,301	VOLCANO CORP	928645100			3/25/2011	5/10/2011		8,353	0	7,851	502			0	502
1,302	VOLCANO CORP	928645100			7/16/2010	5/10/2011		2,784	0	2,248	536			0	536
1,303	VOLCANO CORP	928645100			1/3/2011	5/10/2011		3,065	0	3,082	-17			0	-17
1,304	VOLCANO CORP	928645100			1/24/2011	5/10/2011		279	0	277	2			0	2
1,305	VOLCANO CORP	928645100			1/12/2011	5/10/2011		279	0	302	-23			0	-23
1,306	VOLCANO CORP	928645100			7/16/2010	5/11/2011		14,969	0	12,366	2,603			0	2,603
1,307	VULCAN MATERIALS CO	929160109			12/21/2010	2/15/2011		24,080	0	25,102	-1,042			0	-1,042
1,308	VULCAN MATERIALS CO	929160109			12/21/2010	2/16/2011		880	0	913	-33			0	-33
1,309	WABCO HOLDINGS INC-WII	92927K102			8/21/2009	1/20/2011		5,838	0	2,075	3,763			0	3,763
1,310	WABCO HOLDINGS INC-WII	92927K102			8/21/2009	3/16/2011		1,727	0	622	1,105			0	1,105
1,311	WABCO HOLDINGS INC-WII	92927K102			8/21/2009	5/18/2011		9,103	0	2,697	6,406			0	6,406
1,312	WABCO HOLDINGS INC-WII	92927K102			8/21/2009	9/28/2011		411	0	207	204			0	204
1,313	WABCO HOLDINGS INC-WII	92927K102			8/21/2009	12/19/2011		400	0	207	193			0	193
1,314	WABTEC CORP	929740108			12/19/2011	12/19/2011		1,996	0	1,996	0			0	0
1,315	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4			2/1/2010	4/15/2011		2,027	0	2,051	-24			0	-24
1,316	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4			1/29/2010	4/15/2011		2,534	0	2,562	-28			0	-28
1,317	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8			7/20/2010	1/15/2011		265	0	269	-4			0	-4
1,318	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8			7/20/2010	2/15/2011		1,289	0	1,309	-20			0	-20
1,319	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8			7/20/2010	3/15/2011		618	0	628	-10			0	-10
1,320	WBCMT 2003-C3 A1 4 037% 2/15/35	929766CT8			7/20/2010	4/15/2011		3,845	0	3,906	-61			0	-61
1,321	JDS UNIPHASE CORP	46612J507			2/23/2010	2/17/2011		4,254	0	1,588	2,666			0	2,666
1,322	JDS UNIPHASE CORP	46612J507			2/23/2010	2/18/2011		6,301	0	2,482	3,819			0	3,819
1,323	JDS UNIPHASE CORP	46612J507			2/23/2010	2/18/2011		15,374	0	6,012	9,362			0	9,362
1,324	JDS UNIPHASE CORP	46612J507			2/23/2010	2/18/2011		25,203	0	9,870	15,333			0	15,333
1,325	J P MORGAN CHASE & CO	46625H100			11/20/2008	3/16/2011		19,838	0	10,322	9,516			0	9,516
1,326	J P MORGAN CHASE & CO	46625H100			6/20/2011	9/28/2011		3,494	0	4,448	-954			0	-954
1,327	J P MORGAN CHASE & CO	46625H100			9/23/2011	11/8/2011		4,129	0	3,774	355			0	355
1,328	TEREX CORP NEW	880779103			9/23/2011	11/8/2011		46,526	0	39,478	7,048			0	7,048
1,329	TEREX CORP NEW	880779103			12/3/2010	8/3/2011		7,479	0	10,346	-2,867			0	-2,867
1,330	TEREX CORP NEW	880779103			12/6/2010	8/3/2011		3,543	0	4,933	-1,390			0	-1,390
1,331	TEREX CORP NEW	880779103			12/21/2010	8/3/2011		3,346	0	5,156	-1,810			0	-1,810
1,332	TEXAS INSTRUMENTS INC	882508104			11/4/2011	12/19/2011		6,737	0	7,658	-921			0	-921
1,333	TEXTRON INC	883203101			9/2/2009	3/16/2011		9,540	0	6,635	2,905			0	2,905
1,334	TEXTRON INC	883203101			11/20/2008	9/23/2011		110,931	0	84,135	26,796			0	26,796

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

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	Long Term CG Distributions	Amount					52,426,770		0	47,648,557	4,778,213	0	0	4,778,213
	Short Term CG Distributions	0												
1,335	TEXTRON INC	883203101		6/20/2009	9/23/2011		68,215	0	73,335	-5,120			0	-5,120
1,336	TEXTRON INC	883203101		6/20/2011	9/23/2011		1,462	0	1,998	-536			0	-536
1,337	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	3/16/2011		14,933	0	12,562	2,371			0	2,371
1,338	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	9/23/2011		200,235	0	120,571	79,664			0	79,664
1,339	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	9/23/2011		102,100	0	92,421	9,679			0	9,679
1,340	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	9/23/2011		55,015	0	49,467	5,548			0	5,548
1,341	THERMO FISHER SCIENTIFIC INC	883556102		6/20/2011	9/23/2011		2,974	0	3,770	-796			0	-796
1,342	THOR INDUSTRIES INC	885160101		10/7/2011	12/19/2011		489	0	489	0			0	0
1,343	THORATEC CORPORATION	885175307		10/27/2010	3/25/2011		4,183	0	5,883	-1,700			0	-1,700
1,344	THORATEC CORPORATION	885175307		9/18/2009	3/25/2011		1,578	0	1,913	-335			0	-335
1,345	THORATEC CORPORATION	885175307		10/27/2010	3/25/2011		76	0	106	-30			0	-30
1,346	THORATEC CORPORATION	885175307		10/27/2010	3/25/2011		4,315	0	5,989	-1,674			0	-1,674
1,347	THORATEC CORPORATION	885175307		9/18/2009	3/28/2011		16,898	0	20,560	-3,662			0	-3,662
1,348	TIBCO SOFTWARE INC	88632Q103		12/1/2011	2/15/2011		1,772	0	1,499	273			0	273
1,349	TIBCO SOFTWARE INC	88632Q103		12/1/2011	3/16/2011		721	0	642	79			0	79
1,350	TIBCO SOFTWARE INC	88632Q103		12/1/2011	9/22/2011		1,505	0	1,498	7			0	7
1,351	TIBCO SOFTWARE INC	88632Q103		12/1/2011	9/28/2011		1,388	0	1,284	104			0	104
1,352	TIBCO SOFTWARE INC	88632Q103		12/0/2011	11/14/2011		4,564	0	3,128	1,436			0	1,436
1,353	TIBCO SOFTWARE INC	88632Q103		12/0/2011	11/18/2011		3,638	0	2,711	927			0	927
1,354	TIBCO SOFTWARE INC	88632Q103		12/0/2011	12/19/2011		932	0	834	98			0	98
1,355	TIME WARNER INC	887317303		12/4/2008	3/16/2011		5,996	0	3,389	2,607			0	2,607
1,356	TIME WARNER INC	88830M102		4/13/2010	6/9/2011		14,305	0	6,477	7,828			0	7,828
1,357	TIME WARNER INC	887317303		6/20/2011	8/22/2011		1,391	0	1,774	-383			0	-383
1,358	TIME WARNER INC	887317303		12/4/2008	8/22/2011		84,033	0	45,869	18,164			0	18,164
1,359	TIME WARNER INC	887317303		12/4/2008	8/23/2011		76,365	0	54,401	21,964			0	21,964
1,360	TOLL BROS INC	889478103		1/11/2011	2/17/2011		6,804	0	6,361	443			0	443
1,361	TIMKEN CO	887389104		10/2/2010	12/19/2011		371	0	404	-33			0	-33
1,362	TITAN INTL INC	88830M102		4/13/2010	3/25/2011		2,868	0	1,188	1,680			0	1,680
1,363	TITAN INTL INC	88830M102		4/13/2010	3/25/2011		7,822	0	3,239	4,583			0	4,583
1,364	TOLL BROS INC	889478103		1/11/2011	3/7/2011		7,586	0	7,387	199			0	199
1,365	TITAN INTL INC	88830M102		4/12/2010	6/9/2011		2,146	0	938	1,208			0	1,208
1,366	TITAN INTL INC	88830M102		4/13/2010	6/9/2011		1,907	0	841	1,066			0	1,066
1,367	TOLL BROS INC	889478103		1/11/2011	3/16/2011		822	0	821	1			0	1
1,368	TOLL BROS INC	889478103		1/11/2011	3/23/2011		14,772	0	14,978	-206			0	-206
1,369	TOLL BROS INC	889478103		1/11/2011	4/14/2011		31,899	0	32,829	-930			0	-930
1,370	TOLL BROS INC	889478103		10/7/2010	12/19/2011		389	0	305	84			0	84
1,371	CARNIVAL CORP	143658300		9/23/2011	12/19/2011		2,284	0	2,189	95			0	95
1,372	CARNIVAL CORP	143658300		9/23/2011	12/19/2011		8,155	0	7,820	335			0	335
1,373	LEAR CORP WII	521865204		1/6/2010	6/1/2011		8,235	0	6,177	2,058			0	2,058
1,374	LEAR CORP WII	521865204		1/6/2010	9/22/2011		1,557	0	1,453	104			0	104
1,375	LEAR CORP WII	521865204		1/6/2010	9/28/2011		865	0	727	138			0	138
1,376	LEAR CORP WII	521865204		1/6/2010	12/19/2011		726	0	727	-1			0	-1
1,377	LIBERTY MEDIA-STARZ SR A-WII	53071M708		3/23/2011	7/21/2011		10,772	0	10,965	-193			0	-193
1,378	LIBERTY MEDIA-STARZ SR A-WII	53071M708		3/23/2011	8/2/2011		12,330	0	12,532	-202			0	-202
1,379	LIBERTY MEDIA-STARZ SR A-WII	53071M708		3/23/2011	8/25/2011		1,325	0	1,566	-241			0	-241
1,380	LIBERTY MEDIA-STARZ SR A-WII	53071M708		3/23/2011	8/26/2011		5,265	0	6,266	-1,001			0	-1,001
1,381	LIBERTY MEDIA-STARZ SR A-WII	53071M708		4/4/2011	8/26/2011		9,873	0	11,731	-1,858			0	-1,858
1,382	LIMITED BRANDS INC	532716107		10/6/2009	1/6/2011		58,143	0	36,115	22,028			0	22,028
1,383	LIMITED BRANDS INC	532716107		10/6/2009	1/6/2011		57,915	0	36,115	21,800			0	21,800
1,384	LIMITED BRANDS INC	532716107		10/6/2009	3/16/2011		8,209	0	4,876	3,333			0	3,333
1,385	LIMITED BRANDS INC	532716107		10/6/2009	5/13/2011		44,340	0	19,141	25,199			0	25,199
1,386	LIMITED BRANDS INC	532716107		10/6/2009	5/16/2011		86,104	0	37,379	48,725			0	48,725
1,387	LIMITED BRANDS INC	532716107		10/5/2009	9/23/2011		57,781	0	25,511	32,270			0	32,270
1,388	LIMITED BRANDS INC	532716107		10/5/2009	9/23/2011		390	0	173	217			0	217
1,389	LIMITED BRANDS INC	532716107		10/6/2009	9/23/2011		149,918	0	69,342	80,576			0	80,576
1,390	LIMITED BRANDS INC	532716107		6/20/2011	9/23/2011		1,562	0	1,448	114			0	114
1,391	LINCOLN NATL CORP IND	534187109		8/12/2011	9/23/2011		158,905	0	235,378	-76,473			0	-76,473
1,392	LOCKHEED MARTIN CORP	539830109		9/23/2011	12/19/2011		3,078	0	2,938	140			0	140

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

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	Long Term CG Distributions	Amount												
	Short Term CG Distributions	0												
1,393	LORILLARD INC	544147101		8/22/2011	9/23/2011		9,451	0	9,660	-209			0	4,778,213
1,394	LORILLARD INC	544147101		8/22/2011	9/23/2011		199,425	0	204,431	-5,006			0	-209
1,395	LORILLARD INC	544147101		9/23/2011	12/19/2011		2,729	0	2,656	73			0	-5,006
1,396	M G I C INVT CORP WIS	552848103		12/3/2010	3/16/2011		1,189	0	1,403	-214			0	73
1,397	M G I C INVT CORP WIS	552848103		12/3/2010	4/20/2011		18,610	0	23,854	-5,244			0	-214
1,398	MSCI INC-A	55354G100		7/3/2010	2/4/2011		5,898	0	5,492	406			0	-5,244
1,399	MSCI INC-A	55354G100		8/2/2010	2/4/2011		7,979	0	7,604	375			0	406
1,400	MAGERICH COMPANY (THE)	554382101		3/7/2011	9/22/2011		1,724	0	1,691	33			0	375
1,401	MAGERICH COMPANY (THE)	554382101		3/7/2011	9/28/2011		1,363	0	1,536	-173			0	33
1,402	MAGERICH COMPANY (THE)	554382101		2/20/2011	12/19/2011		491	0	509	-18			0	-173
1,403	MAGERICH COMPANY (THE)	554382101		3/7/2011	12/19/2011		982	0	939	43			0	-18
1,404	ULTA SALON COSMETICS & FRAGR	90384S303		11/22/2011	12/19/2011		661	0	666	-5			0	43
1,405	ULTA SALON COSMETICS & FRAGR	90384S303		11/22/2011	12/22/2011		11,582	0	11,983	-401			0	-5
1,406	UNILEVER PLC ADR	904767704		5/5/2011	12/22/2011		3,217	0	2,659	558			0	-401
1,407	UNILEVER PLC ADR	904767704		12/14/2009	3/16/2011		12,648	0	13,599	-951			0	558
1,408	UNILEVER PLC ADR	904767704		12/11/2009	9/23/2011		53,051	0	53,670	-619			0	-951
1,409	UNILEVER PLC ADR	904767704		12/14/2009	9/23/2011		120,048	0	122,394	-2,346			0	-619
1,410	UNILEVER PLC ADR	904767704		5/2/2010	9/23/2011		89,434	0	89,160	274			0	-2,346
1,411	UNILEVER PLC ADR	904767704		5/2/2010	9/23/2011		97,615	0	87,393	10,222			0	274
1,412	UNILEVER PLC ADR	904767704		6/24/2010	9/23/2011		7,882	0	7,215	667			0	10,222
1,413	UNILEVER PLC ADR	904767704		5/13/2011	9/23/2011		303	0	323	-20			0	667
1,414	UNILEVER PLC ADR	904767704		5/16/2011	9/23/2011		121,260	0	128,487	-7,227			0	-20
1,415	UNILEVER PLC ADR	904767704		6/20/2011	9/23/2011		606	0	636	-30			0	-7,227
1,416	UNION PAC CORP	907818108		9/23/2011	9/28/2011		5,135	0	4,943	192			0	-30
1,417	UNION PAC CORP	907818108		9/23/2011	9/28/2011		95,183	0	93,087	2,096			0	192
1,418	UNION PAC CORP	907818108		9/23/2011	12/19/2011		6,940	0	5,766	1,174			0	2,096
1,419	UNITED PARCEL SERVICE CL B	911363109		9/23/2011	12/19/2011		2,837	0	2,476	361			0	1,174
1,420	UNITED RENTALS INC	911363109		7/15/2011	9/22/2011		801	0	1,169	-368			0	361
1,421	UNITED RENTALS INC	911363109		7/15/2011	9/28/2011		718	0	718	0			0	-368
1,422	UNITED RENTALS INC	911363109		8/2/2011	12/15/2011		1,309	0	1,382	-73			0	0
1,423	UNITED RENTALS INC	911363109		7/27/2011	12/15/2011		1,047	0	1,028	19			0	-73
1,424	UNITED RENTALS INC	911363109		7/15/2011	12/15/2011		3,927	0	3,508	419			0	19
1,425	UNITED RENTALS INC	911363109		7/15/2011	12/19/2011		854	0	702	152			0	419
1,426	US TREAS-CPI INFLAT 2 375% 1/15/27	912810PS1		1/5/2009	6/23/2011		12,631	0	10,778	1,853			0	152
1,427	US TREAS-CPI INFLAT 2 375% 1/15/27	912810PS1		6/2/2011	9/22/2011		12,765	0	10,864	1,901			0	1,853
1,428	CARPENTER TECHNOLOGY CORP	144285103		6/2/2011	9/28/2011		1,911	0	2,115	-204			0	1,901
1,429	CARPENTER TECHNOLOGY CORP	144285103		6/2/2011	9/28/2011		1,967	0	2,115	-148			0	-204
1,430	CARPENTER TECHNOLOGY CORP	144285103		6/2/2011	10/21/2011		1,463	0	1,586	-123			0	-148
1,431	CARPENTER TECHNOLOGY CORP	144285103		6/3/2011	10/21/2011		1,463	0	1,578	-115			0	-123
1,432	CARPENTER TECHNOLOGY CORP	144285103		5/10/2011	10/21/2011		6,825	0	7,327	-502			0	-115
1,433	CARPENTER TECHNOLOGY CORP	144285103		5/10/2011	10/25/2011		1,059	0	1,047	12			0	-502
1,434	CARPENTER TECHNOLOGY CORP	144285103		5/9/2011	10/25/2011		3,705	0	3,657	48			0	12
1,435	CARPENTER TECHNOLOGY CORP	144285103		5/9/2011	12/19/2011		2,044	0	2,090	-46			0	48
1,436	CARPENTER TECHNOLOGY CORP	144285103		6/16/2010	12/22/2011		2,618	0	2,612	6			0	-46
1,437	CATERPILLAR INC	149123101		6/16/2010	3/16/2011		13,979	0	8,880	5,099			0	6
1,438	CATERPILLAR INC	149123101		6/20/2010	9/28/2011		2,332	0	2,935	-603			0	5,099
1,439	CATERPILLAR INC	149123101		9/23/2011	9/28/2011		3,886	0	3,676	210			0	-603
1,440	CATERPILLAR INC	149123101		9/23/2011	9/29/2011		51,033	0	49,992	1,041			0	210
1,441	CATERPILLAR INC	149123101		9/23/2011	12/19/2011		3,493	0	2,941	552			0	1,041
1,442	CATERPILLAR INC	149123101		9/23/2011	12/19/2011		8,733	0	7,352	1,381			0	552
1,443	CAVIUM INC	14984U108		7/2/2011	8/26/2011		13,247	0	20,318	-7,071			0	1,381
1,444	CAVIUM INC	14984U108		7/2/2011	8/26/2011		5,299	0	6,916	-1,617			0	-7,071
1,445	CELANESE CORP -SER A	150870103		10/11/2010	2/15/2011		5,609	0	4,422	1,187			0	-1,617
1,446	CELANESE CORP -SER A	150870103		9/28/2010	2/15/2011		1,294	0	972	322			0	1,187
1,447	CELANESE CORP -SER A	150870103		9/28/2010	3/7/2011		21,662	0	21,382	280			0	322
1,448	CELANESE CORP -SER A	150870103		9/23/2011	9/28/2011		3,885	0	3,555	330			0	280
1,449	CELANESE CORP -SER A	150870103		9/23/2011	12/19/2011		8,242	0	7,110	1,132			0	330
1,450	CENTERPOINT ENERGY INC	15189T107		9/28/2011	12/19/2011		6,880	0	6,970	-90			0	1,132

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	4,778,213
	Long Term CG Distributions	Amount														
	Short Term CG Distributions	355,055														
		0														
1,451	CENTERPOINT ENERGY INC	15189T107		9/23/2011	12/19/2011		4,013	0	3,916	97						4,778,213
1,452	CENTURY ALUM CO	156431108		10/22/2010	2/15/2011		772	0	653	119						119
1,453	CENTURY ALUM CO	156431108		10/22/2010	2/15/2011		463	0	393	70						70
1,454	CENTURY ALUM CO	156431108		10/25/2010	2/15/2011		4,630	0	4,062	568						568
1,455	CENTURY ALUM CO	156431108		10/25/2010	2/15/2011		7,408	0	6,514	894						894
1,456	CENTURY ALUM CO	156431108		10/26/2010	2/15/2011		895	0	784	111						111
1,457	CENTURY ALUM CO	156431108		10/26/2010	2/15/2011		7,053	0	6,232	821						821
1,458	CENTURY ALUM CO	156431108		10/27/2010	2/15/2011		62	0	49	13						13
1,459	CENTURY ALUM CO	156431108		10/27/2010	2/15/2011		3,256	0	2,723	533						533
1,460	CENTURY ALUM CO	156431108		4/15/2011	6/1/2011		1,209	0	1,445	-236						-236
1,461	CENTURY ALUM CO	156431108		4/15/2011	6/1/2011		4,080	0	4,885	-805						-805
1,462	CENTURY ALUM CO	156431108		4/15/2011	6/1/2011		5,289	0	6,388	-1,099						-1,099
1,463	CENTURY ALUM CO	156431108		4/18/2011	6/1/2011		3,506	0	4,114	-608						-608
1,464	CENTURY ALUM CO	156431108		4/18/2011	6/1/2011		1,330	0	1,560	-230						-230
1,465	CENTURY ALUM CO	156431108		4/18/2011	6/1/2011		4,836	0	5,723	-887						-887
1,466	CHEVRON CORPORATION	166764100		9/23/2011	9/28/2011		5,658	0	5,405	253						253
1,467	CHEVRON CORPORATION	166764100		9/23/2011	12/19/2011		4,003	0	3,604	399						399
1,468	FNMA POOL # AH3620 3 5% 10/1/26	3138A5AW2		1/18/2011	1/25/2012		2,318	0	2,340	-22						-22
1,469	FNMA POOL # AH4794 5 0% 20/1/41	3138A6KG4		3/4/2011	4/25/2011		410	0	431	-21						-21
1,470	FNMA POOL # AH4794 5 0% 20/1/41	3138A6KG4		3/4/2011	5/25/2011		415	0	437	-22						-22
1,471	FNMA POOL # AH4794 5 0% 20/1/41	3138A6KG4		3/4/2011	6/25/2011		432	0	454	-22						-22
1,472	FNMA POOL # AH4794 5 0% 20/1/41	3138A6KG4		3/4/2011	7/25/2011		423	0	445	-22						-22
1,473	FNMA POOL # AH4794 5 0% 20/1/41	3138A6KG4		3/4/2011	8/25/2011		4,729	0	4,971	-242						-242
1,474	FNMA POOL # AH4794 5 0% 20/1/41	3138A6KG4		3/4/2011	9/25/2011		8,017	0	8,428	-411						-411
1,475	FNMA POOL # AH4794 5 0% 20/1/41	3138A6KG4		3/4/2011	10/25/2011		416	0	437	-21						-21
1,476	FNMA POOL # AH4794 5 0% 20/1/41	3138A6KG4		3/4/2011	11/25/2011		4,738	0	4,981	-243						-243
1,477	FNMA POOL # AH4794 5 0% 20/1/41	3138A6KG4		3/4/2011	12/25/2011		4,388	0	4,612	-224						-224
1,478	FNMA POOL # AH4794 5 0% 20/1/41	3138A6KG4		3/4/2011	1/25/2012		1,981	0	2,082	-101						-101
1,479	FNMA POOL # AH8932 4 5% 40/1/41	3138AA4S7		2/16/2011	4/25/2011		241	0	244	-3						-3
1,480	FNMA POOL # AH8932 4 5% 40/1/41	3138AA4S7		2/16/2011	5/25/2011		240	0	243	-3						-3
1,481	FNMA POOL # AH8932 4 5% 40/1/41	3138AA4S7		2/16/2011	6/25/2011		218	0	221	-3						-3
1,482	FNMA POOL # AH8932 4 5% 40/1/41	3138AA4S7		2/16/2011	7/25/2011		2,100	0	2,124	-24						-24
1,483	U S TREASURY NOTE 4 625% 2/15/40	912810QE1		5/10/2010	5/17/2011		58,736	0	56,994	1,742						1,742
1,484	U S TREASURY NOTE 4 375% 5/15/40	912810QH4		11/10/2010	2/3/2011		28,589	0	30,481	-1,902						-1,902
1,485	U S TREASURY NOTE 3 875% 8/15/40	912810QK7		2/9/2011	3/8/2011		13,098	0	12,889	209						209
1,486	U S TREASURY NOTE 3 875% 8/15/40	912810QK7		2/9/2011	3/8/2011		13,098	0	12,897	201						201
1,487	U S TREASURY NOTE 3 875% 8/15/40	912810QK7		2/11/2011	3/8/2011		13,098	0	13,004	94						94
1,488	U S TREASURY NOTE 3 875% 8/15/40	912810QK7		2/9/2011	5/17/2011		18,778	0	17,161	1,618						1,618
1,489	UNITED STATES TREAS 3 75% 8/15/41	912810QSQ0		10/5/2011	10/17/2011		27,979	0	29,398	-1,419						-1,419
1,490	UNITED STATES TREAS 3 75% 8/15/41	912810QSQ0		10/5/2011	10/19/2011		33,176	0	35,278	-2,102						-2,102
1,491	UNITED STATES TREAS 3 75% 8/15/41	912810QSQ0		10/5/2011	11/7/2011		17,004	0	17,639	-635						-635
1,492	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		11/19/2008	6/23/2011		124,438	0	128,217	-3,779						-3,779
1,493	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		12/11/2009	6/23/2011		37,872	0	38,302	-430						-430
1,494	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		12/11/2009	8/24/2011		37,766	0	38,302	-536						-536
1,495	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		6/17/2010	8/24/2011		21,580	0	21,863	-303						-303
1,496	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		6/17/2010	9/16/2011		53,853	0	54,707	-854						-854
1,497	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		6/17/2010	10/5/2011		80,525	0	82,061	-1,536						-1,536
1,498	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		9/30/2009	10/6/2011		10,726	0	10,907	-181						-181
1,499	COACH INC	189754104		8/26/2011	12/22/2011		1,791	0	1,638	153						153
1,500	COCA - COLA CO	191216100		9/23/2011	9/28/2011		8,394	0	8,094	300						300
1,501	COCA - COLA CO	191216100		9/23/2011	12/19/2011		4,046	0	4,047	-1						-1
1,502	COCA - COLA CO	191216100		9/23/2011	12/19/2011		14,835	0	14,839	-4						-4
1,503	COEUR D'ALENE MINES CORPORATION	192108504		3/7/2011	4/15/2011		6,874	0	7,465	-591						-591
1,504	COEUR D'ALENE MINES CORPORATION	192108504		3/7/2011	4/15/2011		5,357	0	6,043	-686						-686
1,505	COEUR D'ALENE MINES CORPORATION	192108504		3/25/2011	4/15/2011		6,933	0	7,693	-760						-760
1,506	COEUR D'ALENE MINES CORPORATION	192108504		3/7/2011	4/15/2011		6,140	0	6,754	-614						-614
1,507	COMCAST CORP	20030NAL5		10/28/2009	12/21/2011		28,643	0	26,912	1,731						1,731
1,508	COMERICA INC	200340107		1/14/2010	1/20/2011		36,821	0	32,369	4,452						4,452

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

Long Term CG Distributions															Amount		4,778,213		4,778,213	
Short Term CG Distributions															355,055		0		0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses						
1,509	COMERICA INC	200340107		1/21/2010	1/20/2011		3,101	0	2,839	262			0	262						
1,510	COMERICA INC	200340107		9/9/2010	3/16/2011		8,183	0	8,236	-53			0	-53						
1,511	COMERICA INC	200340107		9/7/2010	9/23/2011		23,272	0	38,550	-15,278			0	-15,278						
1,512	COMERICA INC	200340107		9/7/2010	9/23/2011		6,069	0	10,071	-4,002			0	-4,002						
1,513	COMERICA INC	200340107		9/7/2010	9/23/2011		3,287	0	5,456	-2,159			0	-2,159						
1,514	COMERICA INC	200340107		9/8/2010	9/23/2011		11,156	0	18,704	-7,548			0	-7,548						
1,515	COMERICA INC	200340107		9/8/2010	9/23/2011		55,387	0	92,996	-37,609			0	-37,609						
1,516	COMERICA INC	200340107		9/9/2010	9/23/2011		6,200	0	10,631	-4,431			0	-4,431						
1,517	COMERICA INC	200340107		9/9/2010	9/23/2011		8,012	0	13,509	-5,497			0	-5,497						
1,518	COMERICA INC	200340107		9/9/2010	9/23/2011		27,639	0	46,635	-18,996			0	-18,996						
1,519	COMERICA INC	200340107		6/20/2011	9/23/2011		1,092	0	1,714	-622			0	-622						
1,520	COMMAVULT SYSTEMS INC	204166102		3/22/2011	9/22/2011		1,091	0	1,091	0			0	0						
1,521	COMMAVULT SYSTEMS INC	204166102		3/22/2011	9/28/2011		1,190	0	1,111	79			0	79						
1,522	COMMAVULT SYSTEMS INC	204166102		3/22/2011	11/14/2011		6,246	0	4,812	1,434			0	1,434						
1,523	COMMAVULT SYSTEMS INC	204166102		3/22/2011	12/19/2011		924	0	740	184			0	184						
1,524	COMPLETE PRODUCTION SERVICES	20453E109		11/25/2009	3/7/2011		117	0	41	76			0	76						
1,525	COMPLETE PRODUCTION SERVICES	20453E109		11/27/2009	3/7/2011		9,367	0	3,215	6,152			0	6,152						
1,526	COMPLETE PRODUCTION SERVICES	20453E109		11/27/2009	3/7/2011		88	0	30	58			0	58						
1,527	COMPLETE PRODUCTION SERVICES	20453E109		11/30/2009	3/7/2011		14,431	0	5,082	9,349			0	9,349						
1,528	COMPLETE PRODUCTION SERVICES	20453E109		9/8/2010	3/7/2011		2,634	0	1,706	928			0	928						
1,529	CONOCOPHILLIPS	20825C104		11/20/2008	3/16/2011		16,335	0	9,267	7,068			0	7,068						
1,530	CONOCOPHILLIPS	20825C104		11/20/2008	9/23/2011		407,834	0	277,154	130,680			0	130,680						
1,531	CONOCOPHILLIPS	20825C104		6/20/2011	9/23/2011		3,719	0	4,360	-641			0	-641						
1,532	COOPER COS INC	216648402		4/8/2011	4/21/2011		8,934	0	8,754	180			0	180						
1,533	COOPER COS INC	216648402		4/8/2011	5/20/2011		17,077	0	16,778	299			0	299						
1,534	COOPER COS INC	216648402		4/8/2011	5/23/2011		9,574	0	9,556	18			0	18						
1,535	COOPER COS INC	216648402		4/8/2011	5/24/2011		4,289	0	4,304	-15			0	-15						
1,536	COOPER COS INC	216648402		9/16/2011	9/22/2011		1,576	0	1,596	-20			0	-20						
1,537	COOPER COS INC	216648402		9/16/2011	9/28/2011		807	0	798	9			0	9						
1,538	COOPER COS INC	216648402		9/16/2011	12/19/2011		682	0	798	-116			0	-116						
1,539	COSTCO WHSL CORP NEW	22160K105		9/23/2011	9/28/2011		5,081	0	4,963	118			0	118						
1,540	FNMA POOL # 745948	31403DWH8		4/12/2010	6/25/2011		881	0	958	-77			0	-77						
1,541	FNMA POOL # 745948	31403DWH8		9/10/2009	7/25/2011		3,353	0	3,580	-227			0	-227						
1,542	FNMA POOL # 745948	31403DWH8		4/12/2010	7/25/2011		741	0	806	-65			0	-65						
1,543	FNMA POOL # 745948	31403DWH8		9/10/2009	8/25/2011		2,875	0	3,070	-195			0	-195						
1,544	FNMA POOL # 745948	31403DWH8		4/12/2010	8/25/2011		636	0	691	-55			0	-55						
1,545	FNMA POOL # 745948	31403DWH8		4/12/2010	9/21/2011		30,778	0	30,069	709			0	709						
1,546	FNMA POOL # 745948	31403DWH8		4/12/2010	9/25/2011		709	0	771	-62			0	-62						
1,547	FNMA POOL # 745948	31403DWH8		9/10/2009	9/21/2011		38,106	0	36,552	1,554			0	1,554						
1,548	FNMA POOL # 745948	31403DWH8		9/10/2009	9/25/2011		3,206	0	3,424	-218			0	-218						
1,549	FNMA POOL # 745948	31403DWH8		9/10/2009	10/25/2011		2,025	0	2,162	-137			0	-137						
1,550	FNMA POOL # 745948	31403DWH8		9/10/2009	11/25/2011		2,333	0	2,491	-158			0	-158						
1,551	FNMA POOL # 745948	31403DWH8		9/10/2009	12/20/2011		92,577	0	88,777	3,800			0	3,800						
1,552	FNMA POOL # 745948	31403DWH8		9/10/2009	12/25/2011		1,744	0	1,862	-118			0	-118						
1,553	FNMA POOL # 745948	31403DWH8		9/10/2009	1/25/2012		1,603	0	1,711	-108			0	-108						
1,554	FNMA POOL # 831812	31407JDR0		1/22/2009	2/25/2011		3,991	0	4,130	-139			0	-139						
1,555	FNMA POOL # 831812	31407JDR0		1/22/2009	3/25/2011		1,083	0	1,120	-37			0	-37						
1,556	FNMA POOL # 831812	31407JDR0		1/22/2009	4/25/2011		1,642	0	1,699	-57			0	-57						
1,557	FNMA POOL # 831812	31407JDR0		1/22/2009	5/25/2011		2,012	0	2,083	-71			0	-71						
1,558	FNMA POOL # 831812	31407JDR0		1/22/2009	6/25/2011		5,123	0	5,303	-180			0	-180						
1,559	FNMA POOL # 831812	31407JDR0		1/22/2009	7/25/2011		1,557	0	1,611	-54			0	-54						
1,560	FNMA POOL # 831812	31407JDR0		1/22/2009	8/25/2011		1,014	0	1,049	-35			0	-35						
1,561	FNMA POOL # 831812	31407JDR0		1/22/2009	9/25/2011		772	0	799	-27			0	-27						
1,562	FNMA POOL # 831812	31407JDR0		1/22/2009	10/25/2011		60	0	62	-2			0	-2						
1,563	FNMA POOL # 831812	31407JDR0		1/22/2009	11/25/2011		889	0	920	-31			0	-31						
1,564	FNMA POOL # 831812	31407JDR0		1/22/2009	12/25/2011		1,511	0	1,564	-53			0	-53						
1,565	FNMA POOL # 831812	31407JDR0		1/22/2009	12/28/2011		38,328	0	36,321	2,007			0	2,007						
1,566	FNMA POOL # 888279	31410F2L8		1/21/2009	2/16/2011		48,678	0	48,737	-59			0	-59						

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	0												
1,567	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8		12/12/2009	2/25/2011		1,040	0	1,058	-18			0	4,778,213
1,568	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8		12/12/2009	3/25/2011		1,063	0	1,082	-19			0	-19
1,569	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	2/25/2011		4,609	0	4,781	-172			0	-172
1,570	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	3/25/2011		3,980	0	4,129	-149			0	-149
1,571	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	4/18/2011		95,029	0	92,643	2,386			0	2,386
1,572	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	4/25/2011		2,865	0	2,972	-107			0	-107
1,573	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	5/25/2011		2,513	0	2,607	-94			0	-94
1,574	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		12/29/2010	2/25/2011		693	0	775	-82			0	-82
1,575	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		12/29/2010	3/25/2011		565	0	632	-67			0	-67
1,576	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		12/29/2010	4/25/2011		682	0	763	-81			0	-81
1,577	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		12/29/2010	5/25/2011		522	0	584	-62			0	-62
1,578	MACY'S INC	55616P104		12/9/2010	4/14/2011		23,880	0	15,786	8,094			0	8,094
1,579	MACY'S INC	55616P104		5/5/2010	4/14/2011		11,209	0	10,744	465			0	465
1,580	MANITOWOC COMPANY INC	563571108		4/25/2011	7/25/2011		13,808	0	19,758	-5,950			0	-5,950
1,581	MANPOWER INC	56418H100		12/9/2008	3/16/2011		590	0	340	250			0	250
1,582	MANPOWER INC	56418H100		12/9/2008	9/22/2011		983	0	1,020	-37			0	-37
1,583	MANPOWER INC	56418H100		12/9/2008	9/28/2011		9,055	0	8,843	212			0	212
1,584	MANPOWER INC	56418H100		2/27/2009	9/28/2011		11,841	0	9,656	2,185			0	2,185
1,585	MAP PHARMACEUTICALS INC	56509R108		12/7/2011	3/16/2011		1,047	0	1,125	-78			0	-78
1,586	MAP PHARMACEUTICALS INC	56509R108		12/7/2011	9/22/2011		1,030	0	1,125	-95			0	-95
1,587	MAP PHARMACEUTICALS INC	56509R108		12/7/2011	9/28/2011		463	0	482	-19			0	-19
1,588	MAP PHARMACEUTICALS INC	56509R108		12/6/2011	9/28/2011		308	0	321	-13			0	-13
1,589	MARKETAXESS HLDGS INC	56509R108		9/13/2011	9/22/2011		695	0	802	-107			0	-107
1,590	MARKETAXESS HLDGS INC	57060D108		9/9/2011	9/22/2011		266	0	266	0			0	0
1,591	MARKETAXESS HLDGS INC	57060D108		9/13/2011	9/28/2011		1,329	0	1,329	0			0	0
1,592	MARKETAXESS HLDGS INC	57060D108		9/9/2011	9/28/2011		274	0	274	0			0	0
1,593	MARKETAXESS HLDGS INC	57060D108		9/9/2011	9/28/2011		274	0	274	0			0	0
1,594	MARKETAXESS HLDGS INC	57060D108		8/21/2011	12/19/2011		290	0	346	-56			0	-56
1,595	MARKETAXESS HLDGS INC	57060D108		8/28/2011	12/19/2011		290	0	358	-68			0	-68
1,596	MASSEY ENERGY CORP	576206106		10/22/2010	1/20/2011		22,312	0	16,715	5,597			0	5,597
1,597	MATTEL INC	577081102		9/23/2011	12/19/2011		3,258	0	3,110	148			0	148
1,598	MCKESSON CORPORATION	58155Q103		1/5/2010	3/16/2011		17,465	0	14,806	2,659			0	2,659
1,599	MCKESSON CORPORATION	58155Q103		2/4/2009	9/23/2011		157,100	0	97,974	59,126			0	59,126
1,600	MCKESSON CORPORATION	58155Q103		2/4/2009	9/23/2011		5,846	0	3,613	2,233			0	2,233
1,601	MCKESSON CORPORATION	58155Q103		10/7/2009	9/23/2011		731	0	590	141			0	141
1,602	MCKESSON CORPORATION	58155Q103		10/7/2009	9/23/2011		116,912	0	94,597	22,315			0	22,315
1,603	MCKESSON CORPORATION	58155Q103		1/4/2010	9/23/2011		46,034	0	39,801	6,233			0	6,233
1,604	MCKESSON CORPORATION	58155Q103		1/5/2010	9/23/2011		89,876	0	78,109	11,767			0	11,767
1,605	MCKESSON CORPORATION	58155Q103		6/20/2011	9/23/2011		3,653	0	4,147	-494			0	-494
1,606	MEAD JOHNSON NUTRITION	582839106		9/23/2011	9/28/2011		2,193	0	2,186	7			0	7
1,607	MEAD JOHNSON NUTRITION	582839106		10/28/2011	12/19/2011		5,119	0	5,154	-35			0	-35
1,608	MEDICIS PHARMACEUTICAL CORP CL A	584690309		3/30/2011	9/22/2011		1,420	0	1,251	169			0	169
1,609	MEDICIS PHARMACEUTICAL CORP CL A	584690309		3/25/2011	9/22/2011		36	0	31	5			0	5
1,610	MEDICIS PHARMACEUTICAL CORP CL A	584690309		3/25/2011	9/28/2011		1,506	0	1,252	254			0	254
1,611	MEDICIS PHARMACEUTICAL CORP CL A	584690309		3/25/2011	12/15/2011		4,497	0	4,383	114			0	114
1,612	MEDICIS PHARMACEUTICAL CORP CL A	584690309		3/25/2011	12/19/2011		643	0	626	17			0	17
1,613	MEDNAX INC	58502B106		1/15/2010	3/16/2011		1,297	0	1,218	79			0	79
1,614	MEDNAX INC	58502B106		1/15/2010	9/22/2011		1,866	0	1,827	39			0	39
1,615	MEDNAX INC	58502B106		1/15/2010	9/28/2011		1,300	0	1,218	82			0	82
1,616	MEDNAX INC	58502B106		10/8/2010	10/19/2011		27,913	0	24,237	3,676			0	3,676
1,617	MEDNAX INC	58502B106		1/15/2010	10/19/2011		3,808	0	3,653	153			0	153
1,618	MEDNAX INC	58502B106		1/15/2010	10/19/2011		628	0	609	19			0	19
1,619	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		6/17/2010	10/6/2011		155,529	0	158,651	-3,122			0	-3,122
1,620	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		1/18/2011	10/6/2011		16,089	0	16,328	-239			0	-239
1,621	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		9/15/2009	10/20/2011		123,243	0	125,045	-1,802			0	-1,802
1,622	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		6/17/2010	10/20/2011		21,434	0	21,624	-190			0	-190
1,623	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		6/17/2010	3/17/2011		81,720	0	82,187	-467			0	-467
1,624	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		6/17/2010	6/22/2011		234,400	0	235,602	-1,202			0	-1,202

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Amount	Amount							
	Long Term CG Distributions	355,055					52,426,770		0	47,648,557	4,778,213	0	0	4,778,213
	Short Term CG Distributions	0												
1,625	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		6/17/2010	9/22/2011		27,140	0	27,396	-256			0	-256
1,626	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		6/15/2010	9/22/2011		108,558	0	109,516	-958			0	-958
1,627	U S TREASURY NOTE 4 5% 11/15/15	912828EN6		12/10/2010	3/31/2011		38,891	0	39,238	-347			0	-347
1,628	U S TREASURY NOTE 4 5% 11/15/15	912828EN6		12/10/2010	9/22/2011		191,644	0	191,644	6,663			0	6,663
1,629	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		7/14/2009	1/11/2011		17,313	0	17,047	266			0	266
1,630	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		9/15/2009	1/11/2011		5,771	0	5,654	117			0	117
1,631	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		9/15/2009	2/16/2011		56,601	0	56,537	64			0	64
1,632	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		9/15/2009	3/4/2011		68,543	0	67,845	698			0	698
1,633	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		9/15/2009	3/9/2011		5,718	0	5,654	64			0	64
1,634	U S TREASURY NOTE 5 125% 5/15/16	912828FF2		9/15/2009	3/31/2011		17,123	0	16,961	162			0	162
1,635	U S INFL IX BD 2 375% 1/15/17	912828GD6		5/5/2009	12/21/2011		13,126	0	11,647	1,479			0	1,479
1,636	U S INFL IX BD 2 375% 1/15/17	912828GD6		1/5/2009	12/21/2011		13,092	0	11,023	2,069			0	2,069
1,637	U S TSY INFL IDX BD 0 625% 4/15/13	912828HW3		1/6/2009	6/20/2011		93,365	0	86,279	7,086			0	7,086
1,638	U S TSY INFL IDX BD 0 625% 4/15/13	912828HW3		5/5/2009	6/20/2011		16,392	0	15,597	795			0	795
1,639	U S TREASURY NOTE 3 75% 11/15/18	912828JR2		4/26/2011	5/24/2011		21,592	0	21,237	355			0	355
1,640	U S TREASURY NOTE 3 75% 11/15/18	912828JR2		4/26/2011	8/5/2011		16,952	0	15,928	1,024			0	1,024
1,641	U S TREASURY NOTE 1 125% 12/15/12	912828MB3		11/19/2010	8/24/2011		187,276	0	187,161	115			0	115
1,642	U S TREASURY NOTE 1 125% 12/15/12	912828MB3		12/4/2011	8/24/2011		20,248	0	20,189	57			0	57
1,643	U S TREASURY NOTE 1% 3/31/12	912828MU1		1/20/2011	3/21/2011		15,109	0	15,113	-4			0	-4
1,644	U S TREASURY NOTE 1% 3/31/12	912828MU1		1/20/2011	3/16/2011		85,647	0	85,641	6			0	6
1,645	U S TSY INFL IDX NT 0 5% 4/15/15	912828MY3		5/24/2010	6/23/2011		21,687	0	20,832	855			0	855
1,646	U S TSY INFL IDX NT 0 5% 4/15/15	912828MY3		5/24/2010	8/5/2011		98,745	0	94,299	4,446			0	4,446
1,647	U S TREASURY NOTE 1 375% 5/15/13	912828NC0		2/10/2011	6/23/2011		20,390	0	20,170	220			0	220
1,648	U S TREASURY NOTE 3 5% 5/15/20	912828ND8		6/14/2010	1/25/2011		117,713	0	122,961	-5,248			0	-5,248
1,649	U S TREASURY NOTE 3 5% 5/15/20	912828ND8		6/14/2010	1/25/2011		66,533	0	66,295	238			0	238
1,650	U S TREASURY NOTE 3 5% 5/15/20	912828ND8		6/14/2010	3/16/2011		82,540	0	81,594	946			0	946
1,651	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		9/8/2010	3/4/2011		4,966	0	5,073	-107			0	-107
1,652	U S TREASURY NOTE 2 375% 7/31/17	912828NR7		11/1/2010	1/18/2011		54,280	0	56,856	-2,576			0	-2,576
1,653	U S TREASURY NOTE 2 375% 7/31/17	912828NR7		11/1/2010	3/9/2011		19,637	0	20,675	-1,038			0	-1,038
1,654	U S TREASURY NOTE 2 375% 7/31/17	912828NR7		4/7/2011	4/8/2011		4,875	0	4,877	-2			0	-2
1,655	U S TREASURY NOTE 2 375% 7/31/17	912828NR7		4/7/2011	6/23/2011		20,549	0	19,523	1,026			0	1,026
1,656	U S TREASURY NOTE 0 75% 8/15/13	912828NU0		10/27/2010	10/20/2011		55,483	0	55,284	199			0	199
1,657	COSTCO WHSL CORP NEW	22160K105		9/23/2011	12/19/2011		7,393	0	7,445	-52			0	-52
1,658	CRACKER BARREL OLD COUNTRY STQ	22410J106		11/15/2010	3/16/2011		488	0	555	-67			0	-67
1,659	CRACKER BARREL OLD COUNTRY STQ	22410J106		11/15/2010	4/14/2011		3,393	0	3,862	-469			0	-469
1,660	CRACKER BARREL OLD COUNTRY STQ	22410J106		11/15/2010	4/14/2011		3,393	0	3,884	-491			0	-491
1,661	CRACKER BARREL OLD COUNTRY STQ	22410J106		11/16/2010	4/14/2011		4,847	0	5,530	-683			0	-683
1,662	CRACKER BARREL OLD COUNTRY STQ	22410J106		11/12/2010	4/14/2011		969	0	1,101	-132			0	-132
1,663	CRACKER BARREL OLD COUNTRY STQ	22410J106		11/12/2010	6/2/2011		2,251	0	2,745	-494			0	-494
1,664	CRACKER BARREL OLD COUNTRY STQ	22410J106		11/12/2010	6/2/2011		1,801	0	2,202	-401			0	-401
1,665	CRACKER BARREL OLD COUNTRY STQ	22410J106		11/16/2010	6/2/2011		4,052	0	4,921	-869			0	-869
1,666	CRACKER BARREL OLD COUNTRY STQ	22410J106		12/3/2010	6/2/2011		10,355	0	12,341	-1,986			0	-1,986
1,667	CRANE CO	224399105		7/26/2011	9/22/2011		1,789	0	2,582	-793			0	-793
1,668	CRANE CO	224399105		7/26/2011	9/28/2011		752	0	752	0			0	0
1,669	CRANE CO	224399105		8/13/2011	12/19/2011		897	0	1,097	-200			0	-200
1,670	CREE INC	225447101		6/14/2010	1/20/2011		19,391	0	24,623	-5,232			0	-5,232
1,671	CROCS INC	227046109		11/1/2011	12/19/2011		591	0	722	-131			0	-131
1,672	CROCS INC	227046109		11/1/2011	12/22/2011		14,534	0	17,328	-2,794			0	-2,794
1,673	CUMMINS INC	231021106		5/1/2009	3/16/2011		13,984	0	4,778	9,206			0	9,206
1,674	CUMMINS INC	231021106		2/26/2010	4/28/2011		10,066	0	4,827	5,239			0	5,239
1,675	CUMMINS INC	231021106		2/26/2010	5/18/2011		18,894	0	9,939	8,955			0	8,955
1,676	CUMMINS INC	231021106		6/20/2011	8/22/2011		1,614	0	1,879	-265			0	-265
1,677	CUMMINS INC	231021106		5/1/2009	8/22/2011		104,911	0	44,372	60,539			0	60,539
1,678	CUMMINS INC	231021106		6/20/2011	8/22/2011		812	0	939	-127			0	-127
1,679	CUMMINS INC	231021106		5/1/2009	9/23/2011		141,989	0	57,137	84,852			0	84,852
1,680	CUMMINS INC	231021106		5/1/2009	9/23/2011		97,543	0	39,152	58,391			0	58,391
1,681	CYPRESS SEMICONDUCTOR CORP	232806109		2/18/2011	3/16/2011		941	0	1,102	-161			0	-161
1,682	CYPRESS SEMICONDUCTOR CORP	232806109		6/2/2011	7/21/2011		7,362	0	7,794	-432			0	-432

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															355,055	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
1,683	CYPRESS SEMICONDUCTOR CORP	232806109		6/2/2011	9/22/2011		1,455	0	2,063	-608			0	-608		
1,684	CYPRESS SEMICONDUCTOR CORP	232806109		6/2/2011	9/28/2011		1,024	0	1,375	-351			0	-351		
1,685	CYPRESS SEMICONDUCTOR CORP	232806109		6/2/2011	12/19/2011		649	0	913	-264			0	-264		
1,686	CYPRESS SEMICONDUCTOR CORP	232806109		2/18/2011	12/19/2011		487	0	656	-169			0	-169		
1,687	CYTEC INDS INC	232820100		2/17/2011	3/16/2011		509	0	509	0			0	0		
1,688	CYTEC INDS INC	232820100		1/19/2011	9/22/2011		333	0	625	-292			0	-292		
1,689	CYTEC INDS INC	232820100		2/17/2011	9/22/2011		666	0	1,152	-486			0	-486		
1,690	CYTEC INDS INC	232820100		2/17/2011	9/22/2011		1,097	0	1,728	-631			0	-631		
1,691	CYTEC INDS INC	232820100		2/15/2011	10/7/2011		1,424	0	2,231	-807			0	-807		
1,692	CYTEC INDS INC	232820100		2/16/2011	10/7/2011		14,595	0	23,340	-8,745			0	-8,745		
1,693	CYTEC INDS INC	232820100		2/17/2011	10/7/2011		5,696	0	9,214	-3,518			0	-3,518		
1,694	DANAHER CORP	235851102		11/20/2008	3/16/2011		5,954	0	3,059	2,895			0	2,895		
1,695	DANAHER CORP	235851102		11/20/2008	9/23/2011		180,629	0	108,588	72,041			0	72,041		
1,696	DANAHER CORP	235851102		6/20/2011	9/23/2011		1,696	0	2,082	-386			0	-386		
1,697	DARDEN RESTAURANTS INC	237194105		10/6/2010	3/16/2011		463	0	443	20			0	20		
1,698	FNMA POOL 88890 6 5% 10/01/37	31410GRK1		12/29/2010	6/22/2011		24,766	0	24,432	334			0	334		
1,699	FNMA POOL 88890 6 5% 10/01/37	31410GRK1		12/29/2010	6/25/2011		690	0	772	-82			0	-82		
1,700	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	2/25/2011		140	0	147	-7			0	-7		
1,701	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	3/25/2011		128	0	134	-6			0	-6		
1,702	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	4/25/2011		124	0	131	-7			0	-7		
1,703	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	5/25/2011		118	0	124	-6			0	-6		
1,704	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	6/25/2011		97	0	102	-5			0	-5		
1,705	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	7/25/2011		128	0	134	-6			0	-6		
1,706	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	8/25/2011		98	0	103	-5			0	-5		
1,707	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	9/25/2011		108	0	114	-6			0	-6		
1,708	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	10/25/2011		137	0	143	-6			0	-6		
1,709	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	11/25/2011		131	0	137	-6			0	-6		
1,710	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	12/25/2011		131	0	137	-6			0	-6		
1,711	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		5/14/2009	12/28/2011		8,694	0	8,261	433			0	433		
1,712	FNMA POOL # 889572 5 5% 6/01/38	31410KJ6		7/9/2010	2/25/2011		514	0	554	-40			0	-40		
1,713	FNMA POOL # 889572 5 5% 6/01/38	31410KJ6		7/9/2010	3/25/2011		410	0	442	-32			0	-32		
1,714	FNMA POOL # 889572 5 5% 6/01/38	31410KJ6		7/9/2010	4/20/2011		14,905	0	14,983	-78			0	-78		
1,715	FNMA POOL # 889572 5 5% 6/01/38	31410KJ6		7/9/2010	4/25/2011		402	0	433	-31			0	-31		
1,716	FNMA POOL # 889572 5 5% 6/01/38	31410KJ6		7/9/2010	5/25/2011		355	0	383	-28			0	-28		
1,717	FNMA POOL # 889572 5 5% 4/1/2039	31412PG96		9/1/2009	2/25/2011		1,717	0	1,728	-11			0	-11		
1,718	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		12/22/2010	2/25/2011		90	0	93	-3			0	-3		
1,719	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	3/25/2011		1,552	0	1,563	-11			0	-11		
1,720	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		12/22/2010	3/25/2011		82	0	84	-2			0	-2		
1,721	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	4/25/2011		1,072	0	1,080	-8			0	-8		
1,722	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		12/22/2010	4/25/2011		56	0	58	-2			0	-2		
1,723	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	5/25/2011		761	0	766	-5			0	-5		
1,724	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		12/22/2010	5/25/2011		40	0	41	-1			0	-1		
1,725	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	6/25/2011		958	0	965	-7			0	-7		
1,726	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		12/22/2010	6/25/2011		50	0	52	-2			0	-2		
1,727	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	7/25/2011		1,693	0	1,705	-12			0	-12		
1,728	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		12/22/2010	7/25/2011		89	0	91	-2			0	-2		
1,729	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	8/25/2011		1,333	0	1,342	-9			0	-9		
1,730	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		12/22/2010	8/25/2011		70	0	72	-2			0	-2		
1,731	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		12/22/2010	9/15/2011		8,039	0	7,769	270			0	270		
1,732	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	9/15/2011		147,695	0	140,293	7,402			0	7,402		
1,733	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	9/25/2011		3,064	0	3,085	-21			0	-21		
1,734	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		12/22/2010	9/25/2011		161	0	165	-4			0	-4		
1,735	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	10/25/2011		4,759	0	4,792	-33			0	-33		
1,736	MEDTRONIC INC	585055106		11/20/2008	3/16/2011		6,627	0	5,445	1,182			0	1,182		
1,737	MEDTRONIC INC	585055106		11/20/2008	3/22/2011		186,340	0	149,737	36,603			0	36,603		
1,738	MENS WEARHOUSE INC	587118100		12/21/2010	3/1/2011		3,357	0	3,243	114			0	114		
1,739	MENS WEARHOUSE INC	587118100		12/21/2010	3/2/2011		23,952	0	23,201	751			0	751		
1,740	MERCK & CO INC	58933Y105		11/20/2008	3/16/2011		10,960	0	4,702	6,258			0	6,258		

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount					52,426,770		0	47,648,557	4,778,213	0	0	4,778,213
	Short Term CG Distributions	355,055												
		0												
1,741	MERCK & CO INC	58933Y105		6/20/2011	9/23/2011		307,857	0	133,929	173,928			0	173,928
1,742	MERCK & CO INC	58933Y105		6/20/2011	9/23/2011		2,779	0	3,207	-428			0	-428
1,743	MERCK & CO INC	58933Y105		12/16/2011	12/19/2011		3,646	0	3,621	25			0	25
1,744	MERCK & CO INC	58933Y105		10/20/2010	12/19/2011		11,303	0	11,192	111			0	111
1,745	MLMT 2005-CK1 A2F 0.4001%	59022HMT6		10/20/2010	1/12/2011		12,190	0	12,089	91			0	91
1,746	MLMT 2005-CK1 A2F 0.39922%	59022HMT6		10/20/2010	2/12/2011		34,245	0	33,988	257			0	257
1,747	MLMT 2005-CK1 A2F 0.36321%	59022HMT6		10/20/2010	3/12/2011		39	0	39	0			0	0
1,748	MLMT 2005-CK1 A2F 0.39309%	59022HMT6		10/20/2010	4/12/2011		47,430	0	47,074	356			0	356
1,749	METLIFE INC	59156R108		9/23/2011	9/28/2011		3,814	0	3,499	315			0	315
1,750	METLIFE INC	59156R108		9/23/2011	12/19/2011		6,706	0	6,191	515			0	515
1,751	METROPCS COMMUNICATIONS INC	591708102		3/22/2011	7/15/2011		21,440	0	19,832	1,608			0	1,608
1,752	MICROS SYS INC	594901100		4/14/2011	9/22/2011		903	0	1,018	-115			0	-115
1,753	MICROS SYS INC	594901100		4/14/2011	9/28/2011		1,410	0	1,527	-117			0	-117
1,754	MICROS SYS INC	594901100		4/14/2011	11/18/2011		4,573	0	5,092	-519			0	-519
1,755	MICROS SYS INC	594901100		4/14/2011	12/19/2011		892	0	1,018	-126			0	-126
1,756	MICROSOFT CORPORATION	594918104		12/12/2010	3/2/2011		47,645	0	54,956	-7,311			0	-7,311
1,757	MICROSOFT CORPORATION	594918104		6/24/2010	3/2/2011		8,111	0	7,828	283			0	283
1,758	MICROSOFT CORPORATION	594918104		11/20/2008	3/2/2011		75,877	0	51,329	24,548			0	24,548
1,759	MICROSOFT CORPORATION	594918104		1/21/2010	3/2/2011		95,332	0	110,425	-15,093			0	-15,093
1,760	MICROSOFT CORPORATION	594918104		11/20/2008	3/16/2011		8,969	0	6,372	2,597			0	2,597
1,761	MICROSOFT CORPORATION	594918104		11/20/2008	5/2/2011		271,969	0	188,503	83,466			0	83,466
1,762	BOSTON PROPERTIES INC	101121101		4/29/2011	9/28/2011		928	0	1,042	-114			0	-114
1,763	BOSTON PROPERTIES INC	101121101		4/29/2011	12/19/2011		961	0	1,042	-81			0	-81
1,764	BRIGHAM EXPLORATION CO	109178103		10/25/2010	3/16/2011		656	0	416	240			0	240
1,765	BRIGHAM EXPLORATION CO	109178103		10/25/2010	3/25/2011		7,357	0	4,366	2,991			0	2,991
1,766	BRIGHAM EXPLORATION CO	109178103		4/12/2010	3/25/2011		701	0	371	330			0	330
1,767	BRIGHAM EXPLORATION CO	109178103		4/12/2010	9/22/2011		1,060	0	742	318			0	318
1,768	BRIGHAM EXPLORATION CO	109178103		4/12/2010	9/28/2011		8,980	0	6,119	2,861			0	2,861
1,769	BAXTER INTERNATIONAL INC	071813109		8/17/2011	9/28/2011		5,553	0	5,355	198			0	198
1,770	BAXTER INTERNATIONAL INC	071813109		8/17/2011	10/28/2011		68,560	0	66,398	2,162			0	2,162
1,771	BRIGHAM EXPLORATION CO	109178103		4/12/2010	9/28/2011		545	0	371	174			0	174
1,772	BRIGHAM EXPLORATION CO	109178103		4/12/2010	10/21/2011		29,892	0	15,204	14,688			0	14,688
1,773	BRISTOL-MYERS SQUIBB CO	312929GG1		12/16/2011	12/19/2011		2,744	0	2,742	2			0	2
1,774	FHLMC GOLD A92899 5.5% 11/01/38	312929GG1		8/6/2009	12/15/2011		4,678	0	4,823	-147			0	-147
1,775	FHLMC GOLD A92899 5.5% 11/01/38	312929GG1		8/6/2009	1/15/2012		6,239	0	6,435	-196			0	-196
1,776	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	2/15/2011		2,344	0	2,441	-97			0	-97
1,777	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	3/15/2011		132	0	138	-6			0	-6
1,778	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	4/15/2011		120	0	124	-4			0	-4
1,779	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	5/15/2011		130	0	135	-5			0	-5
1,780	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	6/15/2011		117	0	122	-5			0	-5
1,781	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	7/15/2011		122	0	127	-5			0	-5
1,782	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	8/15/2011		122	0	127	-5			0	-5
1,783	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	9/15/2011		2,934	0	3,055	-121			0	-121
1,784	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	10/15/2011		118	0	123	-5			0	-5
1,785	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	11/15/2011		937	0	976	-39			0	-39
1,786	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	12/15/2011		121	0	126	-5			0	-5
1,787	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	1/15/2012		120	0	125	-5			0	-5
1,788	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	2/15/2011		2,837	0	3,013	-176			0	-176
1,789	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	3/15/2011		2,309	0	2,453	-144			0	-144
1,790	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	4/15/2011		14,151	0	14,444	-293			0	-293
1,791	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	5/15/2011		1,809	0	1,921	-112			0	-112
1,792	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	6/15/2011		1,325	0	1,408	-83			0	-83
1,793	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	7/15/2011		1,359	0	1,443	-84			0	-84
1,794	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	8/15/2011		100,416	0	100,092	324			0	324
1,795	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	9/15/2011		1,315	0	1,396	-81			0	-81
1,796	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	10/15/2011		2,243	0	2,383	-140			0	-140
1,797	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	11/15/2011		1,893	0	2,011	-118			0	-118
1,798	FHLMC GOLD A92821 5.0% 7/01/40	312941D20		7/22/2010	12/15/2011		3,061	0	3,252	-191			0	-191

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Amount	0	52,426,770	0	47,648,557	4,778,213	0	0	0	4,778,213
1,799	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	11/15/2011	355,055	0	3,044	0	3,233	-189			0	-189
1,800	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	12/15/2011			1,958	0	2,079	-121			0	-121
1,801	FHLMC GOLD A92821	5 0% 7/01/40		7/22/2010	1/15/2012			2,731	0	2,900	-169			0	-169
1,802	FHLMC GOLD A92988	5 0% 7/01/40		7/22/2010	2/15/2011			7,728	0	8,206	-478			0	-478
1,803	FHLMC GOLD A92988	5 0% 7/01/40		7/22/2010	3/4/2011			280,062	0	284,627	-4,565			0	-4,565
1,804	FHLMC GOLD A92988	5 0% 7/01/40		7/22/2010	3/15/2011			6,862	0	7,286	-424			0	-424
1,805	FHLMC GOLD A93010	4 5% 7/01/40		7/19/2010	2/15/2011			1,172	0	1,215	-43			0	-43
1,806	FHLMC GOLD A93010	4 5% 7/01/40		7/19/2010	2/16/2011			58,273	0	60,009	-1,736			0	-1,736
1,807	FHLMC GOLD A93010	4 5% 7/01/40		4/8/2011	6/15/2011			1,441	0	1,405	36			0	36
1,808	FHLMC GOLD A93010	4 5% 7/01/40		7/19/2010	3/15/2011			164	0	170	-6			0	-6
1,809	FHLMC GOLD A95160	4 0% 11/01/40		4/8/2011	5/15/2011			1,019	0	993	26			0	26
1,810	MICROSOFT CORP	5 3% 2/08/41		2/3/2011	5/17/2011			5,259	0	4,958	301			0	301
1,811	MICROSOFT CORP	5 3% 2/08/41		2/3/2011	10/17/2011			30,607	0	24,788	5,819			0	5,819
1,812	MICROCHIP TECHNOLOGY INC	595017104		9/23/2010	12/19/2011			17,589	0	2,535	200			0	200
1,813	MOLYCORP INC	608753109		4/14/2011	9/20/2011			7,216	0	9,720	-2,504			0	-2,504
1,814	MOLYCORP INC	608753109		6/1/2011	9/20/2011			5,412	0	7,645	-2,233			0	-2,233
1,815	MOLYCORP INC	608753109		5/21/2009	3/16/2011			8,143	0	8,438	-295			0	-295
1,816	MORGAN STANLEY	617446448		5/7/2009	8/12/2011			65,757	0	98,322	-32,565			0	-32,565
1,817	MORGAN STANLEY	617446448		5/7/2009	8/12/2011			44,138	0	65,683	-21,545			0	-21,545
1,818	MORGAN STANLEY	617446448		5/8/2009	8/12/2011			9,837	0	13,670	-3,833			0	-3,833
1,819	MORGAN STANLEY	617446448		5/8/2009	8/12/2011			2,955	0	4,141	-1,186			0	-1,186
1,820	MORGAN STANLEY	617446448		5/8/2009	8/12/2011			18,016	0	26,312	-8,296			0	-8,296
1,821	MORGAN STANLEY	617446448		5/21/2009	8/12/2011			7,206	0	11,250	-4,044			0	-4,044
1,822	MORGAN STANLEY	617446448		6/24/2010	8/12/2011			2,342	0	3,171	-829			0	-829
1,823	MORGAN STANLEY	617446448		6/20/2011	8/12/2011			1,261	0	1,572	-311			0	-311
1,825	U S TREASURY NOTE	0 375% 9/30/12		9/28/2010	3/16/2011			254,840	0	254,741	99			0	99
1,826	U S TREASURY NOTE	0 375% 9/30/12		9/28/2010	6/21/2011			10,013	0	9,990	23			0	23
1,827	U S TREASURY NOTE	0 375% 9/30/12		1/18/2011	6/21/2011			20,026	0	19,952	74			0	74
1,828	U S TREASURY NOTE	2 625% 11/15/20		12/9/2010	1/14/2011			14,122	0	14,932	-810			0	-810
1,829	U S TREASURY NOTE	2 625% 11/15/20		12/9/2010	1/14/2011			14,122	0	14,962	-840			0	-840
1,830	U S TREASURY NOTE	2 625% 11/15/20		12/8/2010	1/14/2011			70,611	0	71,127	-516			0	-516
1,831	U S TREASURY NOTE	1 25% 3/15/14		3/23/2011	5/12/2011			106,017	0	105,451	566			0	566
1,832	U S TREASURY NOTE	2 625% 11/15/20		12/8/2010	1/20/2011			46,560	0	47,418	-858			0	-858
1,833	U S TREASURY NOTE	1 25% 3/15/14		3/23/2011	9/22/2011			127,944	0	125,537	2,407			0	2,407
1,834	UNITED STATES T-NOTE	1 25% 4/15/14		4/19/2011	6/21/2011			152,613	0	150,516	2,097			0	2,097
1,835	U S TREASURY NOTE	2 625% 11/15/20		12/8/2010	1/21/2011			18,657	0	18,967	-310			0	-310
1,836	UNITED STATES T-NOTE	1 25% 2/15/14		2/15/2011	3/8/2011			20,016	0	19,907	109			0	109
1,837	UNITED STATES T-NOTE	1 25% 2/15/14		3/31/2011	8/24/2011			45,081	0	44,791	290			0	290
1,838	UNITED STATES T-NOTE	0 75% 3/31/13		3/31/2011	8/24/2011			136,160	0	134,937	1,223			0	1,223
1,839	UNITED STATES T-NOTE	0 75% 3/31/13		4/15/2011	8/24/2011			60,515	0	60,049	466			0	466
1,840	UNITED STATES T-NOTE	1 0% 5/15/14		5/16/2011	6/23/2011			75,873	0	75,167	706			0	706
1,841	UNITED STATES T-NOTE	1 0% 5/15/14		5/27/2011	6/23/2011			40,465	0	40,202	263			0	263
1,842	UNITED STATES T-NOTE	1 5% 6/30/16		7/18/2011	8/9/2011			30,696	0	30,103	593			0	593
1,843	UNITED STATES T-NOTE	1 5% 6/30/16		7/18/2011	10/10/2011			30,878	0	30,103	775			0	775
1,844	UNITED STATES T-NOTE	0 75% 7/15/14		8/5/2011	10/18/2011			25,141	0	25,110	31			0	31
1,845	UNITED STATES T-NOTE	1 5% 7/31/16		8/16/2011	9/22/2011			77,680	0	76,875	805			0	805
1,846	U S TREASURY NOTE	2 625% 11/15/20		12/8/2010	3/23/2011			325,929	0	327,165	-1,236			0	-1,236
1,847	UNITED STATES T-NOTE	1 5% 7/31/16		8/24/2011	9/22/2011			5,179	0	5,119	60			0	60
1,848	U S TREASURY NOTE	2 625% 11/15/20		2/23/2011	3/23/2011			14,171	0	13,989	182			0	182
1,849	UNITED STATES T-NOTE	2 125% 8/15/12		8/24/2011	8/30/2011			9,949	0	9,963	-14			0	-14
1,850	UNITED STATES T-NOTE	2 125% 8/15/12		8/1/2011	9/22/2011			15,555	0	14,883	672			0	672
1,851	UNITED STATES T-NOTE	2 125% 8/15/12		8/24/2011	9/22/2011			36,295	0	34,872	1,423			0	1,423
1,852	UNITED STATES T-NOTE	2 125% 8/15/12		8/24/2011	9/22/2011			10,370	0	9,884	486			0	486
1,853	UNITED STATES T-NOTE	2 125% 8/15/12		10/20/2011	11/7/2011			80,784	0	79,741	1,043			0	1,043
1,854	UNITED STATES T-NOTE	2 125% 8/15/12		10/17/2011	11/7/2011			10,098	0	9,949	149			0	149
1,855	UNITED STATES T-NOTE	2 125% 8/15/12		10/17/2011	11/30/2011			35,266	0	34,822	444			0	444
1,856	U S TREASURY NOTE	0 375% 8/31/12		12/10/2010	6/20/2011			180,245	0	179,576	669			0	669

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	355,055												
	Short Term CG Distributions	0												
1,857	U S TREASURY NOTE 2.0% 1/31/16	912828PS3		3/24/2011	3/31/2011		79,556	0	79,872	-316			0	4,778,213
1,858	U S TREASURY NOTE 0.5% 11/30/12	912828PV6		12/17/2010	8/24/2011		20,086	0	19,967	119			0	119
1,859	FHLMC GOLD A95160 4.0% 11/01/40	312943WW1		4/8/2011	7/15/2011		1,492	0	1,455	37			0	37
1,860	FHLMC GOLD A95160 4.0% 11/01/40	312943WW1		8/2/2011	8/2/2011		128,150	0	122,219	5,931			0	5,931
1,861	HOLOGIC INC	436440101		3/28/2011	10/25/2011		6,898	0	9,645	-2,747			0	-2,747
1,862	HOLOGIC INC	436440101		3/29/2011	10/25/2011		4,076	0	5,772	-1,696			0	-1,696
1,863	HOMER DEPOT INC	437076102		11/20/2008	3/16/2011		7,187	0	3,824	3,363			0	3,363
1,864	HOMER DEPOT INC	437076102		11/20/2008	5/5/2011		225,842	0	116,260	109,582			0	109,582
1,865	HOMER DEPOT INC	437076102		9/23/2011	9/28/2011		4,445	0	4,285	160			0	160
1,866	HOMER DEPOT INC	437076102		9/23/2011	12/19/2011		4,033	0	3,296	737			0	737
1,867	HOMER DEPOT INC	437076102		9/23/2011	12/19/2011		10,486	0	8,569	1,917			0	1,917
1,868	HOMER PROPERTIES INC	437306103		12/3/2010	4/29/2011		1,902	0	1,650	252			0	252
1,869	HOMER PROPERTIES INC	437306103		12/3/2010	4/29/2011		3,805	0	3,301	504			0	504
1,870	HOMER PROPERTIES INC	437306103		12/3/2010	5/2/2011		6,282	0	5,502	780			0	780
1,871	HOMER PROPERTIES INC	437306103		12/3/2010	5/2/2011		8,781	0	7,702	1,079			0	1,079
1,872	HOMER PROPERTIES INC	437306103		12/3/2010	5/3/2011		6,902	0	6,052	850			0	850
1,873	HOMER PROPERTIES INC	437306103		12/3/2010	5/3/2011		632	0	550	82			0	82
1,874	HOMER PROPERTIES INC	437306103		12/3/2010	5/4/2011		6,869	0	6,052	817			0	817
1,875	HONEYWELL INTL INC	438516106		11/20/2008	3/16/2011		13,111	0	5,810	7,301			0	7,301
1,876	HONEYWELL INTL INC	438516106		6/20/2011	9/23/2011		2,088	0	2,830	-742			0	-742
1,877	HONEYWELL INTL INC	438516106		11/20/2008	9/23/2011		15,448	0	8,957	6,491			0	6,491
1,878	HONEYWELL INTL INC	438516106		11/20/2008	9/28/2011		4,522	0	2,421	2,101			0	2,101
1,879	HONEYWELL INTL INC	438516106		9/23/2011	12/19/2011		3,674	0	2,925	749			0	749
1,880	HONEYWELL INTL INC	438516106		11/20/2008	12/19/2011		8,923	0	4,116	4,807			0	4,807
1,881	HOSPIRA INC	441060100		11/20/2008	1/3/2011		54,006	0	26,392	27,614			0	27,614
1,882	HOSPIRA INC	441060100		11/20/2008	1/4/2011		69,956	0	34,094	35,862			0	35,862
1,883	HOSPIRA INC	441060100		11/20/2008	1/4/2011		5,272	0	2,558	2,714			0	2,714
1,884	HOSPIRA INC	441060100		11/20/2008	1/5/2011		89,160	0	34,067	55,093			0	55,093
1,885	HOSPIRA INC	441060100		11/20/2008	1/5/2011		11,179	0	5,494	5,685			0	5,685
1,886	HOSPIRA INC	441060100		11/20/2008	1/6/2011		68,759	0	33,852	34,907			0	34,907
1,887	HOSPIRA INC	441060100		11/20/2008	1/6/2011		9,793	0	4,821	4,972			0	4,972
1,888	HOSPIRA INC	441060100		11/20/2008	1/7/2011		15,605	0	7,648	7,957			0	7,957
1,889	HOSPIRA INC	441060100		9/23/2011	9/28/2011		3,798	0	3,453	345			0	345
1,890	HOSPIRA INC	441060100		9/23/2011	10/20/2011		187,031	0	202,335	-35,304			0	-35,304
1,891	HOST HOTELS & RESORTS INC	44107P104		4/24/2009	3/16/2011		338	0	161	177			0	177
1,892	HOST HOTELS & RESORTS INC	44107P104		4/24/2009	9/22/2011		951	0	726	225			0	225
1,893	HOST HOTELS & RESORTS INC	44107P104		4/24/2009	9/28/2011		911	0	645	266			0	266
1,894	HOST HOTELS & RESORTS INC	44107P104		4/24/2009	12/19/2011		964	0	565	399			0	399
1,895	HUMANA INC	444859102		4/8/2011	9/22/2011		1,490	0	1,408	82			0	82
1,896	HUMANA INC	444859102		4/8/2011	9/28/2011		788	0	704	84			0	84
1,897	HUMANA INC	444859102		4/8/2011	11/19/2011		32,375	0	26,759	5,616			0	5,616
1,898	HUMAN GENOME SCIENCES INC	444903108		2/12/2010	3/16/2011		9,948	0	10,442	-494			0	-494
1,899	HUMAN GENOME SCIENCES INC	444903108		2/12/2010	7/20/2011		51,269	0	64,103	-12,834			0	-12,834
1,900	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/20/2011		22,271	0	27,703	-5,432			0	-5,432
1,901	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/21/2011		48,791	0	60,600	-11,809			0	-11,809
1,902	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/21/2011		5,413	0	6,604	-1,191			0	-1,191
1,903	SPECTRA ENERGY CORP-WI	847560109		9/23/2011	11/10/2011		6,373	0	5,398	975			0	975
1,904	SPECTRA ENERGY CORP-WI	847560109		9/23/2011	12/19/2011		3,220	0	2,699	521			0	521
1,905	STATE STREET CORP	857477103		9/23/2011	9/28/2011		5,000	0	4,674	326			0	326
1,906	STATE STREET CORP	857477103		9/23/2011	12/19/2011		10,906	0	8,724	2,182			0	2,182
1,907	STEEL DYNAMICS INC	858119100		12/21/2010	2/14/2011		6,189	0	6,335	-146			0	-146
1,908	STEEL DYNAMICS INC	858119100		12/21/2010	2/14/2011		3,905	0	3,620	285			0	285
1,909	STEEL DYNAMICS INC	858119100		12/3/2010	2/14/2011		10,154	0	8,628	1,526			0	1,526
1,910	STEEL DYNAMICS INC	858119100		12/3/2010	3/16/2011		360	0	332	28			0	28
1,911	STEEL DYNAMICS INC	858119100		11/12/2010	3/16/2011		180	0	159	21			0	21
1,912	STEEL DYNAMICS INC	858119100		11/12/2010	5/6/2011		11,942	0	11,315	627			0	627
1,913	STEEL DYNAMICS INC	858119100		11/12/2010	5/6/2011		5,225	0	4,940	285			0	285
1,914	STEEL DYNAMICS INC	858119100		11/12/2010	5/9/2011		20,372	0	19,124	1,248			0	1,248

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

Long Term CG Distributions Short Term CG Distributions	Amount		Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	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
	355,055	0									
Kind(s) of Property Sold											
1,915 STEEL DYNAMICS INC	859119100			12/25/2011	12/19/2011	987	0	980	7	0	4,778,213
1,916 STILLWATER MNG CO	86074Q102			10/20/2011	2/15/2011	8,900	0	7,737	1,163	0	1,163
1,917 STILLWATER MNG CO	86074Q102			1/20/2011	3/16/2011	213	0	215	-2	0	-2
1,918 STILLWATER MNG CO	86074Q102			1/20/2011	7/29/2011	13,452	0	18,914	-5,462	0	-5,462
1,919 STILLWATER MNG CO	86074Q102			1/20/2011	7/29/2011	4,124	0	5,803	-1,679	0	-1,679
1,920 DREYFUS SELECT MGER S/C GR-I	86271F578			4/28/2011	8/5/2011	150,000	0	176,765	-26,765	0	-26,765
1,921 DREYFUS SELECT MGER S/C GR-I	86271F578			4/28/2011	9/28/2011	19,000	0	23,180	-4,180	0	-4,180
1,922 DREYFUS SELECT MGER S/C GR-I	86271F578			4/28/2011	12/19/2011	55,338	0	64,521	-9,183	0	-9,183
1,923 DREYFUS SELECT MGER S/C V-L-I	86271F677			12/10/2010	8/5/2011	31,074	0	36,000	-4,926	0	-4,926
1,924 DREYFUS SELECT MGER S/C V-L-I	86271F677			12/21/2010	8/5/2011	104,876	0	123,000	-18,124	0	-18,124
1,925 UNITED STATES T-NOTE 2 125% 8/15/2	912828RC8			8/24/2011	11/30/2011	105,799	0	103,778	2,021	0	2,021
1,926 UNITED TECHNOLOGIES CORP	913017109			9/23/2011	9/28/2011	5,890	0	5,494	396	0	396
1,927 UNITED TECHNOLOGIES CORP	913017109			9/23/2011	12/19/2011	9,359	0	8,928	431	0	431
1,928 UNITED THERAPEUTICS CORP DEL	91307C102			4/30/2010	1/21/2011	3,338	0	2,832	506	0	506
1,929 DARDEN RESTAURANTS INC	237194105			10/8/2010	7/25/2011	4,204	0	3,543	661	0	661
1,930 DARDEN RESTAURANTS INC	237194105			11/20/2008	7/25/2011	3,153	0	821	2,332	0	2,332
1,931 DARDEN RESTAURANTS INC	237194105			11/20/2008	9/7/2011	16,872	0	5,200	11,672	0	11,672
1,932 DECKERS OUTDOOR CORP	243537107			7/7/2011	9/22/2011	957	0	945	12	0	12
1,933 DECKERS OUTDOOR CORP	243537107			9/27/2011	9/28/2011	1,010	0	1,035	-25	0	-25
1,934 DECKERS OUTDOOR CORP	243537107			9/27/2011	12/19/2011	896	0	1,035	-139	0	-139
1,935 DECKERS OUTDOOR CORP	243537107			9/27/2011	12/22/2011	4,239	0	5,176	-937	0	-937
1,936 DECKERS OUTDOOR CORP	243537107			7/7/2011	12/22/2011	9,326	0	10,400	-1,074	0	-1,074
1,937 DECKERS OUTDOOR CORP	243537107			7/7/2011	12/22/2011	6,590	0	7,374	-784	0	-784
1,938 DECKERS OUTDOOR CORP	243537107			7/7/2011	12/23/2011	13,719	0	15,316	-1,597	0	-1,597
1,939 DEERE & CO	244199105			9/23/2011	9/28/2011	4,177	0	4,096	81	0	81
1,940 DEERE & CO	244199105			9/23/2011	12/19/2011	8,837	0	8,192	645	0	645
1,941 DEVRY INC DEL	251893103			7/16/2010	4/20/2011	13,486	0	14,876	-1,390	0	-1,390
1,942 DEVRY INC DEL	251893103			10/8/2010	4/20/2011	5,780	0	6,041	-261	0	-261
1,943 DEVRY INC DEL	251893103			3/16/2011	4/20/2011	482	0	505	-23	0	-23
1,944 DIAGEO FINANCE BV 5.5% 4/01/13	25244SAD3			3/17/2009	8/10/2011	21,542	0	20,425	1,117	0	1,117
1,945 DIAGEO FINANCE BV 5.5% 4/01/13	25244SAD3			3/17/2009	8/30/2011	75,139	0	71,488	3,651	0	3,651
1,946 DIGITAL REALTY TRUST INC	253868103			9/23/2011	12/19/2011	3,287	0	2,641	646	0	646
1,947 WALT DISNEY CO/THE	254687106			9/23/2011	9/28/2011	5,609	0	5,319	290	0	290
1,948 WALT DISNEY CO/THE	254687106			9/23/2011	12/19/2011	11,412	0	9,751	1,661	0	1,661
1,949 DONALDSON CO INC	257651109			6/25/2010	1/20/2011	5,284	0	3,913	1,371	0	1,371
1,950 DONALDSON CO INC	257651109			6/25/2010	3/16/2011	1,707	0	1,304	403	0	403
1,951 DONALDSON CO INC	257651109			6/25/2010	9/22/2011	1,096	0	870	226	0	226
1,952 DONALDSON CO INC	257651109			6/25/2010	9/28/2011	1,136	0	870	266	0	266
1,953 DONALDSON CO INC	257651109			6/25/2010	12/19/2011	1,357	0	870	487	0	487
1,954 DOVER CORP	260003108			9/23/2011	9/28/2011	4,376	0	4,145	231	0	231
1,955 DOVER CORP	260003108			9/23/2011	12/19/2011	8,324	0	6,908	1,416	0	1,416
1,956 DRESSER-RAND GROUP INC	261608103			9/9/2011	9/22/2011	437	0	417	20	0	20
1,957 DRESSER-RAND GROUP INC	261608103			9/9/2011	9/28/2011	920	0	834	86	0	86
1,958 DRESSER-RAND GROUP INC	261608103			9/9/2011	12/19/2011	1,009	0	834	175	0	175
1,959 DREYFUS HIGH YIELD-I	261980759			4/29/2011	6/20/2011	7,996	0	8,237	-241	0	-241
1,960 DREYFUS HIGH YIELD-I	261980759			5/31/2011	6/20/2011	5,927	0	6,088	-161	0	-161
1,961 DREYFUS HIGH YIELD-I	261980759			11/28/2008	9/22/2011	1,855	0	1,464	391	0	391
1,962 DREYFUS HIGH YIELD-I	261980759			12/31/2008	9/22/2011	9,275	0	7,569	1,606	0	1,606
1,963 DREYFUS HIGH YIELD-I	261980759			1/30/2009	9/22/2011	8,063	0	7,128	935	0	935
1,964 DREYFUS HIGH YIELD-I	261980759			2/27/2009	9/22/2011	7,700	0	6,684	1,016	0	1,016
1,965 DREYFUS HIGH YIELD-I	261980759			3/31/2009	9/22/2011	8,989	0	7,858	1,131	0	1,131
1,966 DREYFUS HIGH YIELD-I	261980759			4/30/2009	9/22/2011	7,169	0	6,630	539	0	539
1,967 DREYFUS HIGH YIELD-I	261980759			5/29/2009	9/22/2011	7,656	0	7,206	450	0	450
1,968 DREYFUS HIGH YIELD-I	261980759			6/30/2009	9/22/2011	7,633	0	7,271	362	0	362
1,969 DREYFUS HIGH YIELD-I	261980759			7/31/2009	9/22/2011	8,128	0	8,102	26	0	26
1,970 FNMA POOL # 949294 6.0% 10/01/37	31413MC70			1/22/2009	2/25/2011	1,189	0	1,231	-42	0	-42
1,971 FNMA POOL # 949294 6.0% 10/01/37	31413MC70			1/22/2009	3/25/2011	37	0	38	-1	0	-1
1,972 FNMA POOL # 949294 6.0% 10/01/37	31413MC70			1/22/2009	4/25/2011	788	0	816	-28	0	-28

Long Term CG Distributions										Amount								
Short Term CG Distributions										355,055								
										0								
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	47,648,557	4,778,213	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	4,778,213
1,973	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		1/22/2009	5/25/2011	284	0	294	-10			0	0				0	-10
1,974	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		1/22/2009	6/25/2011	1,447	0	1,498	-51			0	0				0	-51
1,975	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		1/22/2009	7/25/2011	35	0	36	-1			0	0				0	-1
1,976	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		1/22/2009	8/25/2011	35	0	36	-1			0	0				0	-1
1,977	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		1/22/2009	9/25/2011	587	0	608	-21			0	0				0	-21
1,978	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		1/22/2009	10/25/2011	289	0	299	-10			0	0				0	-10
1,979	DREYFUS SELECT MGER S/C VL-I	86271F677		6/20/2011	8/5/2011	2,164	0	2,400	-236			0	0				0	-236
1,980	DREYFUS SELECT MGER S/C VL-I	86271F677		12/31/2010	8/5/2011	11,885	0	13,095	-1,210			0	0				0	-1,210
1,981	DREYFUS SELECT MGER S/C VL-I	86271F677		12/31/2010	9/28/2011	19,000	0	22,998	-3,998			0	0				0	-3,998
1,982	DREYFUS SELECT MGER S/C VL-I	86271F677		3/22/2010	12/19/2011	137	0	139	-2			0	0				0	-2
1,983	DREYFUS SELECT MGER S/C VL-I	86271F677		12/31/2010	12/19/2011	18,294	0	20,324	-2,030			0	0				0	-2,030
1,984	DREYFUS SELECT MGER S/C VL-I	86271F677		9/22/2011	12/19/2011	77,297	0	69,834	7,463			0	0				0	7,463
1,985	DREYFUS PRE STRAT INTER ST-I	86271F768		9/22/2011	12/19/2011	87,861	0	86,535	1,326			0	0				0	1,326
1,986	DREYFUS PREM STRAT GLBL ST-I	86271F818		12/31/2010	6/20/2011	14,450	0	14,263	187			0	0				0	187
1,987	DREYFUS PREM STRAT GLBL ST-I	86271F818		3/16/2011	6/20/2011	16,708	0	16,000	708			0	0				0	708
1,988	DREYFUS PREM STRAT GLBL ST-I	86271F818		11/20/2008	6/20/2011	17,495	0	9,891	7,604			0	0				0	7,604
1,989	DREYFUS PREM STRAT GLBL ST-I	86271F818		11/20/2008	8/5/2011	140,000	0	82,532	57,468			0	0				0	57,468
1,990	DREYFUS PREM STRAT GLBL ST-I	86271F818		11/20/2008	9/22/2011	1,139,531	0	717,449	422,082			0	0				0	422,082
1,991	SUCCESSFACTORS INC	864596101		8/27/2010	2/14/2011	2,527	0	1,444	1,083			0	0				0	1,083
1,992	SUCCESSFACTORS INC	864596101		8/27/2010	2/14/2011	4,694	0	2,673	2,021			0	0				0	2,021
1,993	SUCCESSFACTORS INC	864596101		8/27/2010	3/16/2011	346	0	206	140			0	0				0	140
1,994	SUCCESSFACTORS INC	864596101		8/25/2010	7/15/2011	1,686	0	1,156	530			0	0				0	530
1,995	SUCCESSFACTORS INC	864596101		8/25/2010	7/15/2011	7,305	0	5,055	2,250			0	0				0	2,250
1,996	SUCCESSFACTORS INC	864596101		8/26/2010	7/15/2011	3,091	0	2,189	902			0	0				0	902
1,997	BRUNSWICK CORP	117043109		10/24/2011	12/19/2011	1,302	0	1,504	-202			0	0				0	-202
1,998	CBS CORP-CLASS BWI	124857202		5/5/2011	9/23/2011	175,405	0	225,447	-50,042			0	0				0	-50,042
1,999	CBS CORP-CLASS BWI	124857202		6/20/2011	9/23/2011	1,462	0	1,852	-390			0	0				0	-390
2,000	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	3/16/2011	511	0	367	144			0	0				0	144
2,001	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	3/25/2011	7,876	0	5,327	2,549			0	0				0	2,549
2,002	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	7/15/2011	4,109	0	3,307	802			0	0				0	802
2,003	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	7/21/2011	15,813	0	12,308	3,505			0	0				0	3,505
2,004	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	9/28/2011	697	0	918	-221			0	0				0	-221
2,005	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	9/22/2011	757	0	1,102	-345			0	0				0	-345
2,006	CBRE GROUP INC	12504L109		9/8/2010	12/19/2011	428	0	551	-123			0	0				0	-123
2,007	CF INDUSTRIES HOLDINGS INC	125269100		2/14/2011	5/20/2011	18,721	0	20,183	-1,462			0	0				0	-1,462
2,008	CF INDUSTRIES HOLDINGS INC	125269100		3/1/2011	5/20/2011	5,208	0	5,094	114			0	0				0	114
2,009	CF INDUSTRIES HOLDINGS INC	125269100		11/18/2011	12/19/2011	784	0	919	-135			0	0				0	-135
2,010	CIGNA CORP	125509109		6/19/2009	3/16/2011	6,679	0	3,993	2,686			0	0				0	2,686
2,011	CIGNA CORP	125509109		6/19/2009	9/23/2011	17,032	0	10,178	6,854			0	0				0	6,854
2,012	CIGNA CORP	125509109		6/19/2009	9/23/2011	68,128	0	40,928	27,200			0	0				0	27,200
2,013	CIGNA CORP	125509109		6/22/2009	9/23/2011	102,191	0	60,051	42,140			0	0				0	42,140
2,014	CIGNA CORP	125509109		6/20/2011	9/23/2011	1,662	0	2,001	-339			0	0				0	-339
2,015	CONSECO FINANCIAL GROUP INC	12621E103		3/5/2010	3/16/2011	344	0	293	51			0	0				0	51
2,016	CONSECO FINANCIAL GROUP INC	12621E103		6/2/2011	9/22/2011	1,395	0	1,905	-510			0	0				0	-510
2,017	CONSECO FINANCIAL GROUP INC	12621E103		6/2/2011	9/28/2011	1,131	0	1,131	0			0	0				0	0
2,018	CONSECO FINANCIAL GROUP INC	12621E103		6/2/2011	10/10/2011	6,123	0	7,913	-1,790			0	0				0	-1,790
2,019	CONSECO FINANCIAL GROUP INC	12621E103		3/5/2010	10/10/2011	905	0	905	0			0	0				0	0
2,020	CONSECO FINANCIAL GROUP INC	12621E103		6/13/2011	11/3/2011	2,269	0	2,998	-729			0	0				0	-729
2,021	CONSECO FINANCIAL GROUP INC	12621E103		7/1/2011	11/3/2011	1,931	0	1,961	-428			0	0				0	-428
2,022	CONSECO FINANCIAL GROUP INC	12621E103		6/25/2011	11/3/2011	368	0	466	-98			0	0				0	-98
2,023	CONSECO FINANCIAL GROUP INC	12621E103		3/5/2010	11/19/2011	1,756	0	1,702	54			0	0				0	54
2,024	CONSECO FINANCIAL GROUP INC	12621E103		6/25/2011	11/18/2011	848	0	1,088	-240			0	0				0	-240
2,025	CONSECO FINANCIAL GROUP INC	12621E103		3/16/2010	11/18/2011	1,029	0	1,080	-51			0	0				0	-51
2,026	CONSECO FINANCIAL GROUP INC	12621E103		3/5/2010	11/18/2011	484	0	468	16			0	0				0	16
2,027	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		1/22/2009	11/25/2011	41	0	43	-2			0	0				0	-2
2,028	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		1/22/2009	12/25/2011	830	0	859	-29			0	0				0	-29
2,029	FNMA POOL # 949294 6 0% 10/01/37	31413MCT0		1/22/2009	12/28/2011	28,529	0	27,004	1,525			0	0				0	1,525
2,030	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	2/25/2011	3,973	0	4,089	-116			0	0				0	-116

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		355,055	0				52,426,770	0	47,648,557	4,778,213	0	0	0	0	4,778,213
2,031	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	3/25/2011	6,656	0	6,651	-195	0				-195
2,032	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	4/25/2011	3,636	0	3,742	-106	0				-106
2,033	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	5/25/2011	4,622	0	4,757	-135	0				-135
2,034	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	6/25/2011	3,811	0	3,923	-112	0				-112
2,035	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	7/25/2011	1,969	0	2,027	-58	0				-58
2,036	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	8/25/2011	4,501	0	4,633	-132	0				-132
2,037	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	9/25/2011	1,304	0	1,343	-39	0				-39
2,038	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	10/25/2011	3,926	0	4,041	-115	0				-115
2,039	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	11/25/2011	1,748	0	1,799	-51	0				-51
2,040	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	12/25/2011	6,287	0	6,471	-184	0				-184
2,041	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			5/20/2009	1/25/2012	1,475	0	1,518	-43	0				-43
2,042	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			4/20/2011	7/25/2011	2,324	0	2,483	-159	0				-159
2,043	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			4/20/2011	8/25/2011	2,253	0	2,407	-154	0				-154
2,044	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			4/20/2011	9/25/2011	2,972	0	3,175	-203	0				-203
2,045	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			4/20/2011	10/25/2011	2,531	0	2,704	-173	0				-173
2,046	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			4/20/2011	11/25/2011	4,477	0	4,783	-306	0				-306
2,047	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			4/20/2011	12/25/2011	3,545	0	3,787	-242	0				-242
2,048	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			4/20/2011	1/25/2012	4,008	0	4,282	-274	0				-274
2,049	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			10/14/2009	2/25/2011	3,393	0	3,524	-131	0				-131
2,050	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			10/14/2009	3/25/2011	2,279	0	2,367	-88	0				-88
2,051	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			10/14/2009	4/25/2011	1,544	0	1,604	-60	0				-60
2,052	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			10/14/2009	5/25/2011	473	0	491	-18	0				-18
2,053	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			10/14/2009	6/25/2011	996	0	1,034	-38	0				-38
2,054	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			10/14/2009	7/25/2011	459	0	477	-18	0				-18
2,055	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			10/14/2009	8/25/2011	494	0	514	-20	0				-20
2,056	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0			11/8/2010	1/15/2011	12,321	0	12,614	-293	0				-293
2,057	MSC 2007-1Q14 A1 5 38% 4/15/49	61754KAA3			11/8/2010	2/15/2011	1,610	0	1,648	-38	0				-38
2,058	MSC 2007-1Q14 A1 5 38% 4/15/49	61754KAA3			11/8/2010	3/15/2011	45,623	0	46,706	-1,083	0				-1,083
2,059	MOTOROLA INC	620076307			8/12/2010	2/7/2011	22	0	19	3	0				3
2,060	MOTOROLA INC	620076307			3/16/2011	4/26/2011	5,219	0	4,935	284	0				284
2,061	MOTOROLA INC	620076307			8/12/2010	4/26/2011	27,921	0	20,874	7,047	0				7,047
2,062	MOTOROLA INC	620076307			8/12/2010	4/27/2011	15,694	0	11,600	4,094	0				4,094
2,063	MOTOROLA INC	620076307			8/12/2010	4/27/2011	9,330	0	6,786	2,544	0				2,544
2,064	MOTOROLA INC	620076307			8/12/2010	4/27/2011	62	0	45	17	0				17
2,065	MOTOROLA INC	620076307			8/12/2010	4/27/2011	14,334	0	10,670	3,664	0				3,664
2,066	MOTOROLA INC	620076307			8/12/2010	4/27/2011	51,666	0	38,840	12,826	0				12,826
2,067	MOTOROLA MOBILITY HOLDINGS-W	620097105			8/12/2010	3/16/2011	2,383	0	2,725	-342	0				-342
2,068	MOTOROLA MOBILITY HOLDINGS-W	620097105			8/12/2010	4/26/2011	15,449	0	18,038	-2,589	0				-2,589
2,069	MOTOROLA MOBILITY HOLDINGS-W	620097105			8/12/2010	4/27/2011	7,345	0	8,506	-1,161	0				-1,161
2,070	MOTOROLA MOBILITY HOLDINGS-W	620097105			8/12/2010	4/27/2011	4,366	0	4,976	-610	0				-610
2,071	MOTOROLA MOBILITY HOLDINGS-W	620097105			8/12/2010	4/27/2011	29	0	33	-4	0				-4
2,072	MOTOROLA MOBILITY HOLDINGS-W	620097105			8/12/2010	4/27/2011	6,709	0	7,824	-1,115	0				-1,115
2,073	MOTOROLA MOBILITY HOLDINGS-W	620097105			8/12/2010	4/27/2011	14,053	0	16,553	-2,500	0				-2,500
2,074	MOTOROLA MOBILITY HOLDINGS-W	620097105			8/12/2010	4/27/2011	5,444	0	6,485	-1,041	0				-1,041
2,075	NYSE EURONEXT 4 8% 6/28/13	629491AA9			8/2/2010	1/18/2011	16,170	0	16,340	-170	0				-170
2,076	CONSECO FINANCIAL GROUP INC	12621E103			3/5/2010	12/19/2011	806	0	819	-13	0				-13
2,077	CVS CAREMARK CORP	126650100			11/20/2008	3/16/2011	2,305	0	1,884	421	0				421
2,078	CVS CAREMARK CORP	126650100			11/20/2008	5/9/2011	67,650	0	48,617	19,033	0				19,033
2,079	CVS CAREMARK CORP	126650100			11/20/2008	5/10/2011	33,326	0	24,066	9,260	0				9,260
2,080	CABOT OIL & GAS CORP CL A	127097103			11/12/2010	3/16/2011	477	0	346	131	0				131
2,081	CABOT OIL & GAS CORP CL A	127097103			3/25/2011	5/4/2011	6,446	0	6,108	338	0				338
2,082	CABOT OIL & GAS CORP CL A	127097103			11/12/2010	5/4/2011	1,074	0	692	382	0				382
2,083	CABOT OIL & GAS CORP CL A	127097103			11/12/2010	9/7/2011	28,646	0	12,804	15,842	0				15,842
2,084	CABOT OIL & GAS CORP CL A	127097103			11/12/2010	9/22/2011	1,979	0	1,038	941	0				941
2,085	CABOT OIL & GAS CORP CL A	127097103			11/12/2010	9/28/2011	2,653	0	1,384	1,269	0				1,269
2,086	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1			4/8/2011	8/15/2011	1,638	0	1,598	40	0				40
2,087	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1			4/8/2011	9/15/2011	652	0	636	16	0				16
2,088	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1			4/8/2011	10/15/2011	1,446	0	1,412	34	0				34

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

Amount													
355,055													
0													
Long Term CG Distributions													
Short Term CG Distributions													
	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
2,089	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	11/15/2011	1,300	0	1,270	30			0	30
2,090	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	12/15/2011	1,916	0	1,873	43			0	43
2,091	FHLMC GOLD A95160 4 0% 11/01/40	312943WV1		4/8/2011	1/15/2012	1,857	0	1,817	40			0	40
2,092	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	2/15/2011	1,357	0	1,383	-26			0	-26
2,093	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	3/15/2011	1,392	0	1,418	-26			0	-26
2,094	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	4/7/2011	10,012	0	10,075	-63			0	-63
2,095	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	4/15/2011	831	0	847	-16			0	-16
2,096	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	5/15/2011	1,795	0	1,829	-34			0	-34
2,097	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	6/15/2011	1,037	0	1,056	-19			0	-19
2,098	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2011	2,506	0	2,554	-48			0	-48
2,099	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	8/15/2011	2,330	0	2,374	-44			0	-44
2,100	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	9/15/2011	1,793	0	1,827	-34			0	-34
2,101	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	10/15/2011	1,337	0	1,362	-25			0	-25
2,102	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	11/15/2011	3,000	0	3,056	-56			0	-56
2,103	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	12/15/2011	1,125	0	1,146	-21			0	-21
2,104	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	1/15/2012	1,298	0	1,322	-24			0	-24
2,105	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	11/15/2011	737	0	786	-49			0	-49
2,106	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	11/15/2011	246	0	260	-14			0	-14
2,107	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	12/15/2011	1,914	0	2,041	-127			0	-127
2,108	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	12/15/2011	638	0	677	-39			0	-39
2,109	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	1/15/2012	3,818	0	4,071	-253			0	-253
2,110	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	1/15/2012	1,273	0	1,350	-77			0	-77
2,111	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	1/15/2012	95	0	101	-6			0	-6
2,112	FED HOME LOAN BANK 3 625% 10/18/1	3133XSAE8		12/10/2010	6/23/2011	37,420	0	37,412	8			0	8
2,113	FED HOME LOAN BANK 3 625% 10/18/1	3133XSAE8		3/19/2010	6/23/2011	10,691	0	10,553	138			0	138
2,114	FED HOME LOAN BANK 3 625% 10/18/1	3133XSAE8		3/19/2010	12/23/2011	31,740	0	31,659	81			0	81
2,115	FED HOME LOAN BANK 3 625% 10/18/1	3133XSAE8		5/5/2009	12/23/2011	5,290	0	5,248	42			0	42
2,116	FEDERAL NATL MTG AS 4 375% 7/17/1	31359MSL8		9/30/2009	12/23/2011	53,091	0	54,122	-1,031			0	-1,031
2,117	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/17/2009	2/25/2011	2,450	0	2,547	-97			0	-97
2,118	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/17/2009	3/25/2011	1,836	0	1,909	-73			0	-73
2,119	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/17/2009	4/25/2011	2,934	0	3,050	-116			0	-116
2,120	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/17/2009	5/25/2011	2,489	0	2,587	-98			0	-98
2,121	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/17/2009	6/25/2011	2,791	0	2,901	-110			0	-110
2,122	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/17/2009	7/25/2011	3,449	0	3,585	-136			0	-136
2,123	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		2/17/2009	8/25/2011	1,458	0	1,515	-57			0	-57
2,124	NATIONAL FUEL GAS CON J	636180101		8/28/2009	8/26/2011	38,316	0	30,191	8,125			0	8,125
2,125	NATIONAL GRID PLC-SP ADR	636274300		9/23/2011	12/19/2011	4,240	0	4,389	-149			0	-149
2,126	NATIONAL INSTRS CORP	636518102		3/22/2011	5/4/2011	10,035	0	10,854	-819			0	-819
2,127	NATIONAL INSTRS CORP	636518102		3/22/2011	5/4/2011	5,903	0	6,384	-481			0	-481
2,128	NATIONAL INSTRS CORP	636518102		3/23/2011	5/4/2011	2,685	0	2,875	-190			0	-190
2,129	NATIONAL INSTRS CORP	636518102		3/23/2011	5/4/2011	597	0	640	-43			0	-43
2,130	NATIONAL INSTRS CORP	636518102		3/22/2011	5/4/2011	4,475	0	4,789	-314			0	-314
2,131	NATIONAL INSTRS CORP	636518102		3/24/2011	5/4/2011	888	0	969	-81			0	-81
2,132	NATIONAL INSTRS CORP	636518102		3/23/2011	5/4/2011	2,959	0	3,201	-242			0	-242
2,133	ASG GLOBAL ALTERNATIVES FUND-Y	63872T885		6/20/2011	9/22/2011	103,212	0	109,047	-5,835			0	-5,835
2,134	NAVISTAR INTL CORP NEW	63934E108		4/5/2010	3/16/2011	1,280	0	961	319			0	319
2,135	NAVISTAR INTL CORP NEW	63934E108		4/5/2010	9/6/2011	14,283	0	17,760	-3,497			0	-3,497
2,136	NETAPP INC	64110D104		2/5/2010	2/17/2011	10,718	0	5,970	4,748			0	4,748
2,137	NETAPP INC	64110D104		2/5/2010	2/17/2011	14,469	0	8,075	6,394			0	6,394
2,138	NETAPP INC	64110D104		8/19/2011	9/23/2011	11,427	0	11,864	-437			0	-437
2,139	NETAPP INC	64110D104		8/22/2011	9/23/2011	96,900	0	99,394	-2,494			0	-2,494
2,140	NETAPP INC	64110D104		8/23/2011	9/23/2011	347	0	369	-22			0	-22
2,141	NETAPP INC	64110D104		8/23/2011	9/23/2011	39,594	0	42,172	-2,578			0	-2,578
2,142	NEW YORK CMNTY BANCORP INC	649445103		7/16/2010	1/27/2011	24,266	0	22,256	2,010			0	2,010
2,143	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	2/9/2011	13,885	0	15,000	-1,105			0	-1,105
2,144	NEW YORK N Y 5 817% 10/01/31	64966H4L1		10/7/2010	2/9/2011	13,887	0	15,000	-1,113			0	-1,113
2,145	UNITED THERAPEUTICS CORP DEL	91307C102		4/30/2010	3/16/2011	658	0	566	92			0	92
2,146	UNITED THERAPEUTICS CORP DEL	91307C102		11/20/2008	8/26/2011	11,966	0	7,354	4,612			0	4,612

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	355,055												
		0												
2,147	UNITED THERAPEUTICS CORP DEL	91307C102		4/30/2010	8/26/2011		2,792	0	1,876	916			0	4,778,213
2,148	UNITED THERAPEUTICS CORP DEL	91307C102		4/30/2010	8/26/2011		5,983	0	8,496	-2,513			0	-2,513
2,149	UNIVERSAL HEALTH SERVICES CL B	913903100		7/19/2010	3/16/2011		959	0	740	219			0	219
2,150	UNIVERSAL HEALTH SERVICES CL B	913903100		4/8/2011	9/22/2011		3,086	0	4,414	-1,318			0	-1,318
2,151	UNIVERSAL HEALTH SERVICES CL B	913903100		4/8/2011	9/28/2011		1,786	0	2,452	-666			0	-666
2,152	UNIVERSAL HEALTH SERVICES CL B	913903100		4/8/2011	12/19/2011		1,463	0	1,962	-499			0	-499
2,153	UNIVERSITY CALIF REV 1 988% 5/15/50	91412GEV3		12/7/2010	2/9/2011		20,050	0	20,000	50			0	50
2,154	UNIVERSITY CALIF REV 1 988% 5/15/50	91412GEV3		12/7/2010	9/8/2011		45,797	0	45,000	797			0	797
2,155	VCA ANTECH INC	918194101		10/15/2010	3/7/2011		5,226	0	4,558	668			0	668
2,156	VCA ANTECH INC	918194101		10/15/2010	3/7/2011		6,716	0	5,860	856			0	856
2,157	VCA ANTECH INC	918194101		10/15/2010	3/8/2011		21,929	0	19,099	2,830			0	2,830
2,158	V F CORP	918204108		9/27/2011	9/28/2011		2,225	0	2,233	-8			0	-8
2,159	V F CORP	918204108		9/27/2011	12/19/2011		1,164	0	1,182	-18			0	-18
2,160	VALE SA-SP ADR	91912E105		11/20/2008	3/16/2011		11,176	0	3,254	7,922			0	7,922
2,161	VALE SA-SP ADR	91912E105		11/20/2008	9/23/2011		229,794	0	89,494	140,300			0	140,300
2,162	VALE SA-SP ADR	91912E105		6/20/2011	9/23/2011		2,089	0	2,731	-642			0	-642
2,163	VALERO ENERGY CORP NEW	91913Y100		9/23/2011	9/28/2011		4,427	0	4,271	156			0	156
2,164	VALERO ENERGY CORP NEW	91913Y100		9/23/2011	12/19/2011		8,618	0	7,984	634			0	634
2,165	VARIAN SEMICONDUCTOR EQUIPMENT	922207105		3/17/2011	5/11/2011		6,117	0	4,441	1,676			0	1,676
2,166	VARIAN SEMICONDUCTOR EQUIPMENT	922207105		3/18/2011	5/11/2011		17,127	0	12,451	4,676			0	4,676
2,167	VARIAN SEMICONDUCTOR EQUIPMENT	922207105		3/18/2011	5/11/2011		19,571	0	14,230	5,341			0	5,341
2,168	VERA BRADLEY INC	92335C106		4/14/2011	7/7/2011		25,027	0	27,920	-2,893			0	-2,893
2,169	VERIZON COMMUNICATIONS INC	92343V104		9/27/2011	9/28/2011		3,327	0	3,341	-14			0	-14
2,170	VERIZON COMMUNICATIONS INC	92343V104		11/23/2011	12/19/2011		4,638	0	4,269	369			0	369
2,171	HUMAN GENOME SCIENCES INC	444903108		12/2/2009	7/22/2011		19,777	0	24,075	-4,298			0	-4,298
2,172	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/22/2011		43,905	0	56,631	-12,726			0	-12,726
2,173	HUMAN GENOME SCIENCES INC	444903108		6/24/2011	7/22/2011		3,955	0	4,439	-484			0	-484
2,174	HUMAN GENOME SCIENCES INC	444903108		6/20/2011	7/22/2011		1,978	0	2,260	-282			0	-282
2,175	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/22/2011		26,264	0	33,843	-7,579			0	-7,579
2,176	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/22/2011		2,883	0	3,543	-660			0	-660
2,177	HUNT J B TRANSPORT SERVICES INC	445658107		8/17/2011	9/28/2011		358	0	401	-43			0	-43
2,178	HUNT J B TRANSPORT SERVICES INC	445658107		8/17/2011	9/28/2011		768	0	802	-34			0	-34
2,179	HUNT J B TRANSPORT SERVICES INC	445658107		8/17/2011	12/19/2011		887	0	802	85			0	85
2,180	HUNTINGTON BANCSHARES INC	446150104		12/8/2010	3/16/2011		326	0	253	73			0	73
2,181	HUNTINGTON BANCSHARES INC	446150104		12/8/2010	3/16/2011		261	0	201	60			0	60
2,182	HUNTINGTON BANCSHARES INC	446150104		12/8/2010	9/22/2011		1,097	0	1,207	-110			0	-110
2,183	HUNTINGTON BANCSHARES INC	446150104		12/8/2010	9/28/2011		981	0	1,006	-25			0	-25
2,184	HUNTINGTON BANCSHARES INC	446150104		12/8/2010	10/21/2011		25,018	0	26,262	-1,244			0	-1,244
2,185	IPG PHOTONICS CORP	44980X109		6/3/2011	9/22/2011		1,746	0	2,285	-539			0	-539
2,186	IPG PHOTONICS CORP	44980X109		6/3/2011	9/28/2011		555	0	762	-207			0	-207
2,187	IPG PHOTONICS CORP	44980X109		6/2/2011	11/3/2011		3,046	0	4,519	-1,473			0	-1,473
2,188	IPG PHOTONICS CORP	44980X109		6/3/2011	11/3/2011		14,214	0	21,324	-7,110			0	-7,110
2,189	IDEX CORP	45167R104		8/11/2010	3/16/2011		3,689	0	2,841	848			0	848
2,190	IDEX CORP	45167R104		8/11/2010	9/22/2011		926	0	947	-21			0	-21
2,191	IDEX CORP	45167R104		8/11/2010	9/28/2011		1,002	0	947	55			0	55
2,192	IDEX CORP	45167R104		2/27/2009	12/15/2011		1,773	0	978	795			0	795
2,193	IDEX CORP	45167R104		8/11/2010	12/15/2011		1,418	0	1,263	155			0	155
2,194	IDEX CORP	45167R104		11/20/2008	12/15/2011		2,836	0	1,464	1,372			0	1,372
2,195	IDEX CORP	45167R104		11/20/2008	12/16/2011		9,972	0	5,123	4,849			0	4,849
2,196	IDEX CORP	45167R104		11/20/2008	12/16/2011		1,456	0	732	724			0	724
2,197	IDEX CORP	45167R104		11/20/2008	12/19/2011		5,977	0	3,092	2,885			0	2,885
2,198	IDEX CORP	45167R104		11/20/2008	12/19/2011		1,272	0	659	613			0	613
2,199	INFORMATICA CORP	45666Q102		8/16/2010	12/20/2011		3,439	0	1,738	1,701			0	1,701
2,200	INFORMATICA CORP	45666Q102		8/16/2010	3/16/2011		5,211	0	3,464	1,747			0	1,747
2,201	INFORMATICA CORP	45666Q102		4/28/2011	9/22/2011		1,217	0	1,649	-432			0	-432
2,202	INFORMATICA CORP	45666Q102		8/11/2010	9/23/2011		34,748	0	25,972	8,776			0	8,776
2,203	INFORMATICA CORP	45666Q102		8/11/2010	9/23/2011		5,076	0	3,790	1,286			0	1,286
2,204	INFORMATICA CORP	45666Q102		8/12/2010	9/23/2011		34,748	0	26,151	8,597			0	8,597

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

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						Long Term CG Distributions	Short Term CG Distributions								
						355,055	0	52,426,770	0	47,648,557	4,778,213	0	0	0	4,778,213
2,205	INFORMATICA CORP	45666Q102		8/12/2010	9/23/2011			39	0	29	10			0	10
2,206	INFORMATICA CORP	45666Q102		8/12/2010	9/23/2011			4,958	0	3,725	1,233			0	1,233
2,207	INFORMATICA CORP	45666Q102		8/13/2010	9/23/2011			4,447	0	3,441	1,006			0	1,006
2,208	INFORMATICA CORP	45666Q102		8/13/2010	9/23/2011			39	0	30	9			0	9
2,209	INFORMATICA CORP	45666Q102		8/13/2010	9/23/2011			22,706	0	17,591	5,115			0	5,115
2,210	INFORMATICA CORP	45666Q102		8/13/2010	9/23/2011			19,125	0	14,854	4,271			0	4,271
2,211	INFORMATICA CORP	45666Q102		8/16/2010	9/23/2011			39	0	31	8			0	8
2,212	INFORMATICA CORP	45666Q102		8/16/2010	9/23/2011			44,467	0	35,582	8,885			0	8,885
2,213	SUCCESSFACTORS INC	864596101		8/26/2010	7/15/2011			5,057	0	3,571	1,486			0	1,486
2,214	SUCCESSFACTORS INC	864596101		8/26/2010	7/15/2011			4,776	0	3,373	1,403			0	1,403
2,215	SUNTRUST BANKS INC	867914103		1/21/2011	3/16/2011			562	0	596	-34			0	-34
2,216	SUNTRUST BANKS INC	867914103		1/21/2011	3/16/2011			20,471	0	23,227	-2,756			0	-2,756
2,217	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	3/16/2011			354	0	395	-41			0	-41
2,218	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	3/16/2011			1,415	0	1,579	-164			0	-164
2,219	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	3/16/2011			4,251	0	4,737	-486			0	-486
2,220	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	3/16/2011			14,368	0	15,790	-1,422			0	-1,422
2,221	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	3/16/2011			8,282	0	9,080	-798			0	-798
2,222	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	3/16/2011			6,145	0	6,711	-566			0	-566
2,223	TCW EMERGING MARKETS INCOME FUND	87234N765		11/30/2011	12/19/2011			5,136	0	5,211	-75			0	-75
2,224	TCW EMERGING MARKETS INCOME FUND	87234N765		11/30/2011	12/19/2011			5,236	0	5,236	0			0	0
2,225	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	9/25/2011			228	0	229	-2			0	-2
2,226	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	9/25/2011			227	0	229	-2			0	-2
2,227	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	9/25/2011			226	0	229	-3			0	-3
2,228	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	9/25/2011			2,923	0	2,958	-35			0	-35
2,229	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	9/25/2011			1,444	0	1,461	-17			0	-17
2,230	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	9/25/2011			1,392	0	1,408	-16			0	-16
2,231	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		9/14/2011	10/25/2011			1,637	0	1,718	-81			0	-81
2,232	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		9/14/2011	10/25/2011			2,936	0	3,081	-145			0	-145
2,233	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		9/14/2011	10/25/2011			1,785	0	1,873	-88			0	-88
2,234	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		9/14/2011	10/25/2011			2,317	0	2,432	-115			0	-115
2,235	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		10/20/2011	11/25/2011			15,654	0	15,908	-254			0	-254
2,236	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		10/20/2011	11/25/2011			4,644	0	4,719	-75			0	-75
2,237	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		10/20/2011	11/25/2011			5,485	0	5,574	-89			0	-89
2,238	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		4/15/2011	7/25/2011			2,858	0	3,003	-263			0	-263
2,239	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		4/15/2011	7/25/2011			3,540	0	3,870	-212			0	-212
2,240	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		4/15/2011	7/25/2011			3,845	0	4,130	-285			0	-285
2,241	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		4/15/2011	7/25/2011			3,656	0	3,927	-271			0	-271
2,242	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		4/15/2011	7/25/2011			3,295	0	3,539	-244			0	-244
2,243	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		4/15/2011	7/25/2011			3,484	0	3,742	-258			0	-258
2,244	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		4/15/2011	7/25/2011			3,140	0	3,373	-233			0	-233
2,245	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		4/15/2011	7/25/2011			3,603	0	3,870	-267			0	-267
2,246	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		8/2/2011	9/25/2011			1,532	0	1,584	-52			0	-52
2,247	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		8/2/2011	9/25/2011			1,525	0	1,576	-51			0	-51
2,248	JP MORGAN CHASE & CO	46625H100		11/20/2008	11/8/2011			111,184	0	74,545	36,639			0	36,639
2,249	JP MORGAN CHASE & CO	46625H100		11/20/2008	11/8/2011			9,521	0	7,110	2,411			0	2,411
2,250	JOHNSON & JOHNSON	478366107		9/30/2011	12/19/2011			12,059	0	12,152	-93			0	-93
2,251	JOHNSON CONTROLS INC	478366107		9/23/2011	9/28/2011			5,007	0	4,748	259			0	259
2,252	JOHNSON CONTROLS INC	478366107		9/23/2011	9/28/2011			9,419	0	8,705	714			0	714
2,253	JOY GLOBAL INC	481165108		12/3/2010	1/20/2011			4,404	0	3,951	453			0	453
2,254	JOY GLOBAL INC	481165108		12/3/2010	1/20/2011			4,902	0	3,951	951			0	951
2,255	JOY GLOBAL INC	481165108		11/19/2009	2/17/2011			4,902	0	2,731	2,171			0	2,171
2,256	JOY GLOBAL INC	481165108		11/19/2009	2/17/2011			24,069	0	13,656	10,413			0	10,413
2,257	JOY GLOBAL INC	481165108		2/19/2010	3/1/2011			963	0	503	460			0	460
2,258	JOY GLOBAL INC	481165108		3/16/2011	3/25/2011			974	0	896	78			0	78
2,259	JOY GLOBAL INC	481165108		2/19/2010	3/25/2011			7,796	0	4,024	3,772			0	3,772
2,260	JOY GLOBAL INC	481165108		2/19/2010	9/28/2011			698	0	503	195			0	195
2,261	KBR INC	48242W106		10/27/2009	3/16/2011			986	0	680	306			0	306
2,262	KBR INC	48242W106		10/27/2009	9/22/2011			1,228	0	1,134	94			0	94

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

		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Amount	Amount								
		Long Term CG Distributions	355,055													
		Short Term CG Distributions	0													
2,263	KBR INC	48242W106			10/27/2009	9/28/2011		1,289	0	0	1,134	155		0	0	4,778,213
2,264	KBR INC	48242W106			10/27/2009	12/19/2011		972	0	0	907	65		0	0	155
2,265	KANSAS CITY SOUTHERN	485170302			3/25/2010	8/12/2011		4,874	0	0	3,215	1,659		0	0	1,659
2,266	KANSAS CITY SOUTHERN	485170302			3/25/2010	9/22/2011		2,418	0	0	1,786	632		0	0	632
2,267	KANSAS CITY SOUTHERN	485170302			3/25/2010	9/28/2011		1,582	0	0	1,072	510		0	0	510
2,268	KANSAS CITY SOUTHERN	485170302			3/25/2010	12/15/2011		3,107	0	0	1,786	1,321		0	0	1,321
2,269	KELLOGG CO	487836108			9/23/2011	12/19/2011		2,930	0	0	3,142	-212		0	0	-212
2,270	KEYCORP NEW	49326T108			3/4/2010	2/4/2011		6,036	0	0	4,563	1,473		0	0	1,473
2,271	VERIZON COMMUNICATIONS INC	92343V104			9/27/2011	12/19/2011		7,344	0	0	7,054	290		0	0	290
2,272	VERIZON COMMUNICATIONS 5 5% 2/15	92343VAL8			2/6/2009	12/22/2011		29,148	0	0	24,865	4,283		0	0	4,283
2,273	VERTEX PHARMACEUTICALS INC	92532F100			3/7/2011	8/26/2011		5,834	0	0	6,611	-777		0	0	-777
2,274	VERTEX PHARMACEUTICALS INC	92532F100			3/7/2011	8/26/2011		6,283	0	0	7,065	-782		0	0	-782
2,275	VERTEX PHARMACEUTICALS INC	92532F100			12/1/2011	8/26/2011		449	0	0	400	49		0	0	49
2,276	VERTEX PHARMACEUTICALS INC	92532F100			12/1/2011	9/22/2011		2,548	0	0	2,002	546		0	0	546
2,277	VERTEX PHARMACEUTICALS INC	92532F100			12/1/2011	9/28/2011		950	0	0	801	149		0	0	149
2,278	VERTEX PHARMACEUTICALS INC	92532F100			12/1/2011	10/10/2011		6,919	0	0	6,808	111		0	0	111
2,279	VERTEX PHARMACEUTICALS INC	92532F100			12/1/2011	12/19/2011		340	0	0	400	-60		0	0	-60
2,280	VISHAY INTERTECHNOLOGY INC	928298108			11/12/2010	3/16/2011		674	0	0	552	122		0	0	122
2,281	VISHAY INTERTECHNOLOGY INC	928298108			11/12/2010	6/2/2011		29,246	0	0	26,093	3,153		0	0	3,153
2,282	VISHAY INTERTECHNOLOGY INC	928298108			10/25/2011	12/19/2011		424	0	0	523	-99		0	0	-99
2,283	VISHAY INTERTECHNOLOGY INC	928298108			10/25/2011	12/22/2011		3,017	0	0	3,546	-529		0	0	-529
2,284	VISHAY INTERTECHNOLOGY INC	928298108			10/25/2011	12/22/2011		13,045	0	0	15,387	-2,342		0	0	-2,342
2,285	DREYFUS HIGH YIELD-I	261980759			8/31/2009	9/22/2011		8,564	0	0	8,494	70		0	0	70
2,286	DREYFUS HIGH YIELD-I	261980759			9/14/2009	9/22/2011		24,127	0	0	24,324	-197		0	0	-197
2,287	DREYFUS HIGH YIELD-I	261980759			5/28/2010	9/22/2011		10,352	0	0	10,589	-237		0	0	-237
2,288	DREYFUS HIGH YIELD-I	261980759			6/30/2010	9/22/2011		10,073	0	0	10,304	-231		0	0	-231
2,289	DREYFUS HIGH YIELD-I	261980759			8/31/2010	9/22/2011		148	0	0	154	-6		0	0	-6
2,290	DREYFUS HIGH YIELD-I	261980759			12/31/2010	9/22/2011		8,473	0	0	9,165	-692		0	0	-692
2,291	DREYFUS HIGH YIELD-I	261980759			1/31/2011	9/22/2011		7,786	0	0	8,575	-789		0	0	-789
2,292	DREYFUS HIGH YIELD-I	261980759			2/28/2011	9/22/2011		6,941	0	0	7,701	-760		0	0	-760
2,293	DREYFUS HIGH YIELD-I	261980759			3/16/2011	9/22/2011		31,780	0	0	35,000	-3,220		0	0	-3,220
2,294	DREYFUS HIGH YIELD-I	261980759			3/31/2011	9/22/2011		7,822	0	0	8,653	-831		0	0	-831
2,295	DREYFUS HIGH YIELD-I	261980759			5/31/2011	9/22/2011		2,276	0	0	2,528	-252		0	0	-252
2,296	DREYFUS HIGH YIELD-I	261980759			6/30/2011	9/22/2011		7,589	0	0	8,247	-658		0	0	-658
2,297	DREYFUS HIGH YIELD-I	261980759			7/29/2011	9/22/2011		7,717	0	0	8,410	-693		0	0	-693
2,298	DREYFUS HIGH YIELD-I	261980759			8/31/2011	9/22/2011		8,582	0	0	8,778	-196		0	0	-196
2,299	DREYFUS HIGH YIELD-I	261980759			11/24/2008	9/22/2011		174,321	0	0	136,437	37,884		0	0	37,884
2,300	DREYFUS GLOBAL REAL ES SEC-I	261986582			12/10/2010	6/20/2011		26,564	0	0	26,000	564		0	0	564
2,301	DREYFUS GLOBAL REAL ES SEC-I	261986582			3/31/2011	6/20/2011		8,871	0	0	8,824	47		0	0	47
2,302	DREYFUS GLOBAL REAL ES SEC-I	261986582			12/27/2010	6/20/2011		16,801	0	0	16,154	647		0	0	647
2,303	DREYFUS GLOBAL REAL ES SEC-I	261986582			12/27/2010	12/19/2011		34,436	0	0	37,548	-3,112		0	0	-3,112
2,304	DREYFUS GLOBAL REAL ES SEC-I	261986582			9/22/2011	12/19/2011		14,395	0	0	13,809	586		0	0	586
2,305	DREYFUS OPPORTUNISTIC S/C	26200C403			12/10/2010	8/5/2011		5,130	0	0	6,000	-870		0	0	-870
2,306	DREYFUS OPPORTUNISTIC S/C	26200C403			12/14/2010	8/5/2011		12,916	0	0	14,804	-1,888		0	0	-1,888
2,307	DREYFUS OPPORTUNISTIC S/C	26200C403			12/21/2010	8/5/2011		103,962	0	0	123,000	-19,038		0	0	-19,038
2,308	DREYFUS OPPORTUNISTIC S/C	26200C403			6/20/2011	8/5/2011		13,946	0	0	15,996	-2,050		0	0	-2,050
2,309	DREYFUS OPPORTUNISTIC S/C	26200C403			9/23/2010	8/5/2011		14,046	0	0	13,227	819		0	0	819
2,310	DREYFUS OPPORTUNISTIC S/C	26200C403			12/30/2010	9/28/2011		6,144	0	0	6,773	-629		0	0	-629
2,311	DREYFUS OPPORTUNISTIC S/C	26200C403			12/10/2009	9/28/2011		12,856	0	0	12,716	140		0	0	140
2,312	DREYFUS OPPORTUNISTIC S/C	26200C403			12/8/2011	12/19/2011		11,614	0	0	115,006	-3,392		0	0	-3,392
2,313	DREYFUS OPPORTUNISTIC S/C	26200C403			12/10/2009	12/19/2011		2,523	0	0	2,563	-40		0	0	-40
2,314	DREYFUS OPPORTUNISTIC S/C	26200C403			12/15/2010	6/20/2011		75,220	0	0	75,047	173		0	0	173
2,315	TCW EMERGING MARKETS INCOME FU	87234N765			9/27/2011	12/19/2011		35,875	0	0	35,332	543		0	0	543
2,316	TW TELECOM INC	87311L104			5/4/2011	9/22/2011		1,003	0	0	1,325	-322		0	0	-322
2,317	TW TELECOM INC	87311L104			5/4/2011	9/28/2011		860	0	0	1,104	-244		0	0	-244
2,318	TW TELECOM INC	87311L104			5/4/2011	11/19/2011		6,929	0	0	8,835	-1,906		0	0	-1,906
2,319	TW TELECOM INC	87311L104			5/4/2011	11/21/2011		2,420	0	0	3,069	-649		0	0	-649
2,320	TW TELECOM INC	87311L104			5/4/2011	11/21/2011		4,493	0	0	5,715	-1,222		0	0	-1,222

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	0												
2,321	TW TELECOM INC	87311L104		5/4/2011	11/21/2011		518		0	656	-138			-138
2,322	TW TELECOM INC	87311L104		5/4/2011	11/21/2011		8,123		0	10,381	-2,258			-2,258
2,323	TARGET CORP	87612E106		6/10/2009	1/6/2011		83,355		0	61,689	21,666			21,666
2,324	TARGET CORP	87612E106		6/25/2009	1/6/2011		93,774		0	68,909	24,865			24,865
2,325	TARGET CORP	87612E106		6/25/2009	1/27/2011		550		0	403	147			147
2,326	TARGET CORP	87612E106		6/25/2009	1/27/2011		133,952		0	98,326	35,626			35,626
2,327	TARGET CORP	87612E106		6/25/2009	1/31/2011		105,172		0	77,774	27,398			27,398
2,328	TARGET CORP	87612E106		2/15/2011	3/25/2011		2,476		0	2,778	-302			-302
2,329	TEMPLE-INLAND INC	879888107		2/15/2011	3/25/2011		30,839		0	34,596	-3,757			-3,757
2,330	TEMPUR-PEDIC INTL INC	88023U101		4/14/2011	9/22/2011		1,681		0	1,735	-54			-54
2,331	TEMPUR-PEDIC INTL INC	88023U101		4/14/2011	9/27/2011		5,432		0	5,206	226			226
2,332	TEMPUR-PEDIC INTL INC	88023U101		4/14/2011	10/7/2011		20,860		0	21,404	-544			-544
2,333	TEMPUR-PEDIC INTL INC	88023U101		4/20/2011	10/7/2011		564		0	613	-49			-49
2,334	TERADATA CORPORATION	88076W103		3/3/2011	3/16/2011		9,219		0	9,502	-283			-283
2,335	TERADATA CORPORATION	88076W103		7/21/2011	9/22/2011		1,548		0	1,701	-153			-153
2,336	TERADATA CORPORATION	88076W103		6/20/2011	9/28/2011		2,256		0	2,275	-19			-19
2,337	TERADATA CORPORATION	88076W103		9/23/2011	9/28/2011		5,076		0	4,599	477			477
2,338	TERADATA CORPORATION	88076W103		7/21/2011	9/28/2011		1,149		0	1,134	15			15
2,339	TERADATA CORPORATION	88076W103		7/21/2011	12/19/2011		497		0	567	-70			-70
2,340	TERADATA CORPORATION	88076W103		9/23/2011	12/19/2011		13,278		0	13,796	-518			-518
2,341	TEREX CORP NEW	880779103		2/17/2011	3/16/2011		1,054		0	1,143	-89			-89
2,342	TEREX CORP NEW	880779103		2/17/2011	8/2/2011		1,400		0	2,668	-1,268			-1,268
2,343	TEREX CORP NEW	880779103		12/21/2010	8/2/2011		5,399		0	8,188	-2,789			-2,789
2,344	CABOT OIL & GAS CORP CL A	127097103		10/21/2011	12/19/2011		1,463		0	1,411	52			52
2,345	CALIFORNIA ST 7 3% 10/01/39	13063A7D0		10/8/2009	12/22/2011		111,201		0	95,782	15,419			15,419
2,346	CAMDEN PROPERTY TRUST REIT	133131102		6/24/2010	3/16/2011		1,111		0	874	237			237
2,347	CAMDEN PROPERTY TRUST REIT	133131102		6/24/2010	9/22/2011		1,695		0	1,298	397			397
2,348	CAMDEN PROPERTY TRUST REIT	133131102		6/24/2010	9/28/2011		1,693		0	1,298	395			395
2,349	CAMDEN PROPERTY TRUST REIT	133131102		6/24/2010	10/10/2011		34,696		0	26,400	8,296			8,296
2,350	CAMERON INTERNATIONAL CORP	13342B105		9/23/2011	9/28/2011		6,009		0	5,673	336			336
2,351	CAMERON INTERNATIONAL CORP	13342B105		9/23/2011	9/28/2011		144,771		0	140,516	4,255			4,255
2,352	CAMERON INTERNATIONAL CORP	13342B105		9/23/2011	12/19/2011		6,447		0	6,109	338			338
2,353	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	3/16/2011		19,240		0	16,242	2,998			2,998
2,354	KEYCORP NEW	493267108		2/18/2010	2/14/2011		36,783		0	26,229	10,554			10,554
2,355	KEYCORP NEW	493267108		3/4/2010	2/14/2011		3,621		0	2,709	912			912
2,356	KIMBERLY CLARK CORP	494368103		9/23/2011	12/19/2011		4,275		0	4,164	111			111
2,357	TRANSATLANTIC HOLDINGS INC	893521104		6/26/2011	10/10/2011		1,988		0	2,179	-181			-181
2,358	KIMCO REALTY CORP	49446R109		11/10/2011	12/19/2011		3,206		0	3,230	-24			-24
2,359	KINDER MORGAN INC	49456B101		9/23/2011	12/19/2011		3,252		0	2,815	437			437
2,360	KIRBY CORP	497266106		12/15/2011	12/19/2011		3,192		0	3,108	84			84
2,361	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	10/10/2011		2,997		0	2,997	0			0
2,362	KRAFT FOODS INC CL A	50075N104		9/23/2011	9/28/2011		6,284		0	6,053	231			231
2,363	KRAFT FOODS INC CL A	50075N104		9/23/2011	12/19/2011		4,354		0	4,035	319			319
2,364	KRAFT FOODS INC CL A	50075N104		9/23/2011	12/19/2011		13,061		0	12,106	955			955
2,365	KRONOS WORLDWIDE INC	50105F105		3/25/2011	9/20/2011		18,768		0	27,877	-8,909			-8,909
2,366	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	11/3/2011		5,827		0	5,815	12			12
2,367	LAS VEGAS SANDS CORP	517834107		9/23/2011	9/28/2011		4,455		0	4,474	-19			-19
2,368	LAS VEGAS SANDS CORP	517834107		9/23/2011	12/19/2011		8,186		0	8,948	-762			-762
2,369	LBUS 2000-C5 A2 6 51% 12/15/26	52108HC8		2/10/2010	1/15/2011		538		0	551	-13			-13
2,370	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	12/19/2011		546		0	529	17			17
2,371	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	1/15/2011		232		0	233	-1			-1
2,372	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	2/15/2011		233		0	234	-1			-1
2,373	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	3/15/2011		275		0	277	-2			-2
2,374	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	12/22/2011		16,397		0	15,858	539			539
2,375	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	4/15/2011		1,615		0	1,625	-10			-10
2,376	LBUS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	5/15/2011		251		0	253	-2			-2
2,377	TOWERS WATSON & CO-CL A	891894107		9/28/2011	9/28/2011		603		0	608	-5			-5
2,378	TRANSATLANTIC HOLDINGS INC	893521104		8/2/2011	12/22/2011		3,826		0	3,535	291			291

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															355,055	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	4,778,213
2,379	TOWERS WATSON & CO-CL A	891894107		9/28/2011	12/19/2011		591	0	608	-17			0		-17	
2,380	TRACTOR SUPPLY COMPANY	892356106		9/27/2011	9/28/2011		680	0	690	-10			0		-10	
2,381	TRACTOR SUPPLY COMPANY	892356106		11/22/2011	12/22/2011		13,473	0	13,772	-299			0		-299	
2,382	TRANSATLANTIC HOLDINGS INC	893521104		9/27/2011	12/22/2011		6,559	0	5,847	712			0		712	
2,383	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	8/26/2011		3,404	0	3,404	0			0		0	
2,384	TRANSATLANTIC HOLDINGS INC	893521104		6/27/2011	9/22/2011		1,363	0	1,642	-279			0		-279	
2,385	TRANSATLANTIC HOLDINGS INC	893521104		6/27/2011	9/28/2011		1,959	0	1,959	0			0		0	
2,386	TRANSATLANTIC HOLDINGS INC	893521104		7/20/2011	12/22/2011		2,733	0	2,630	103			0		103	
2,387	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	9/28/2011		2,449	0	2,449	0			0		0	
2,388	TRANSATLANTIC HOLDINGS INC	893521104		7/8/2011	12/22/2011		3,279	0	3,098	181			0		181	
2,389	TRANSATLANTIC HOLDINGS INC	893521104		10/21/2011	12/22/2011		3,279	0	3,142	137			0		137	
2,390	TRANSDIGM GROUP INC	893641100		11/18/2011	12/19/2011		963	0	940	23			0		23	
2,391	TRIMBLE NAV LTD	896239100		2/17/2011	3/16/2011		923	0	1,001	-78			0		-78	
2,392	TRIMBLE NAV LTD	896239100		2/17/2011	5/4/2011		29,202	0	35,018	-5,816			0		-5,816	
2,393	TRIMBLE NAV LTD	896239100		2/17/2011	5/4/2011		3,418	0	4,002	-584			0		-584	
2,394	TRIUMPH GROUP INC NEW	896818101		12/12/2011	3/16/2011		1,669	0	1,669	0			0		0	
2,395	TRIUMPH GROUP INC NEW	896818101		12/25/2010	9/22/2011		1,383	0	1,550	-167			0		-167	
2,396	TRIUMPH GROUP INC NEW	896818101		12/25/2010	9/28/2011		526	0	517	9			0		9	
2,397	TRIUMPH GROUP INC NEW	896818101		1/21/2011	9/28/2011		526	0	480	46			0		46	
2,398	TRIUMPH GROUP INC NEW	896818101		1/21/2011	12/15/2011		6,750	0	5,765	985			0		985	
2,399	TUPPERWARE BRANDS CORP	899898104		6/2/2011	9/22/2011		2,204	0	2,204	0			0		0	
2,400	TUPPERWARE BRANDS CORP	899898104		6/2/2011	9/27/2011		2,352	0	2,935	-583			0		-583	
2,401	TUPPERWARE BRANDS CORP	899898104		6/2/2011	9/27/2011		2,352	0	2,352	0			0		0	
2,402	TUPPERWARE BRANDS CORP	899898104		6/2/2011	9/28/2011		586	0	697	-111			0		-111	
2,403	TUPPERWARE BRANDS CORP	899898104		5/12/2011	10/7/2011		1,571	0	2,090	-519			0		-519	
2,404	TUPPERWARE BRANDS CORP	899898104		6/2/2011	10/7/2011		12,565	0	15,439	-2,874			0		-2,874	
2,405	TUPPERWARE BRANDS CORP	899898104		6/2/2011	10/21/2011		11,227	0	12,866	-1,639			0		-1,639	
2,406	TUPPERWARE BRANDS CORP	899898104		9/6/2011	10/21/2011		2,245	0	2,566	-321			0		-321	
2,407	TYCO INTL FIN 3 375% 10/15/15	902118BN7		4/28/2010	12/21/2011		31,357	0	29,903	1,454			0		1,454	
2,408	DREYFUS/NEWTON INTERN EQTY-I	26203E604		3/16/2011	6/20/2011		28,406	0	27,459	947			0		947	
2,409	DREYFUS/NEWTON INTERN EQTY-I	26203E604		6/24/2010	8/5/2011		41,656	0	38,114	3,542			0		3,542	
2,410	DREYFUS/NEWTON INTERN EQTY-I	26203E604		3/16/2011	8/5/2011		55,768	0	56,541	-773			0		-773	
2,411	DREYFUS/NEWTON INTERN EQTY-I	26203E604		11/20/2008	8/5/2011		242,576	0	175,860	66,716			0		66,716	
2,412	DREYFUS/NEWTON INTERN EQTY-I	26203E604		11/20/2008	9/22/2011		1,006,627	0	820,872	185,755			0		185,755	
2,413	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	3/16/2011		5,180	0	2,681	2,499			0		2,499	
2,414	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/23/2011		93,776	0	60,384	33,392			0		33,392	
2,415	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/23/2011		47,095	0	30,388	16,707			0		16,707	
2,416	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/23/2011		11,980	0	7,774	4,206			0		4,206	
2,417	DU PONT (E I) DE NEMOURS	263534109		6/20/2011	9/23/2011		1,239	0	1,515	-276			0		-276	
2,418	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	9/25/2011		666	0	692	-26			0		-26	
2,419	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	10/25/2011		3,340	0	3,468	-128			0		-128	
2,420	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	11/25/2011		6,425	0	6,672	-247			0		-247	
2,421	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	12/25/2011		3,657	0	3,797	-140			0		-140	
2,422	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	1/25/2012		436	0	453	-17			0		-17	
2,423	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	2/25/2011		2,599	0	2,699	-103			0		-103	
2,424	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	3/25/2011		1,179	0	1,226	-47			0		-47	
2,425	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	4/25/2011		1,038	0	1,079	-41			0		-41	
2,426	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	5/25/2011		565	0	587	-22			0		-22	
2,427	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	6/25/2011		811	0	844	-33			0		-33	
2,428	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	7/25/2011		401	0	417	-16			0		-16	
2,429	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	8/25/2011		1,918	0	1,994	-76			0		-76	
2,430	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	9/25/2011		1,624	0	1,688	-64			0		-64	
2,431	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	10/25/2011		1,383	0	1,438	-55			0		-55	
2,432	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	11/25/2011		2,335	0	2,429	-94			0		-94	
2,433	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	12/25/2011		2,993	0	3,112	-119			0		-119	
2,434	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	1/25/2012		2,377	0	2,472	-95			0		-95	
2,435	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	2/25/2011		969	0	952	17			0		17	
2,436	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	3/25/2011		297	0	292	5			0		5	

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	0												
2,437	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	4/25/2011		1,018	0	1,001	17			0	4,778,213
2,438	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	5/25/2011		1,729	0	1,700	29			0	29
2,439	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	6/22/2011		142,133	0	134,220	7,913			0	7,913
2,440	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	6/25/2011		1,634	0	1,607	27			0	27
2,441	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	7/25/2011		667	0	657	10			0	10
2,442	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	8/25/2011		901	0	886	15			0	15
2,443	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	9/15/2011		30,626	0	28,370	2,256			0	2,256
2,444	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		6/11/2009	9/25/2011		900	0	886	14			0	14
2,445	FNMA POOL # AA8389 4.5% 6/01/39	31416SKB6		1/1/2011	10/25/2011		3,940	0	0	3,940			0	3,940
2,446	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4		10/14/2009	2/25/2011		1,293	0	1,313	-20			0	-20
2,447	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4		10/14/2009	3/25/2011		1,015	0	1,031	-16			0	-16
2,448	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4		10/14/2009	4/25/2011		487	0	495	-8			0	-8
2,449	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4		10/14/2009	5/25/2011		1,645	0	1,669	-24			0	-24
2,450	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4		10/14/2009	6/25/2011		980	0	994	-14			0	-14
2,451	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4		10/14/2009	7/25/2011		487	0	494	-7			0	-7
2,452	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4		10/14/2009	8/25/2011		1,011	0	1,026	-15			0	-15
2,453	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4		10/14/2009	9/25/2011		499	0	506	-7			0	-7
2,454	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4		10/14/2009	10/25/2011		1,023	0	1,038	-15			0	-15
2,455	FNMA POOL # AC1520 4.0% 9/01/24	31417KVN4		10/14/2009	11/25/2011		1,737	0	1,763	-26			0	-26
2,456	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	9/23/2011		75,401	0	79,927	-4,526			0	-4,526
2,457	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	9/23/2011		74,594	0	78,253	-3,659			0	-3,659
2,458	CAPITAL ONE FINANCIAL CORP	14040H105		7/7/2010	9/23/2011		66,933	0	67,958	-1,025			0	-1,025
2,459	CAPITAL ONE FINANCIAL CORP	14040H105		9/30/2010	9/23/2011		167,333	0	164,299	3,034			0	3,034
2,460	CAPITAL ONE FINANCIAL CORP	14040H105		6/20/2011	9/23/2011		3,226	0	3,971	-745			0	-745
2,461	CARBO CERAMICS INC	140781105		5/9/2011	9/7/2011		4,277	0	4,625	-348			0	-348
2,462	CARBO CERAMICS INC	140781105		5/9/2011	9/22/2011		1,217	0	1,435	-218			0	-218
2,463	CARBO CERAMICS INC	140781105		5/9/2011	9/28/2011		1,011	0	1,276	-265			0	-265
2,464	CARBO CERAMICS INC	140781105		5/9/2011	12/19/2011		1,245	0	1,595	-350			0	-350
2,465	CARDINAL HEALTH INC	14149Y108		9/23/2011	9/28/2011		5,274	0	4,998	276			0	276
2,466	CARDINAL HEALTH INC	14149Y108		9/23/2011	10/20/2011		65,132	0	64,142	990			0	990
2,467	CARDINAL HEALTH INC	14149Y108		9/23/2011	10/28/2011		246,984	0	226,579	20,405			0	20,405
2,468	CARDINAL HEALTH INC	14149Y108		9/23/2011	11/10/2011		29,759	0	28,739	1,020			0	1,020
2,469	CARDIOME PHARMA CORPORATION	14159U202		11/19/2010	3/16/2011		699	0	820	-121			0	-121
2,470	CARDIOME PHARMA CORPORATION	14159U202		11/19/2010	7/15/2011		546	0	761	-215			0	-215
2,471	CARDIOME PHARMA CORPORATION	14159U202		11/19/2010	7/15/2011		83	0	117	-34			0	-34
2,472	CARDIOME PHARMA CORPORATION	14159U202		11/18/2010	7/15/2011		624	0	870	-246			0	-246
2,473	CARDIOME PHARMA CORPORATION	14159U202		11/15/2010	7/18/2011		1,427	0	1,692	-265			0	-265
2,474	CARDIOME PHARMA CORPORATION	14159U202		11/15/2010	7/18/2011		938	0	1,125	-187			0	-187
2,475	CARDIOME PHARMA CORPORATION	14159U202		11/16/2010	7/18/2011		1,968	0	2,307	-339			0	-339
2,476	CARDIOME PHARMA CORPORATION	14159U202		11/17/2010	7/18/2011		1,047	0	1,375	-328			0	-328
2,477	CARDIOME PHARMA CORPORATION	14159U202		11/17/2010	7/18/2011		335	0	432	-97			0	-97
2,478	CARDIOME PHARMA CORPORATION	14159U202		11/18/2010	7/18/2011		461	0	638	-177			0	-177
2,479	CARDIOME PHARMA CORPORATION	14159U202		11/18/2010	7/18/2011		84	0	113	-29			0	-29
2,480	CARDIOME PHARMA CORPORATION	14159U202		11/19/2010	7/18/2011		921	0	1,267	-346			0	-346
2,481	CARDIOME PHARMA CORPORATION	14159U202		11/22/2010	7/18/2011		5,233	0	7,010	-1,777			0	-1,777
2,482	CARDIOME PHARMA CORPORATION	14159U202		11/15/2010	7/18/2011		1,005	0	1,173	-168			0	-168
2,483	CARNIVAL CORP	143658300		7/1/2010	3/16/2011		7,048	0	5,621	1,427			0	1,427
2,484	CARNIVAL CORP	143658300		6/20/2011	9/28/2011		1,294	0	1,432	-138			0	-138
2,485	CARNIVAL CORP	143658300		9/23/2011	9/28/2011		3,236	0	3,128	108			0	108
2,486	FNMA POOL # 255364 6.0% 9/01/34	31371LT1		2/17/2009	9/25/2011		1,798	0	1,869	-71			0	-71
2,487	FNMA POOL # 255364 6.0% 9/01/34	31371LT1		2/17/2009	10/25/2011		1,950	0	2,027	-77			0	-77
2,488	FNMA POOL # 255364 6.0% 9/01/34	31371LT1		2/17/2009	11/25/2011		2,479	0	2,576	-97			0	-97
2,489	FNMA POOL # 255364 6.0% 9/01/34	31371LT1		2/17/2009	12/25/2011		2,395	0	2,489	-94			0	-94
2,490	FNMA POOL # 255364 6.0% 9/01/34	31371LT1		2/17/2009	12/28/2011		32,532	0	30,617	1,915			0	1,915
2,491	FNMA POOL # 255364 6.0% 9/01/34	31371LT1		2/17/2009	1/25/2012		1,944	0	2,020	-76			0	-76
2,492	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	2/25/2011		1,492	0	1,550	-58			0	-58
2,493	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	3/25/2011		1,136	0	1,180	-44			0	-44
2,494	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	4/25/2011		1,510	0	1,568	-58			0	-58

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

Amount														
Long Term CG Distributions														
Short Term CG Distributions														
355,055														
0														
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
2,495	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	5/25/2011		1,225	0	1,273	-48			0	-48
2,496	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	6/25/2011		1,163	0	1,208	-45			0	-45
2,497	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	7/25/2011		1,060	0	1,101	-41			0	-41
2,498	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	8/25/2011		1,012	0	1,051	-39			0	-39
2,499	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	9/25/2011		1,208	0	1,255	-47			0	-47
2,500	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	10/25/2011		1,037	0	1,077	-40			0	-40
2,501	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	11/25/2011		1,108	0	1,151	-43			0	-43
2,502	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	12/25/2011		1,139	0	1,183	-44			0	-44
2,503	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	1/25/2012		1,044	0	1,085	-41			0	-41
2,504	FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	5/25/2011		423	0	413	10		10	0	10
2,505	FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	6/25/2011		1,068	0	1,043	25			0	25
2,506	US BANCORP	902973304		9/23/2011	9/28/2011		4,311	0	4,107	204			0	204
2,507	US BANCORP	902973304		9/23/2011	12/19/2011		8,439	0	7,530	909			0	909
2,508	ULTA SALON COSMETICS & FRAGR	90384S303		5/5/2011	9/22/2011		2,010	0	1,595	415			0	415
2,509	ULTA SALON COSMETICS & FRAGR	90384S303		5/5/2011	9/28/2011		1,416	0	1,063	353			0	353
2,510	CHEVRON CORPORATION	166764100		9/23/2011	12/19/2011		10,007	0	9,009	998			0	998
2,511	CHICOS FAS INC	168615102		3/2/2011	3/16/2011		833	0	830	3			0	3
2,512	CHICOS FAS INC	168615102		4/4/2011	7/7/2011		9,096	0	8,397	699			0	699
2,513	CHICOS FAS INC	168615102		4/4/2011	8/26/2011		4,532	0	5,009	-477			0	-477
2,514	CHICOS FAS INC	168615102		3/2/2011	8/26/2011		3,199	0	3,321	-122			0	-122
2,515	CHICOS FAS INC	168615102		3/2/2011	9/22/2011		1,350	0	1,522	-172			0	-172
2,516	CHICOS FAS INC	168615102		3/1/2011	9/27/2011		7,004	0	7,528	-524			0	-524
2,517	CHICOS FAS INC	168615102		3/2/2011	9/27/2011		21,013	0	22,829	-1,816			0	-1,816
2,518	CHIPOTLE MEXICAN GRILL INC -CL A	169656105		6/24/2010	4/21/2011		24,209	0	13,073	11,136			0	11,136
2,519	CHUBB CORP	171232101		11/20/2008	3/16/2011		9,353	0	8,860	2,493			0	2,493
2,520	CHUBB CORP	171232101		11/20/2008	9/23/2011		258,607	0	193,353	65,254			0	65,254
2,521	CHUBB CORP	171232101		6/20/2011	9/23/2011		2,294	0	2,496	-202			0	-202
2,522	CIENA CORP	171779309		2/18/2011	7/7/2011		14,345	0	22,411	-8,066			0	-8,066
2,523	CIENA CORP	171779309		3/1/2011	7/7/2011		5,313	0	7,919	-2,606			0	-2,606
2,524	CIENA CORP	171779309		10/27/2011	12/19/2011		837	0	1,068	-231			0	-231
2,525	CISCO SYSTEMS INC	17275R102		11/20/2008	2/10/2011		162,115	0	125,020	37,095			0	37,095
2,526	CISCO SYSTEMS INC	17275R102		11/20/2008	2/10/2011		4,684	0	3,588	1,096			0	1,096
2,527	CISCO SYSTEMS INC	17275R102		11/20/2008	2/10/2011		9,759	0	7,499	2,260			0	2,260
2,528	CISCO SYSTEMS INC	17275R102		11/20/2008	2/10/2011		191	0	146	45			0	45
2,529	CISCO SYSTEMS INC 5.5% 2/22/16	17275RAC6		2/6/2009	12/6/2011		40,494	0	37,430	3,064			0	3,064
2,530	CITIGROUP INC	172967101		1/31/2011	3/16/2011		7,335	0	8,116	-781			0	-781
2,531	CITIGROUP INC PFD	172967416		9/23/2011	12/19/2011		3,073	0	3,059	14			0	14
2,532	CITIGROUP INC	172967424		1/31/2011	9/28/2011		967	0	1,750	-783			0	-783
2,533	CITIGROUP INC	172967424		1/31/2011	9/28/2011		4,781	0	8,648	-3,867			0	-3,867
2,534	CIENA CORP	171779309		10/27/2011	12/22/2011		20,029	0	22,432	-2,403			0	-2,403
2,535	CISCO SYSTEMS INC	17275R102		11/20/2008	2/10/2011		20,218	0	15,496	4,722			0	4,722
2,536	CISCO SYSTEMS INC	17275R102		11/20/2008	2/10/2011		2,349	0	1,801	548			0	548
2,537	CISCO SYSTEMS INC	17275R102		11/20/2008	2/10/2011		37,556	0	28,794	8,762			0	8,762
2,538	CITIGROUP INC	172967424		1/31/2011	9/28/2011		161	0	291	-130			0	-130
2,539	CITIGROUP INC	172967424		1/31/2011	12/19/2011		9,727	0	18,901	-9,174			0	-9,174
2,540	CITIGROUP INC 5.5% 2/15/17	172967DY4		11/19/2008	6/20/2011		42,455	0	34,140	8,315			0	8,315
2,541	CLIFFS NATS RES INC	18683K101		3/16/2011	9/22/2011		564	0	843	-279			0	-279
2,542	CLIFFS NATS RES INC	18683K101		10/22/2010	9/22/2011		1,127	0	1,292	-165			0	-165
2,543	CLIFFS NATS RES INC	18683K101		10/22/2010	9/28/2011		1,191	0	1,292	-101			0	-101
2,544	CLIFFS NATS RES INC	18683K101		10/22/2010	12/19/2011		1,226	0	1,292	-66			0	-66
2,545	CLIFFS NATS RES INC	18683K101		10/22/2010	12/22/2011		1,290	0	1,292	-2			0	-2
2,546	CLIFFS NATS RES INC	18683K101		9/29/2009	12/22/2011		9,033	0	4,652	4,381			0	4,381
2,547	COACH INC	189754104		8/26/2011	9/22/2011		1,627	0	1,638	-11			0	-11
2,548	COACH INC	189754104		9/27/2011	9/28/2011		1,179	0	1,199	-20			0	-20
2,549	COACH INC	189754104		8/31/2011	12/19/2011		1,154	0	1,206	-52			0	-52
2,550	NEW YORK N Y 5.817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		18,508	0	20,000	-1,492			0	-1,492
2,551	NEW YORK N Y 5.817% 10/01/31	64966H4L1		10/7/2010	2/11/2011		14,032	0	15,000	-968			0	-968
2,552	NEW YORK N Y 5.817% 10/01/31	64966H4L1		10/7/2010	2/23/2011		14,371	0	15,000	-629			0	-629

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							355,055	0								
2,553	NEWELL RUBBERMAID INC	651229106		1/27/2011	3/16/2011				11,591	0	12,009	-418			0	4,778,213
2,554	NEWELL RUBBERMAID INC	651229106		1/27/2011	8/10/2011				22,568	0	37,576	-15,008			0	-15,008
2,555	NEWELL RUBBERMAID INC	651229106		1/27/2011	8/10/2011				56,769	0	93,632	-36,863			0	-36,863
2,556	NEWELL RUBBERMAID INC	651229106		9/20/2010	8/10/2011				28,501	0	42,644	-14,143			0	-14,143
2,557	NEWELL RUBBERMAID INC	651229106		9/20/2010	9/23/2011				1,769	0	2,647	-878			0	-878
2,558	NEWELL RUBBERMAID INC	651229106		9/20/2010	9/23/2011				115,006	0	175,364	-60,358			0	-60,358
2,559	NEWELL RUBBERMAID INC	651229106		6/20/2011	9/23/2011				1,826	0	2,404	-578			0	-578
2,560	NEWFIELD EXPL CO	651290108		9/23/2011	9/28/2011				3,418	0	3,220	198			0	198
2,561	NEWFIELD EXPL CO	651290108		9/23/2011	12/22/2011				5,773	0	6,440	-667			0	-667
2,562	NEWFIELD EXPL CO	651290108		9/23/2011	12/21/2011				50,655	0	55,143	-4,488			0	-4,488
2,563	NEWFIELD EXPL CO	651290108		9/23/2011	12/22/2011				121,102	0	130,411	-9,309			0	-9,309
2,564	NEWMARKET CORP	651587107		8/26/2011	9/22/2011				926	0	965	-39			0	-39
2,565	NEWMARKET CORP	651587107		8/26/2011	9/28/2011				1,113	0	1,126	-13			0	-13
2,566	NEWMARKET CORP	651587107		11/19/2010	12/19/2011				1,532	0	1,481	51			0	51
2,567	NEWS AMER HLDGS INC 9 25% 201/1/1	652478A11		11/19/2008	2/23/2011				34,604	0	31,951	2,653			0	2,653
2,568	NEWS CORP INC	65248E203		11/20/2008	3/16/2011				16,370	0	5,747	10,623			0	10,623
2,569	NEWS CORP INC	65248E203		6/20/2011	8/22/2011				3,614	0	3,891	-277			0	-277
2,570	NEWS CORP INC	65248E203		11/20/2008	8/22/2011				53,269	0	20,294	32,975			0	32,975
2,571	NEWS CORP INC	65248E203		11/20/2008	8/23/2011				50,857	0	19,036	31,821			0	31,821
2,572	NEWS CORP INC	65248E203		11/20/2008	9/23/2011				324,738	0	124,635	200,103			0	200,103
2,573	NEXTERA ENERGY INC	65339F101		8/24/2010	9/23/2011				6,328	0	6,566	-238			0	-238
2,574	NEXTERA ENERGY INC	65339F101		8/24/2010	9/23/2011				134,257	0	136,983	-2,726			0	-2,726
2,575	NEXTERA ENERGY INC	65339F101		8/24/2010	9/23/2011				87,187	0	89,185	-1,998			0	-1,998
2,576	NEXTERA ENERGY INC	65339F101		4/4/2011	9/23/2011				59,533	0	62,365	-2,832			0	-2,832
2,577	NEXTERA ENERGY INC	65339F101		4/5/2011	9/23/2011				127,090	0	133,568	-6,478			0	-6,478
2,578	NEXTERA ENERGY INC	65339F101		4/6/2011	9/23/2011				62,636	0	66,160	-3,524			0	-3,524
2,579	NEXTERA ENERGY INC	65339F101		6/20/2011	9/23/2011				2,674	0	2,850	-176			0	-176
2,580	NEXTERA ENERGY INC CONV PFD	65339F309		9/23/2011	12/19/2011				4,010	0	4,055	-45			0	-45
2,581	NORDSON CORP	655663102		5/19/2011	7/25/2011				3,323	0	3,221	102			0	102
2,582	NORDSON CORP	655663102		5/19/2011	7/25/2011				2,769	0	2,667	102			0	102
2,583	NORDSON CORP	655663102		5/19/2011	8/12/2011				1,310	0	1,567	-257			0	-257
2,584	NORDSON CORP	655663102		5/19/2011	8/12/2011				1,310	0	1,561	-251			0	-251
2,585	NORDSON CORP	655663102		5/19/2011	8/12/2011				437	0	533	-96			0	-96
2,586	NORDSON CORP	655663102		5/20/2011	8/12/2011				2,184	0	2,587	-403			0	-403
2,587	NORDSON CORP	655663102		5/20/2011	8/16/2011				893	0	1,029	-136			0	-136
2,588	NORDSON CORP	655663102		5/20/2011	8/16/2011				445	0	516	-71			0	-71
2,589	NORDSON CORP	655663102		5/20/2011	8/16/2011				2,225	0	2,580	-355			0	-355
2,590	NORDSON CORP	655663102		5/20/2011	8/16/2011				3,115	0	3,601	-486			0	-486
2,591	NORDSON CORP	655663102		5/20/2011	8/17/2011				4,822	0	5,658	-836			0	-836
2,592	VISTEON CORP-WI	92839U206		5/20/2011	7/25/2011				6,699	0	6,224	475			0	475
2,593	VISTEON CORP-WI	92839U206		5/20/2011	9/22/2011				1,276	0	1,967	-591			0	-591
2,594	VISTEON CORP-WI	92839U206		5/20/2011	9/28/2011				458	0	622	-164			0	-164
2,595	VISTEON CORP-WI	92839U206		5/20/2011	12/19/2011				958	0	1,245	-289			0	-289
2,596	VITAMIN SHOPPE INC	92849E101		12/21/2010	3/22/2011				6,325	0	6,774	-449			0	-449
2,597	VITAMIN SHOPPE INC	92849E101		12/21/2010	3/23/2011				2,195	0	2,371	-176			0	-176
2,598	VITAMIN SHOPPE INC	92849E101		12/21/2010	7/15/2011				1,328	0	1,016	312			0	312
2,599	VITAMIN SHOPPE INC	92849E101		12/20/2011	7/15/2011				7,967	0	5,772	2,195			0	2,195
2,600	VITAMIN SHOPPE INC	92849E101		10/25/2010	8/2/2011				2,213	0	1,512	701			0	701
2,601	VITAMIN SHOPPE INC	92849E101		10/25/2010	8/2/2011				436	0	286	150			0	150
2,602	VITAMIN SHOPPE INC	92849E101		10/25/2010	8/2/2011				1,743	0	1,146	597			0	597
2,603	VITAMIN SHOPPE INC	92849E101		10/26/2010	8/2/2011				436	0	285	151			0	151
2,604	FNMA POOL # AH3519 4 0% 201/1/1	3138A44D4		4/8/2011	7/25/2011				1,061	0	1,037	24			0	24
2,605	FNMA POOL # AH3519 4 0% 201/1/1	3138A44D4		4/8/2011	8/25/2011				328	0	321	7			0	7
2,606	FNMA POOL # AH3519 4 0% 201/1/1	3138A44D4		4/8/2011	9/25/2011				485	0	474	11			0	11
2,607	FNMA POOL # AH3519 4 0% 201/1/1	3138A44D4		4/8/2011	10/25/2011				338	0	331	7			0	7
2,608	FNMA POOL # AH3519 4 0% 201/1/1	3138A44D4		4/8/2011	11/25/2011				343	0	336	7			0	7
2,609	FNMA POOL # AH3519 4 0% 201/1/1	3138A44D4		4/8/2011	12/25/2011				340	0	333	7			0	7
2,610	FNMA POOL # AH3519 4 0% 201/1/1	3138A44D4		4/8/2011	1/25/2012				1,608	0	1,576	32			0	32

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	355,055												
		0												
2,611	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	2/25/2011		987	0	996	-9			0	4,778,213
2,612	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	3/25/2011		1,154	0	1,165	-11			0	-11
2,613	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	4/25/2011		1,125	0	1,136	-11			0	-11
2,614	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	5/25/2011		1,109	0	1,119	-10			0	-10
2,615	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	6/25/2011		1,932	0	1,949	-17			0	-17
2,616	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	7/25/2011		1,645	0	1,660	-15			0	-15
2,617	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	8/25/2011		2,182	0	2,202	-20			0	-20
2,618	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	9/25/2011		1,146	0	1,156	-10			0	-10
2,619	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	10/25/2011		2,032	0	2,051	-19			0	-19
2,620	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	11/25/2011		2,369	0	2,391	-22			0	-22
2,621	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		6/20/2011	12/25/2011		2,026	0	2,045	-19			0	-19
2,622	INFORMATICA CORP	45666Q102		4/28/2011	9/28/2011		1,181	0	1,659	-478			0	-478
2,623	INFORMATICA CORP	45666Q102		4/28/2011	12/19/2011		1,287	0	1,649	-362			0	-362
2,624	INFORMATICA CORP	45666Q102		4/28/2011	12/19/2011		808	0	1,099	-291			0	-291
2,625	INFORMATICA CORP	45666Q102		4/28/2011	12/23/2011		24,738	0	36,277	-11,539			0	-11,539
2,626	INSPIRE PHARMACEUTICALS INC	457733103		12/21/2010	1/3/2011		8,950	0	21,755	-12,805			0	-12,805
2,627	INTEL CORP	458140100		9/23/2011	9/28/2011		5,850	0	5,566	284			0	284
2,628	INTEL CORP	458140100		9/23/2011	11/4/2011		27,008	0	24,405	2,603			0	2,603
2,629	INTEL CORP	458140100		9/23/2011	11/4/2011		220,554	0	199,308	21,246			0	21,246
2,630	INTEL CORP	458140100		9/23/2011	11/22/2011		153,155	0	141,079	12,076			0	12,076
2,631	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	3/16/2011		20,299	0	17,172	3,127			0	3,127
2,632	INTERNATIONAL BUSINESS MACHINES	459200101		6/20/2011	9/23/2011		37,570	0	29,271	8,299			0	8,299
2,633	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	9/23/2011		10,744	0	7,806	2,938			0	2,938
2,634	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	12/19/2011		20,467	0	14,570	5,897			0	5,897
2,635	INTERNATIONAL BUSINESS MACHINES	459200101		1/26/2011	2/14/2011		6,408	0	5,932	476			0	476
2,636	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	3/7/2011		6,614	0	5,400	1,214			0	1,214
2,637	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	3/16/2011		1,027	0	885	142			0	142
2,638	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	3/25/2011		11,911	0	9,473	2,438			0	2,438
2,639	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	5/2/2011		36,969	0	21,854	15,115			0	15,115
2,640	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	5/2/2011		28,050	0	17,263	10,787			0	10,787
2,641	INTERNATIONAL COAL GROUP INC	45928H106		10/15/2010	3/16/2011		119	0	109	10			0	10
2,642	INTERPUBLIC GROUP COS INC	460690100		10/15/2010	6/1/2011		4,959	0	4,673	286			0	286
2,643	INTERPUBLIC GROUP COS INC	460690100		5/5/2010	6/1/2011		1,268	0	933	335			0	335
2,644	INTERPUBLIC GROUP COS INC	460690100		5/5/2010	8/2/2011		22,055	0	20,516	1,539			0	1,539
2,645	INTERPUBLIC GROUP COS INC	460690100		4/30/2009	1/20/2011		104,531	0	101,132	3,399			0	3,399
2,646	INTUIT INC 5 4% 3/15/12	461202AA1		9/28/2011	12/19/2011		2,372	0	2,340	32			0	32
2,647	INVESCO MORTGAGE CAPITAL	46131B100		6/22/2009	3/16/2011		81,909	0	68,158	13,751			0	13,751
2,648	ISHARES S&P GSCI COMMODITY-IND	46428R107		6/22/2009	9/22/2011		19,025	0	34,912	-15,887			0	-15,887
2,649	ISHARES S&P GSCI COMMODITY-IND	46428R107		8/26/2010	9/22/2011		1,502	0	1,185	317			0	317
2,650	ITC HOLDINGS CORP	465685105		8/26/2010	9/28/2011		1,512	0	1,185	327			0	327
2,651	ITC HOLDINGS CORP	465685105		8/26/2010	12/19/2011		1,442	0	1,185	257			0	257
2,652	ITC HOLDINGS CORP	465685105		2/23/2010	2/14/2011		22,213	0	7,843	14,370			0	14,370
2,653	JDS UNIPHASE CORP	46612J507					15,534	0	0	15,534			0	15,534
2,654	DISALLOWED LOSS DUE TO WASH SAL	000000000					9,953	0	0	9,953			0	9,953
2,655	ISHARES S&P GSCI COMMODITY-IND	46428R107					174,847	0	0	174,847			0	174,847
2,656	ISHARES S&P GSCI COMMODITY-IND	46428R107					26	0	0	26			0	26
2,657	BLACKSTONE LT GAIN						0	0	0	0			0	0
2,658							0	0	0	0			0	0
2,659							0	0	0	0			0	0
2,660							0	0	0	0			0	0

1

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

	Date	Amount
1 Credit from prior year return		1 2,946
2 First quarter estimated tax payment	5/10/2011	2 30,000
3 Second quarter estimated tax payment	6/9/2011	3 24,470
4 Third quarter estimated tax payment	9/12/2011	4 24,466
5 Fourth quarter estimated tax payment	12/9/2011	5 24,465
6 Other payments		6 0
7 Total		7 106,347

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 1 of 12

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

Recipient(s) paid during the year

Name

NATIONAL CONSTITUTION CENTER

Street

525 ARCH STREET, INDEPENDENCE MALL

City

PHILADELPHIA

State

PA

Zip Code

19106

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

NORTH HILLS COMMUNITY OUTREACH

Street

1975 FERGUSON ROAD

City

ALLISON PARK

State

PA

Zip Code

15101-3235

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

MANCHESTER CRAFTMAN'S GUILD

Street

1815 METROPOLITAN STREET

City

PITTSBURGH

State

PA

Zip Code

15233

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

CARNEGIE MELLON UNIVERSITY

Street

5000 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

ALLEGHENY CONFERENCE ON COMMUNITY DEVELOPMENT

Street

11 STANWIX STREET, 17TH FLOOR

City

PITTSBURGH

State

PA

Zip Code

15222-1312

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

200,000

Name

BETHLEHEM HAVEN

Street

905 WATSON STREET

City

PITTSBURGH

State

PA

Zip Code

15219-4709

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 2 of 12

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

Name

DOLLAR ENERGY FUND INC

Street

15 TERMINAL STREET

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

150,000

Name

EASTSIDE NEIGHBORHOOD EMPLOYMENT CENTER

Street

5321 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15224

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

85,000

Name

EXTRA MILE EDUCATION FOUNDATION

Street

111 BOULEVARD OF THE ALLIES

City

PITTSBURGH

State

PA

Zip Code

15222-1618

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

35,000

Name

JEWISH FEDERATION OF GREATER PITTSBURGH

Street

234 MCKEE PLACE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

TRAVELERS AID SOCIETY OF PITTSBURGH

Street

103 SMITHFIELD STREET

City

PITTSBURGH

State

PA

Zip Code

15222-2203

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

60,000

Name

SMART FUTURES

Street

401 WOOD STREET, SUITE 1400

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 3 of 12

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

Recipient(s) paid during the year

Name

FORBES FUND

Street

5 PPG PLACE, SUITE 250

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

HUMAN SERVICES CENTER CORPORATION

Street

519 PENN AVENUE

City

TURTLE CREEK

State

PA

Zip Code

15145-2057

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

MENTORING PARTNERSHIP OF SOUTHWESTERN PA

Street

2934 SMALLMAN STREET, 2ND FLOOR

City

PITTSBURGH

State

PA

Zip Code

15201

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

PENNSYLVANIA ORGANIZATION FOR WOMEN IN EARLY RECOVERY

Street

7501 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15208

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

Name

OZANAM INC.

Street

304 SEABRIGHT STREET

City

PITTSBURGH

State

PA

Zip Code

15224

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

6,000

Name

SCHENLEY HEIGHTS COMMUNITY DEVELOPMENT PROGRAM

Street

3171 EWART DRIVE

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

5,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 4 of 12

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

Name

PITTSBURGH PARTNERSHIP FOR NEIGHBORHOOD DEVELOPMENT

Street

425 SIXTH STREET, SUITE 1740

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

VETERANS LEADERSHIP PROGRAM OF WESTERN PA

Street

2427 EAST CARSON STREET

City

PITTSBURGH

State

PA

Zip Code

15203

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

EAST END COOPERATIVE MINISTRY

Street

250 NORTH HIGHLAND AVENUE

City

PITTSBURGH

State

PA

Zip Code

15206-3026

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

COMMUNITY COLLEGE OF ALLEGHENY COUNTY

Street

808 RIDGE AVENUE

City

PITTSBURGH

State

PA

Zip Code

15212

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

125,000

Name

HOMELESS CHILDREN'S EDUCATION FUND

Street

2100 SMALLMAN STREET, 2ND FLOOR

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

80,000

Name

MON VALLEY INITIATIVE

Street

303-305 EAST EIGHTH AVENUE

City

HOMESTEAD

State

PA

Zip Code

15120

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 5 of 12

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

Name

NEIGHBORWORKS WESTERN PA

Street

710 FIFTH AVENUE, SUITE 1000

City

HOMESTEAD

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

PROGRAM TO AID CITIZEN ENTERPRISE

Street

TWO GATEWAY CENTER, SUITE 1700

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

60,000

Name

PENNSYLVANIA STATE UNIVERSITY

Street

17 OLD MAIN

City

UNIVERSITY PARK

State

PA

Zip Code

16802

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

YMCA OF GREATER PITTSBURGH

Street

420 FT DUQUESNE BLVD., SUITE 625

City

PITTSBURGH

State

PA

Zip Code

16802

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

65,000

Name

YOUTHWORKS INC

Street

401 WOOD STREET, 1500

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

40,000

Name

PITTSBURGH PUBLIC THEATER

Street

621 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 6 of 12

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

Recipient(s) paid during the year

Name

LEAD PITTSBURGH

Street

625 LIBERTY AVENUE

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

PITTSBURGH COMMUNITY REINVESTMENT GROUP

Street

1901 CENTRE AVENUE, SUITE 200

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

15,000

Name

BODIOGRAPHY CONTEMPORY BALLET

Street

5824 FORBES AVENUE, 3RD FLOOR

City

PITTSBURGH

State

PA

Zip Code

15217

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

BRICOLAGE

Street

P.O BOX 42336

City

PITTSBURGH

State

PA

Zip Code

15203

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

CALLIOPE

Street

6300 FIFTH AVENUE

City

PITTSBURGH

State

PA

Zip Code

15232

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

COMMUNITY THEATRE PROJECT

Street

5941 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15206

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 7 of 12

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

Name

FE GALLERY

Street

4102 BUTLER STREET

City

PITTSBURGH

State

PA

Zip Code

15201

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

GEMINI THEATRE COMPANY

Street

7501 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15208

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

RENAISSANCE CITY CHOIRS

Street

116 SOUTH HIGHLAND AVENUE

City

PITTSBURGH

State

PA

Zip Code

15206-3911

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

SILVER EYE CENTER FOR PHOTOGRAPHY

Street

1015 EAST CARSON STREET

City

PITTSBURGH

State

PA

Zip Code

15203-1109

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

SOUTH PARK THEATRE

Street

P O BOX 133

City

SOUTH PARK

State

PA

Zip Code

15129

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

PITTSBURGH SYMPHONY ORCHESTRA

Street

600 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15222-3259

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

150,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 8 of 12

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

Recipient(s) paid during the year

Name

CARNEGIE MUSEUMS OF PITTSBURGH

Street

4400 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

ACHIEVEMENT REWARDS FOR COLLEGE SCIENTIST FD

Street

P.O. BOX 9117

City

PITTSBURGH

State

PA

Zip Code

15224

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

15,000

Name

OPERATION WARM

Street

1653 BRINTONS BRIDGE ROAD

City

CHADDS FORD

State

PA

Zip Code

19317

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

15,000

Name

UNIVERSITY OF PITTSBURGH INSTITUTE OF POLITICS

Street

4227 FIFTH AVENUE, 710 ALUMNI HALL

City

PITTSBURGH

State

PA

Zip Code

15260

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

Name

MGR FOUNDATION

Street

145 44TH STREET

City

PITTSBURGH

State

PA

Zip Code

15201

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

15,000

Name

SERVICE CORPS OF RETIRED EXECUTIVES, WESTMORELAND CHAPTER 5

Street

300 FRASER PURCHASE ROAD

City

LATROBE

State

PA

Zip Code

15650

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

1,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 9 of 12

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

Name

ROSEDALE BLOCK CLUSTER INC.

Street

7810 TIGOA STREET

City

PITTSBURGH

State

PA

Zip Code

15208

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

ACTION-HOUSING, INC

Street

425 SIXTH AVENUE

City

PITTSBURGH

State

PA

Zip Code

15219-1819

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

120,000

Name

AUBERLE

Street

1101 HARTMAN STREET

City

MCKEESPORT

State

PA

Zip Code

15132

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

Name

CARNEGIE MELLON UNIVERSITY

Street

5000 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

CATHOLIC CHARITIES OF PITTSBURGH FREE HEALTH CARE CENTER

Street

212 NINTH STREET

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

FAMILYLINKS

Street

2644 BANKSVILLE ROAD

City

PITTSBURGH

State

PA

Zip Code

15216

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 10 of 12

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

Name

FAMILY SERVICES OF WESTERN PA

Street

3230 WILLIAM PITT WAY

City

PITTSBURGH

State

PA

Zip Code

15238-1361

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

Name

FIDELITY INVESTMENTS CHARITABLE GIFT FUND

Street

200 SEAPORT BLVD, MAILE ZONE ZE7

City

BOSTON

State

MA

Zip Code

02210

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

150,000

Name

HOLY FAMILY INSTITUTE

Street

8235 OHIO RIVER BOULEVARD

City

PITTSBURGH

State

PA

Zip Code

15202

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

REBUILDING TOGETHER PITTSBURGH

Street

631 IRON CITY DRIVE

City

PITTSBURGH

State

PA

Zip Code

15205

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

Name

STRONG WOMEN, STRONG GIRLS, INC

Street

1901 CENTRE AVENUE, SUITE 103

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

STUDENT CONSERVATION ASSOCIATION

Street

239 4TH AVENUE, SUITE 2100

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 11 of 12

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

Recipient(s) paid during the year

Name TRWIB, INC.			
Street 425 SIXTH AVENUE			
City PITTSBURGH	State PA	Zip Code 15219	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution GENERAL OPERATING PURPOSES			Amount 30,000

Name UNITED CEREBRAL PALSY FOUNDATION			
Street 4638 CENTRE AVENUE			
City PITTSBURGH	State PA	Zip Code 15213	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution GENERAL OPERATING PURPOSES			Amount 100,000

Name GREATER PITTSBURGH COMMUNITY FOOD BANK			
Street 1 NORTH LINDEN STREET			
City DUQUESNE	State PA	Zip Code 15110-1097	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution GENERAL OPERATING PURPOSES			Amount 35,000

Name NATIONAL CONSTITUTION CENTER			
Street 525 ARCH STREET, INDEPENDENCE HALL			
City PHILADELPHIA	State PA	Zip Code 19106	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution GENERAL OPERATING PURPOSES			Amount 100,000

Name NORTHSHORE COMMUNITY ALLIANCE			
Street 1439 NORTH FRANKLIN STREET			
City PITTSBURGH	State PA	Zip Code 15233	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution GENERAL OPERATING PURPOSES			Amount 15,000

Name UNIVERSITY OF PITTSBURGH			
Street 200 SOUTH CRAIG STREET			
City PITTSBURGH	State PA	Zip Code 15260	Foreign Country
Relationship NONE	Foundation Status PUBLIC		
Purpose of grant/contribution GENERAL OPERATING PURPOSES			Amount 100,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 12 of 12

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

Name

WOMEN'S CENTER AND SHELTER OF GREATER PITTSBURGH

Street

P.O. BOX 9024

City

PITTSBURGH

State

PA

Zip Code

15224

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

AMERICAN RED CROSS SOUTHWESTERN PENNSYLVANIA CHAPTER

Street

225 BOULEVARD OF THE ALLIES

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

KENTE ARTS ALLIANCE

Street

1212 MANHATTAN STREET

City

PITTSBURGH

State

PA

Zip Code

15233

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

ACCULTURATION FOR JUSTICE, ACCESS & PEACE OUTREACH

Street

2900 BEDFORD AVENUE

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

TAX MARKET VALUE DETAIL REPORT FOR PF50 TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343570	BNY MELLON FOUN	G1151C101	ACCENTURE PLC-CL A	5,690.00	302,878.70	303,426.48
10260343570	BNY MELLON FOUN	G2554F113	COVIDIEN PLC	5,510.00	248,005.10	260,592.91
10260343570	BNY MELLON FOUN	G491BT108	INVERSCO LTD	14,010.00	281,460.90	222,212.61
10260343570	BNY MELLON FOUN	N6596X109	NXP SEMICONDUCTORS N V	13,430.00	206,419.10	226,268.64
10260343570	BNY MELLON FOUN	00206RAX0	AT&T INC	25,000.00	27,461.50	24,981.25
10260343570	BNY MELLON FOUN	00206R102	AT&T INC	9,180.00	277,603.20	223,665.19
10260343570	BNY MELLON FOUN	00846U101	AGILENT TECHNOLOGIES INC	5,440.00	190,019.20	169,499.52
10260343570	BNY MELLON FOUN	009158106	AIR PRODS & CHEMS INC	3,600.00	306,684.00	272,217.60
10260343570	BNY MELLON FOUN	02005MAE2	ALLIYA 2010-3 A4	40,000.00	40,490.80	39,985.72
10260343570	BNY MELLON FOUN	023135106	AMAZON.COM INC	1,541.00	266,747.10	311,250.21
10260343570	BNY MELLON FOUN	026874CA3	AMERICAN INTL GROUP	70,000.00	67,979.10	68,782.10
10260343570	BNY MELLON FOUN	03063PAC6	AMCAR 2010-3 A3	80,000.00	79,789.60	79,987.87
10260343570	BNY MELLON FOUN	03064PAC5	AMCAR 2011-3 A3	65,000.00	64,913.55	64,991.62
10260343570	BNY MELLON FOUN	037389103	A O N CORP	5,510.00	257,868.00	263,714.28
10260343570	BNY MELLON FOUN	037833100	APPLE INC	2,654.00	1,074,870.00	215,292.48
10260343570	BNY MELLON FOUN	054937107	B & T CORPORATION	16,020.00	403,223.40	337,793.56
10260343570	BNY MELLON FOUN	05569M442	BNY MELLON SM/MID CAP-M	107,676.54	1,309,346.76	1,169,071.43
10260343570	BNY MELLON FOUN	05569M855	BNY MELLON EMERGING MKTS-M	705,720.32	6,245,624.91	5,709,850.82
10260343570	BNY MELLON FOUN	05569M871	BNY MELLON INTERNATIONAL-M	264,050.29	2,328,923.59	1,966,008.74
10260343570	BNY MELLON FOUN	056752108	BAIDU, INC.	1,354.00	157,700.38	164,386.44
10260343570	BNY MELLON FOUN	060505CL6	BANK OF AMERICA CORP	195,000.00	181,102.35	156,402.16
10260343570	BNY MELLON FOUN	06739FGF2	BARCLAYS BANK PLC	155,000.00	160,527.30	154,800.05
10260343570	BNY MELLON FOUN	09247XAC5	BLACKROCK INC	100,000.00	116,341.00	100,190.00
10260343570	BNY MELLON FOUN	10112RAS3	BOSTON PROPERTIES LP	80,000.00	80,504.00	78,713.60
10260343570	BNY MELLON FOUN	12626PAE3	CRH AMERICA INC	110,000.00	114,250.40	108,643.30
10260343570	BNY MELLON FOUN	13063A7D0	CALIFORNIA ST	135,000.00	160,845.75	136,111.05
10260343570	BNY MELLON FOUN	13342B105	CAMERON INTERNATIONAL CORP	4,360.00	214,468.40	190,263.86
10260343570	BNY MELLON FOUN	143658300	CARNIVAL CORP	7,960.00	259,814.40	248,737.18
10260343570	BNY MELLON FOUN	149123101	CATERPILLAR INC	3,692.00	334,495.20	240,947.33
10260343570	BNY MELLON FOUN	150870103	CELANESE CORP -SER A	6,190.00	274,031.30	220,059.45
10260343570	BNY MELLON FOUN	15189T107	CENTERPOINT ENERGY INC	11,090.00	222,798.10	214,724.58
10260343570	BNY MELLON FOUN	166764100	CHEVRON CORPORATION	3,230.00	343,672.00	290,984.24
10260343570	BNY MELLON FOUN	167486NN5	CHICAGO ILL	105,000.00	107,867.55	105,000.00
10260343570	BNY MELLON FOUN	17275RAC6	CISCO SYSTEMS INC	45,000.00	52,367.85	48,124.80
10260343570	BNY MELLON FOUN	172967CQ2	CITIGROUP INC	75,000.00	74,228.25	78,711.00
10260343570	BNY MELLON FOUN	172967EM9	CITIGROUP INC	100,000.00	106,723.00	85,413.00
10260343570	BNY MELLON FOUN	172967A24	CITIGROUP INC	12,279.00	323,060.49	378,828.15
10260343570	BNY MELLON FOUN	191216100	COCA - COLA CO	6,620.00	463,201.40	446,505.76
10260343570	BNY MELLON FOUN	20030NAL5	COMCAST CORP	115,000.00	131,627.85	123,797.50
10260343570	BNY MELLON FOUN	21685WCJ4	RABOBANK NEDERLAND	80,000.00	78,421.60	78,740.80
10260343570	BNY MELLON FOUN	22160K105	COSTCO WHSL CORP NEW	3,280.00	273,289.60	271,315.04
10260343570	BNY MELLON FOUN	244199105	DEERE & CO	3,460.00	267,631.00	236,207.28
10260343570	BNY MELLON FOUN	254687106	WALT DISNEY CO/THE	10,480.00	393,000.00	309,663.04
10260343570	BNY MELLON FOUN	260003108	DOVER CORP	5,040.00	292,572.00	232,094.01

10260343570	BNY MELLON FOUN 261980494	DREYFUS EMG MKT DEBT LOC C-I	49,264.79	648,324.66	674,086.90
10260343570	BNY MELLON FOUN 261980759	DREYFUS HIGH YIELD-I	252,188.75	1,568,614.06	1,374,427.82
10260343570	BNY MELLON FOUN 261986582	DREYFUS GLOBAL REAL ES SEC-I	196,930.27	1,329,279.34	880,250.60
10260343570	BNY MELLON FOUN 26200C403	DREYFUS OPPORTUNISTIC S/C	37,973.70	862,762.65	821,740.22
10260343570	BNY MELLON FOUN 26203E604	DREYFUS/NEWTON INTERN EQTY-I	79,871.91	1,161,337.57	974,607.73
10260343570	BNY MELLON FOUN 26441C105	DUKE ENERGY CORP	10,190.00	224,180.00	204,907.65
10260343570	BNY MELLON FOUN 268648102	E M C CORP MASS	16,560.00	356,702.40	302,281.21
10260343570	BNY MELLON FOUN 278058102	EATON CORP	5,450.00	237,238.50	189,049.60
10260343570	BNY MELLON FOUN 302182100	EXPRESS SCRIPTS INC	6,480.00	289,591.20	302,274.50
10260343570	BNY MELLON FOUN 30231G102	EXXON MOBIL CORP	7,580.00	642,480.80	520,576.17
10260343570	BNY MELLON FOUN 3128CQUL3	FHLMC GOLD G30459	49,780.54	54,169.19	52,394.02
10260343570	BNY MELLON FOUN 3128M1BF5	FHLMC GOLD G11938	13,113.95	13,968.19	13,851.60
10260343570	BNY MELLON FOUN 3128M6AR9	FHLMC GOLD G04216	31,616.26	34,418.41	34,046.76
10260343570	BNY MELLON FOUN 3128M6AU2	FHLMC GOLD G04219	19,984.44	21,711.89	21,373.97
10260343570	BNY MELLON FOUN 3128M6SG4	FHLMC GOLD G04719	59,843.51	65,082.21	63,035.78
10260343570	BNY MELLON FOUN 3128M7HN9	FHLMC GOLD G05337	49,021.02	53,457.42	52,442.73
10260343570	BNY MELLON FOUN 3128M7PE0	FHLMC GOLD G05521	141,801.17	155,165.93	147,916.35
10260343570	BNY MELLON FOUN 3128M7T22	FHLMC GOLD G05669	99,434.61	111,572.59	105,905.64
10260343570	BNY MELLON FOUN 3128M74X1	FHLMC GOLD G05938	32,975.40	35,480.54	34,990.00
10260343570	BNY MELLON FOUN 3128M8G73	FHLMC GOLD G06222	152,951.65	160,651.24	149,486.31
10260343570	BNY MELLON FOUN 3128P7J79	FHLMC GOLD C91186	42,526.04	45,743.56	43,429.71
10260343570	BNY MELLON FOUN 312929GG1	FHLMC GOLD A82899	131,126.50	142,461.07	135,244.68
10260343570	BNY MELLON FOUN 312938N38	FHLMC GOLD A90393	77,985.87	84,666.14	81,202.77
10260343570	BNY MELLON FOUN 312941D20	FHLMC GOLD A92821	157,000.52	168,854.06	166,763.99
10260343570	BNY MELLON FOUN 312943WV1	FHLMC GOLD A95160	100,701.19	105,770.49	98,419.78
10260343570	BNY MELLON FOUN 312944PM7	FHLMC GOLD A95828	360,832.34	385,614.31	367,654.33
10260343570	BNY MELLON FOUN 3132GJSE0	FHLMC GOLD Q03517	234,915.47	249,012.75	250,139.10
10260343570	BNY MELLON FOUN 3132GKX3	FHLMC POOL Q04584	74,900.32	79,395.09	79,406.04
10260343570	BNY MELLON FOUN 3133XSAE8	FED HOME LOAN BANK	100,000.00	105,688.00	100,993.69
10260343570	BNY MELLON FOUN 31359MSL8	FEDERAL NATL MTG AS	60,000.00	63,675.00	64,947.00
10260343570	BNY MELLON FOUN 31371LTV1	FNMA POOL # 255364	60,699.94	67,455.24	63,090.01
10260343570	BNY MELLON FOUN 3138AA457	FNMA POOL # AH8932	157,153.80	167,365.65	158,995.43
10260343570	BNY MELLON FOUN 3138AS5U2	FNMA POOL # A31758	153,641.81	160,812.27	161,227.88
10260343570	BNY MELLON FOUN 3138A44D4	FNMA POOL # AH3519	229,872.89	241,695.25	225,112.16
10260343570	BNY MELLON FOUN 3138A5AW2	FNMA POOL # AH3620	157,292.78	165,667.05	158,742.82
10260343570	BNY MELLON FOUN 3138AGK4	FNMA POOL # AH4794	315,047.35	342,544.68	331,193.54
10260343570	BNY MELLON FOUN 3138EGGK4	FNMA POOL # AL0201	107,568.54	116,200.92	115,552.14
10260343570	BNY MELLON FOUN 3138EGG57	FNMA POOL # AL0219	176,280.55	183,841.22	179,145.12
10260343570	BNY MELLON FOUN 3138EGT79	FNMA POOL # AL0573	142,421.38	149,068.19	147,205.85
10260343570	BNY MELLON FOUN 3138SX95	FNMA POOL # 555528	43,537.18	48,531.77	45,231.05
10260343570	BNY MELLON FOUN 31393DKA8	FNMA REMIC 2003-64	85,372.97	86,904.56	89,428.18
10260343570	BNY MELLON FOUN 31398AY2	FED NATL MTGE ASSN	30,000.00	31,978.80	29,919.00
10260343570	BNY MELLON FOUN 31403DWH8	FNMA POOL # 745948	84,748.17	95,185.75	90,488.54
10260343570	BNY MELLON FOUN 31414CRW0	FNMA POOL # 962301	89,549.93	95,549.78	92,166.47
10260343570	BNY MELLON FOUN 31414S6D0	FNMA POOL 975268	90,941.75	99,101.04	97,154.92
10260343570	BNY MELLON FOUN 31415B8M0	FNMA POOL # 981644	60,973.67	65,058.91	63,317.34
10260343570	BNY MELLON FOUN 31416RRQ8	FNMA POOL # AA7694	49,259.80	52,529.67	51,222.50
10260343570	BNY MELLON FOUN 31417KVN4	FNMA POOL # AC1520	79,654.09	85,302.36	80,848.92
10260343570	BNY MELLON FOUN 31417VRS4	FNMA POOL # AC8596	109,134.99	115,134.14	112,465.07
10260343570	BNY MELLON FOUN 31417YYE1	FNMA POOL # MA0708	196,298.76	212,980.23	202,801.17
10260343570	BNY MELLON FOUN 31418MGR7	FNMA POOL # AD0207	78,796.61	86,851.20	84,066.13

10260343570	BNY MELLON FOUN	31418PTH8	FNMA POOL # AD2351	4.0%	69,601.13	73,427.10	71,746.79
10260343570	BNY MELLON FOUN	31419GRR7	FNMA POOL # AE5895	3.323%	219,658.04	229,017.67	228,169.79
10260343570	BNY MELLON FOUN	35671D857	FREEMPT MCMORAN COPPER & GO		4,570.00	168,130.30	144,220.06
10260343570	BNY MELLON FOUN	361849RC8	GMACC 2001-C2 B	6.79%	60,000.00	59,735.40	63,025.78
10260343570	BNY MELLON FOUN	36297ALB7	GNMA POOL # 706022	5.0%	0.01	0.01	0.01
10260343570	BNY MELLON FOUN	36828QHVI	GEPMC 2004-C3 A3	4.865%	13,664.88	13,692.89	14,038.70
10260343570	BNY MELLON FOUN	369604103	GENERAL ELECTRIC COMPANY		13,210.00	236,591.10	168,559.60
10260343570	BNY MELLON FOUN	36962G3H5	GENERAL ELEC CAP CRP	5.625%	130,000.00	143,881.40	120,148.86
10260343570	BNY MELLON FOUN	370334BH6	GENERAL MILLS INC	5.65%	45,000.00	53,400.60	45,896.00
10260343570	BNY MELLON FOUN	375558103	GILEAD SCIENCES INC		5,650.00	231,254.50	229,948.79
10260343570	BNY MELLON FOUN	38141GFD1	GOLDMAN SACHS GRP	6.75%	105,000.00	97,703.55	94,139.99
10260343570	BNY MELLON FOUN	40429CCS9	HSBC FINANCE CORP	5.0%	125,000.00	126,923.75	112,039.75
10260343570	BNY MELLON FOUN	406216101	HALLIBURTON CO		7,880.00	271,938.80	155,794.98
10260343570	BNY MELLON FOUN	428236BU6	HEWLETT-PACKARD CO	3.3%	35,000.00	35,738.50	34,926.50
10260343570	BNY MELLON FOUN	437076102	HOME DEPOT INC		7,670.00	322,446.80	252,787.86
10260343570	BNY MELLON FOUN	438516106	HONEYWELL INTL INC		5,690.00	309,251.50	137,750.39
10260343570	BNY MELLON FOUN	448814JB0	HYDRO-QUEBEC	2.0%	60,000.00	61,250.40	59,988.60
10260343570	BNY MELLON FOUN	4521518V8	ILLINOIS ST	4.421%	100,000.00	104,022.00	100,000.00
10260343570	BNY MELLON FOUN	459200101	INTERNATIONAL BUSINESS MACHI		3,464.00	636,960.32	292,593.91
10260343570	BNY MELLON FOUN	46428R107	ISHARES S&P GSCI COMMODITY-I		26,653.00	879,015.94	782,125.85
10260343570	BNY MELLON FOUN	46625HBV1	JP MORGAN CHASE & C	5.125%	65,000.00	68,529.50	68,266.90
10260343570	BNY MELLON FOUN	46625H100	JP MORGAN CHASE & CO		9,450.00	314,212.50	212,679.76
10260343570	BNY MELLON FOUN	472319AA0	JEFFERIES GROUP INC	7.75%	105,000.00	108,575.00	104,412.50
10260343570	BNY MELLON FOUN	478160104	JOHNSON & JOHNSON		5,150.00	337,737.00	329,391.42
10260343570	BNY MELLON FOUN	478366AR8	JOHNSON CONTROLS INC	5.5%	125,000.00	139,862.50	132,162.65
10260343570	BNY MELLON FOUN	478366107	JOHNSON CONTROLS INC		10,530.00	329,167.80	277,760.34
10260343570	BNY MELLON FOUN	50075NBA1	KRAFT FOODS INC	5.375%	120,000.00	138,462.00	132,489.60
10260343570	BNY MELLON FOUN	50075N104	KRAFT FOODS INC CL A		10,770.00	402,367.20	362,173.56
10260343570	BNY MELLON FOUN	517834107	LAS VEGAS SANDS CORP		6,190.00	264,498.70	276,928.22
10260343570	BNY MELLON FOUN	539473AH1	LLOYDS TSB BANK PLC	6.375%	115,000.00	115,246.10	114,719.60
10260343570	BNY MELLON FOUN	54438CPA4	LOS ANGELES CALIF CMN	6.75%	80,000.00	104,692.00	100,366.30
10260343570	BNY MELLON FOUN	565849106	MARATHON OIL CORP		6,300.00	184,401.00	178,133.00
10260343570	BNY MELLON FOUN	57582PWK2	MASSACHUSETTS ST	4.2%	75,000.00	83,078.25	75,132.75
10260343570	BNY MELLON FOUN	582839106	MEAD JOHNSON NUTRITION		3,060.00	210,313.80	224,250.30
10260343570	BNY MELLON FOUN	58933Y105	MERCK & CO INC		7,990.00	301,223.00	288,453.38
10260343570	BNY MELLON FOUN	59156RAT5	MET LIFE GLOB FNDG	7.717%	90,000.00	112,855.50	91,461.40
10260343570	BNY MELLON FOUN	59156R108	METLIFE INC		7,420.00	231,355.60	199,731.56
10260343570	BNY MELLON FOUN	61748AAE6	MORGAN STANLEY GLOB	4.75%	135,000.00	132,987.15	115,080.37
10260343570	BNY MELLON FOUN	629491AA9	NYSE EURONEXT	4.8%	110,000.00	115,736.50	116,832.40
10260343570	BNY MELLON FOUN	63872T885	ASG GLOBAL ALTERNATIVES FUND		173,753.54	1,796,611.60	1,883,486.40
10260343570	BNY MELLON FOUN	646139X83	NEW JERSEY ST TPK AU	7.102%	100,000.00	137,398.00	100,000.00
10260343570	BNY MELLON FOUN	64972FY26	NEW YORK N Y CITY MU	6.282%	65,000.00	73,768.50	65,000.00
10260343570	BNY MELLON FOUN	652482BL3	NEWS AMERICA INC	6.4%	20,000.00	21,915.80	16,435.59
10260343570	BNY MELLON FOUN	65476BAD5	NAROT 2010-A A4	1.31%	50,000.00	50,326.50	49,991.57
10260343570	BNY MELLON FOUN	6832348D3	ONTARIO (PROVINCE OF)	4.0%	115,000.00	126,964.60	114,802.20
10260343570	BNY MELLON FOUN	68389XAC9	ORACLE CORP	5.75%	120,000.00	145,617.60	127,704.45
10260343570	BNY MELLON FOUN	693475105	PNC FINANCIAL SERVICES GROUP		7,020.00	404,843.40	336,094.81
10260343570	BNY MELLON FOUN	713448BN7	PEPSICO INC	4.5%	100,000.00	113,279.00	99,776.60
10260343570	BNY MELLON FOUN	713448108	PEPSICO INC		3,740.00	248,149.00	192,103.22
10260343570	BNY MELLON FOUN	71645WAR2	PETROBRAS INTL FIN C	5.375%	95,000.00	99,807.00	95,330.40
10260343570	BNY MELLON FOUN	717081103	PFIZER INC		23,380.00	505,943.20	340,084.77

10260343570	BNY MELLON FOUN 718172109	PHILIP MORRIS INTERNAT-W/I	3,850.00	302,148.00	173,375.85
10260343570	BNY MELLON FOUN 726505100	PLAINS EXPLORATION & PR-W/I	5,760.00	211,507.20	133,789.83
10260343570	BNY MELLON FOUN 742718109	PROCTER & GAMBLE CO	7,560.00	504,327.60	463,918.51
10260343570	BNY MELLON FOUN 744320833	PRUDENTIAL FINL INC	85,000.00	89,750.65	85,608.70
10260343570	BNY MELLON FOUN 745177EW1	PUERTO RICO COMWLTH	105,000.00	107,053.80	105,000.00
10260343570	BNY MELLON FOUN 74733V100	QEP RESOURCES INC	6,050.00	177,265.00	170,199.81
10260343570	BNY MELLON FOUN 747525103	QUALCOMM INC	5,080.00	277,876.00	278,272.46
10260343570	BNY MELLON FOUN 77531QAD0	ROGERS WIRELESS INC	100,000.00	110,263.00	106,068.40
10260343570	BNY MELLON FOUN 779376102	ROVI CORP	5,900.00	145,022.00	253,924.20
10260343570	BNY MELLON FOUN 78010XAC5	ROYAL BANK OF SCOTLA	115,000.00	109,960.70	114,817.00
10260343570	BNY MELLON FOUN 78356A160	RYDEX MANAGED FUTURES STRATE	97,693.50	2,351,482.57	2,457,665.48
10260343570	BNY MELLON FOUN 78387GAP8	SBC COMMUNICATIONS INC	55,000.00	60,579.20	50,845.13
10260343570	BNY MELLON FOUN 79466L302	SALESFORCE.COM INC	2,625.00	266,332.50	309,377.25
10260343570	BNY MELLON FOUN 806857108	SCHLUMBERGER LTD	4,140.00	282,803.40	259,678.37
10260343570	BNY MELLON FOUN 816851109	SEMPRA ENERGY	5,180.00	284,900.00	257,585.86
10260343570	BNY MELLON FOUN 82481R106	SHIRE PLC	2,300.00	238,970.00	206,053.09
10260343570	BNY MELLON FOUN 828807CD7	SIMON PROPERTY GROUP	120,000.00	137,527.20	119,584.55
10260343570	BNY MELLON FOUN 857477103	STATE STREET CORP	8,530.00	343,844.30	265,777.74
10260343570	BNY MELLON FOUN 86271F578	DREYFUS SELECT MGR S/C GR-I	51,096.23	848,708.40	938,037.31
10260343570	BNY MELLON FOUN 86271F677	DREYFUS SELECT MGR S/C VL-I	49,681.96	862,975.68	791,848.32
10260343570	BNY MELLON FOUN 86271F768	DREYFUS PRE STRAT INTER ST-I	190,822.10	2,324,213.24	2,243,209.85
10260343570	BNY MELLON FOUN 87234N765	TCW EMERGING MARKETS INCOME	126,686.63	1,043,897.84	1,026,129.90
10260343570	BNY MELLON FOUN 87236YAB4	TD AMERITRADE HLDG CO	85,000.00	89,835.65	85,336.00
10260343570	BNY MELLON FOUN 87938WJ2	TELEFONICA EMISIONES	130,000.00	129,316.20	132,654.50
10260343570	BNY MELLON FOUN 88076W103	TERADATA CORPORATION	7,630.00	370,131.30	380,461.18
10260343570	BNY MELLON FOUN 882508104	TEXAS INSTRUMENTS INC	6,980.00	203,187.80	222,717.84
10260343570	BNY MELLON FOUN 883556BA9	THERMO FISHER SCIENTI	60,000.00	61,168.20	60,329.70
10260343570	BNY MELLON FOUN 887317AJ4	TIME WARNER INC	95,000.00	98,811.40	95,498.70
10260343570	BNY MELLON FOUN 887321AX6	TIME WARNER CABLE IN	125,000.00	128,362.50	124,211.25
10260343570	BNY MELLON FOUN 893526BY8	TRANS-CANADA PIPELIN	15,000.00	21,852.75	17,179.55
10260343570	BNY MELLON FOUN 902118BN7	TYCO INTL FIN	125,000.00	130,816.25	124,595.00
10260343570	BNY MELLON FOUN 90268TAB0	U B S C 2011-C1 A2	170,000.00	172,550.00	172,543.29
10260343570	BNY MELLON FOUN 902973304	US BANCORP	10,480.00	283,484.00	239,132.64
10260343570	BNY MELLON FOUN 907818108	UNION PAC CORP	2,380.00	252,137.20	196,059.64
10260343570	BNY MELLON FOUN 91086QAH1	UNITED MEXICAN STATES	25,000.00	25,000.00	26,632.27
10260343570	BNY MELLON FOUN 91086QAU2	UNITED MEXICAN STATE	40,000.00	46,000.00	35,382.61
10260343570	BNY MELLON FOUN 912810PS1	US TREAS-CPI INFLAT	151,583.40	195,766.93	147,172.41
10260343570	BNY MELLON FOUN 912828BR0	U.S. TREASURY NOTE	275,000.00	295,344.50	299,600.93
10260343570	BNY MELLON FOUN 912828GD6	U S INFL IX BD	151,583.40	175,954.98	148,907.50
10260343570	BNY MELLON FOUN 912828JE1	U S TREASURY INFL IN	162,760.85	184,276.21	151,638.04
10260343570	BNY MELLON FOUN 912828MF4	US TREAS INFL INDX	125,654.40	143,068.84	128,300.36
10260343570	BNY MELLON FOUN 912828NP1	U.S. TREASURY NOTE	270,000.00	281,812.50	272,294.92
10260343570	BNY MELLON FOUN 912828NU0	U.S. TREASURY NOTE	365,000.00	368,036.80	366,883.25
10260343570	BNY MELLON FOUN 912828NY2	U.S. TREASURY NOTE	195,000.00	196,667.25	195,113.40
10260343570	BNY MELLON FOUN 912828PB0	U.S. TREASURY NOTE	180,000.00	180,781.20	179,618.30
10260343570	BNY MELLON FOUN 912828PQ7	U.S. TREASURY NOTE	110,000.00	111,624.70	109,869.51
10260343570	BNY MELLON FOUN 912828PZ7	U S TREASURY NOTE	380,000.00	388,044.60	381,488.41
10260343570	BNY MELLON FOUN 912828QH6	UNITED STATES T-NOTE	100,000.00	102,055.00	99,535.49
10260343570	BNY MELLON FOUN 912828QR4	UNITED STATES T-NOTE	80,000.00	82,731.20	80,134.64
10260343570	BNY MELLON FOUN 912828QS2	UNITED STATES TREAS	125,000.00	126,357.50	124,977.18
10260343570	BNY MELLON FOUN 912828QV7	UNITED STATES T-NOTE	75,000.00	75,579.75	75,331.06

10260343570	BNY MELLON FOUN	912828QV5	UNITED STATES TIPS	0.625%	85,396.95	91,355.10	88,811.53	
10260343570	BNY MELLON FOUN	912828QX1	UNITED STATES T-NOTE	1.5%	150,000.00	155,074.50	153,568.86	
10260343570	BNY MELLON FOUN	912828QY9	UNITED STATES T-NOTE	2.25%	150,000.00	159,538.50	156,586.54	
10260343570	BNY MELLON FOUN	912828RC6	UNITED STATES T-NOTE	2.125%	50,000.00	51,281.50	49,418.17	
10260343570	BNY MELLON FOUN	912828RR3	US TREASURY NOTE	2.0%	15,000.00	15,171.15	15,052.79	
10260343570	BNY MELLON FOUN	912828RU6	US TREASURY NOTE	0.875%	145,000.00	145,442.25	144,417.09	
10260343570	BNY MELLON FOUN	913017109	UNITED TECHNOLOGIES CORP		4,450.00	325,250.50	305,617.10	
10260343570	BNY MELLON FOUN	91913Y100	VALERO ENERGY CORP NEW		13,540.00	285,017.00	251,410.72	
10260343570	BNY MELLON FOUN	92343VAL8	VERIZON COMMUNICATIONS INC	5.5%	135,000.00	157,384.35	133,481.50	
10260343570	BNY MELLON FOUN	92343V104	VERIZON COMMUNICATIONS INC		6,070.00	243,528.40	217,737.73	
10260343570	BNY MELLON FOUN	92936JAZ7	WFRBS 2011-C5 A2	2.684%	45,000.00	45,725.85	45,449.51	
10260343570	BNY MELLON FOUN	942683103	WATSON PHARMACEUTICALS INC		3,670.00	221,447.80	254,372.10	
10260343570	BNY MELLON FOUN	949746101	WELLS FARGO & COMPANY		11,700.00	322,452.00	266,157.23	
10260343570	BNY MELLON FOUN	98158KAC3	WOART 2011-A A3	1.11%	80,000.00	80,239.20	79,997.63	
10260343570	BNY MELLON FOUN	988498101	YUM! BRANDS INC		6,080.00	358,780.80	314,547.09	
10260343570	BNY MELLON FOUN	991061052	CRA (BNY MELLON, N.A., MEMBE		1,411,584.87	1,411,584.87	1,411,584.87	
10260343570	BNY MELLON FOUN	999235572	021629-BNY MELLON CHAR FDN-0		1.00	0.00	1.00	
TOTAL FOR ACCT#10260343570							62,835,422.71	56,817,894.41

TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216290	BNY MELLON FDN	G0585R106	ASSURED GUARANTY LTD	1,080.00	14,191.20	14,947.96
10260216290	BNY MELLON FDN	G9319H102	VALIDUS HOLDINGS LTD	690.00	21,735.00	21,404.21
10260216290	BNY MELLON FDN	G96666105	WILLIS GROUP HOLDINGS PUBLIC	460.00	17,848.00	14,457.58
10260216290	BNY MELLON FDN	M22465104	CHECK POINT SOFTWARE TECH OR	430.00	22,592.20	14,335.95
10260216290	BNY MELLON FDN	V7780T103	ROYAL CARIBBEAN CRUISES LTD	690.00	17,091.30	20,565.63
10260216290	BNY MELLON FDN	003654100	ABIOMED INC	1,810.00	33,430.70	25,496.27
10260216290	BNY MELLON FDN	004764106	ACME PACKET INC	490.00	15,145.90	14,827.76
10260216290	BNY MELLON FDN	008252108	AFFILIATED MANAGERS GROUP IN	327.00	31,375.65	33,187.93
10260216290	BNY MELLON FDN	01449J105	ALERE INC	860.00	19,857.40	18,473.75
10260216290	BNY MELLON FDN	015271109	ALEXANDRIA REAL ESTATE EQUIT	430.00	29,657.10	32,228.88
10260216290	BNY MELLON FDN	018581108	ALLIANCE DATA SYS CORP	428.00	44,443.52	32,394.40
10260216290	BNY MELLON FDN	021441100	ALTERA CORP	400.00	14,840.00	14,427.95
10260216290	BNY MELLON FDN	023111206	AMARIN CORPORATION PLC -ADR	3,960.00	29,660.40	33,339.61
10260216290	BNY MELLON FDN	024835100	AMERICAN CAMPUS COMMUNITIES	920.00	38,603.20	35,557.02
10260216290	BNY MELLON FDN	031100100	AMETEK INC NEW	1,055.00	44,415.50	19,268.19
10260216290	BNY MELLON FDN	032359309	AMTRUST FINANCIAL SERVICES	820.00	19,475.00	21,864.92
10260216290	BNY MELLON FDN	042735100	ARROW ELECTRS INC	420.00	15,712.20	15,488.97
10260216290	BNY MELLON FDN	043176106	ARUBA NETWORKS INC	730.00	13,519.60	20,795.04
10260216290	BNY MELLON FDN	044209104	ASHLAND INC	610.00	34,867.60	35,170.16
10260216290	BNY MELLON FDN	049513104	ATMEL CORP	3,100.00	25,110.00	38,119.34
10260216290	BNY MELLON FDN	053807103	AVNET INC	840.00	26,115.60	26,140.37
10260216290	BNY MELLON FDN	073302101	B E AEROSPACE INC	820.00	31,742.20	16,221.73
10260216290	BNY MELLON FDN	101121101	BOSTON PROPERTIES INC	232.00	23,107.20	24,185.28
10260216290	BNY MELLON FDN	117043109	BRUNSWICK CORP	1,220.00	22,033.20	22,303.19
10260216290	BNY MELLON FDN	12504L109	CBRE GROUP INC	1,680.00	25,569.60	28,250.17
10260216290	BNY MELLON FDN	125269100	CF INDUSTRIES HOLDINGS INC	201.00	29,140.98	28,838.16
10260216290	BNY MELLON FDN	12561W105	CLECO CORP NEW	630.00	24,003.00	22,877.20
10260216290	BNY MELLON FDN	12621E103	CONSECO FINANCIAL GROUP INC	3,390.00	21,390.90	18,517.21
10260216290	BNY MELLON FDN	127097103	CABOT OIL & GAS CORP CL A	300.00	22,770.00	12,539.53
10260216290	BNY MELLON FDN	140781105	CARBO CERAMICS INC	227.00	27,995.91	34,777.71
10260216290	BNY MELLON FDN	14161H108	CARDTRONICS INC	550.00	14,883.00	15,698.47
10260216290	BNY MELLON FDN	144285103	CARPENTER TECHNOLOGY CORP	540.00	27,799.20	27,673.25
10260216290	BNY MELLON FDN	16117M305	CHARTER COMMUNICATIONS INC	410.00	23,345.40	23,022.75
10260216290	BNY MELLON FDN	171340102	CHURCH & DWIGHT INC	400.00	18,304.00	18,341.20
10260216290	BNY MELLON FDN	18683K101	CLIFFS NATS RES INC	330.00	20,575.50	10,965.76
10260216290	BNY MELLON FDN	189754104	COACH INC	250.00	15,260.00	13,651.43
10260216290	BNY MELLON FDN	204166102	COMMVAULT SYSTEMS INC	530.00	22,641.60	19,235.85
10260216290	BNY MELLON FDN	216648402	COOPER COS INC	260.00	18,335.20	20,749.41
10260216290	BNY MELLON FDN	224399105	CRANE CO	660.00	30,828.60	32,483.03
10260216290	BNY MELLON FDN	232806109	CYPRESS SEMICONDUCTOR CORP	1,710.00	28,881.90	29,991.78
10260216290	BNY MELLON FDN	257651109	DONALDSON CO INC	530.00	36,082.40	23,042.01

DREPORT ID: CPGBTXM3

DATE: 01/12/2012

PAGE: 160

TAX MARKET VALUE DETAIL REPORT FOR PF50 TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216290	BNY MELLON FDN	261608103	DRESSER-RAND GROUP INC	560.00	27,949.60	23,346.00
10260216290	BNY MELLON FDN	268841109	E Q T CORP	330.00	18,080.70	18,175.75
10260216290	BNY MELLON FDN	27579R104	EAST WEST BANCORP INC	1,550.00	30,612.50	30,637.17
10260216290	BNY MELLON FDN	29266R108	ENERGIZER HLDGS INC	660.00	51,136.80	42,477.23
10260216290	BNY MELLON FDN	29444U502	EQUINIX INC	330.00	33,462.00	32,670.62
10260216290	BNY MELLON FDN	344849104	FOOT LOCKER INC	830.00	19,787.20	9,835.83
10260216290	BNY MELLON FDN	360271100	FULTON FINL CORP PA	2,900.00	28,449.00	28,558.33
10260216290	BNY MELLON FDN	365558105	GARDNER DENVER MACHY INC	400.00	30,824.00	21,479.87
10260216290	BNY MELLON FDN	393122106	GREEN MOUNTAIN COFFEE ROASTE	297.00	13,320.45	28,904.31
10260216290	BNY MELLON FDN	395259104	GREENHILL & CO INC	690.00	25,095.30	23,307.47
10260216290	BNY MELLON FDN	402635304	GULFPORT ENERGY CORP	630.00	18,553.50	15,113.70
10260216290	BNY MELLON FDN	411310105	HANSEN NAT CORP	260.00	23,956.40	19,002.57
10260216290	BNY MELLON FDN	44107P104	HOST HOTELS & RESORTS INC	2,010.00	29,687.70	15,903.69
10260216290	BNY MELLON FDN	445658107	HUNT J B TRANSPORT SERVICES	530.00	23,887.10	21,075.52
10260216290	BNY MELLON FDN	465685105	ITC HOLDINGS CORP	460.00	34,904.80	27,212.26
10260216290	BNY MELLON FDN	481165108	JOY GLOBAL INC	300.00	22,491.00	16,907.59
10260216290	BNY MELLON FDN	48242W106	KBR INC	1,120.00	31,214.40	24,985.38
10260216290	BNY MELLON FDN	485170302	KANSAS CITY SOUTHERN	630.00	42,846.30	19,437.57
10260216290	BNY MELLON FDN	497266106	KIRBY CORP	360.00	23,702.40	22,374.07
10260216290	BNY MELLON FDN	501889208	LKQ CORP	1,010.00	30,380.80	30,297.07
10260216290	BNY MELLON FDN	521865204	LEAR CORP W/I	492.00	19,581.60	17,764.10
10260216290	BNY MELLON FDN	554382101	MACERICH COMPANY (THE)	790.00	39,974.00	35,284.28
10260216290	BNY MELLON FDN	56509R108	MAP PHARMACEUTICALS INC	1,420.00	18,701.40	20,801.53
10260216290	BNY MELLON FDN	57060D108	MARKETAXESS HLDGS INC	460.00	13,850.60	13,672.42
10260216290	BNY MELLON FDN	584690309	MEDICIS PHARMACEUTICAL CORP	860.00	28,595.00	26,757.21
10260216290	BNY MELLON FDN	594901100	MICROS SYS INC	630.00	29,345.40	32,077.33
10260216290	BNY MELLON FDN	651587107	NEWMARKET CORP	178.00	35,263.58	29,079.13
10260216290	BNY MELLON FDN	67072V103	NXSTAGE MEDICAL INC	1,580.00	28,092.40	31,246.52
10260216290	BNY MELLON FDN	67103H107	O'REILLY AUTOMOTIVE INC	460.00	36,777.00	36,898.53
10260216290	BNY MELLON FDN	675232102	OCEANEERING INTL INC	300.00	13,839.00	12,978.00
10260216290	BNY MELLON FDN	682680103	ONEOK INC	200.00	17,338.00	15,980.54
10260216290	BNY MELLON FDN	693656100	P V H CORP	430.00	30,310.70	26,999.10
10260216290	BNY MELLON FDN	720279108	PIER 1 IMPORTS INC	1,290.00	17,969.70	17,684.58
10260216290	BNY MELLON FDN	726505100	PLAINS EXPLORATION & PR-W/I	860.00	31,579.20	30,663.39
10260216290	BNY MELLON FDN	731068102	POLARIS INDUSTRIES INC	220.00	12,315.60	12,136.85
10260216290	BNY MELLON FDN	743606105	PROSPERITY BANCSHARES INC	730.00	29,455.50	30,646.49
10260216290	BNY MELLON FDN	74835Y101	QUESTCOR PHARMACEUTICALS	490.00	20,374.20	20,392.69
10260216290	BNY MELLON FDN	748356102	QUESTAR CORP	1,350.00	26,811.00	24,799.23
10260216290	BNY MELLON FDN	750086100	RACKSPACE HOSTING INC	860.00	36,988.60	22,741.94
10260216290	BNY MELLON FDN	75281A109	RANGE RESOURCES CORP	330.00	20,440.20	20,559.27
10260216290	BNY MELLON FDN	754730109	RAYMOND JAMES FINL INC	890.00	27,554.40	22,679.87
10260216290	BNY MELLON FDN	754907103	RAYONIER INC REIT	830.00	37,042.90	14,753.31
10260216290	BNY MELLON FDN	759351604	REINSURANCE GROUP OF AMERICA	630.00	32,917.50	37,582.59
10260216290	BNY MELLON FDN	768573107	RIVERBED TECHNOLOGY INC	1,050.00	24,675.00	23,887.92

10260216290	BNY MELLON FDN	770323103	ROBERT HALF INTL INC	490.00	13,945.40	12,791.70
10260216290	BNY MELLON FDN	772739207	ROCK-TENN CO CLASS A	630.00	36,351.00	34,839.16
10260216290	BNY MELLON FDN	776696106	ROPER INDUSTRIES INC	300.00	26,061.00	10,881.00
10260216290	BNY MELLON FDN	78440X101	S L GREEN REALTY CORP REIT	330.00	21,991.20	24,138.57

REPORT ID: CPGBTXM3

DATE: 01/12/2012 PAGE: 161

TAX MARKET VALUE DETAIL REPORT FOR PFSD TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260216290	BNY MELLON FDN	78454L100	SM ENERGY COMPANY	460.00	33,626.00	35,536.21
10260216290	BNY MELLON FDN	78505P100	SXC HEALTH SOLUTIONS CORP	560.00	31,628.80	27,607.78
10260216290	BNY MELLON FDN	816850101	SEMTECH CORP	810.00	20,104.20	20,513.41
10260216290	BNY MELLON FDN	82669G104	SIGNATURE BANK	460.00	27,595.40	24,666.37
10260216290	BNY MELLON FDN	858119100	STEEL DYNAMICS INC	1,880.00	24,722.00	23,037.89
10260216290	BNY MELLON FDN	87424N104	TALEO CORP-CLASS A	440.00	17,023.60	17,113.11
10260216290	BNY MELLON FDN	88076W103	TERADATA CORPORATION	430.00	20,859.30	24,382.85
10260216290	BNY MELLON FDN	885160101	THOR INDUSTRIES INC	860.00	23,589.80	21,743.58
10260216290	BNY MELLON FDN	88632Q103	TIBCO SOFTWARE INC	1,220.00	29,170.20	25,438.01
10260216290	BNY MELLON FDN	887389104	TIMKEN CO	630.00	24,387.30	25,474.87
10260216290	BNY MELLON FDN	889478103	TOLL BROS INC	1,350.00	27,567.00	20,585.07
10260216290	BNY MELLON FDN	89189A107	TOWERS WATSON & CO-CL A	400.00	23,972.00	24,309.80
10260216290	BNY MELLON FDN	892356106	TRACTOR SUPPLY COMPANY	500.00	35,075.00	34,689.92
10260216290	BNY MELLON FDN	893641100	TRANSIGM GROUP INC	160.00	15,308.80	15,045.44
10260216290	BNY MELLON FDN	896818101	TRIUMPH GROUP INC NEW	430.00	25,133.50	20,530.31
10260216290	BNY MELLON FDN	903845303	ULTA SALON COSMETICS & FRAGR	460.00	29,863.20	24,209.26
10260216290	BNY MELLON FDN	911363109	UNITED RENTALS INC	820.00	24,231.00	19,147.63
10260216290	BNY MELLON FDN	913903100	UNIVERSAL HEALTH SERVICES CL	1,150.00	44,689.00	44,578.25
10260216290	BNY MELLON FDN	918204108	V F CORP	264.00	33,525.36	34,678.91
10260216290	BNY MELLON FDN	92532F100	VERTEX PHARMACEUTICALS INC	400.00	13,284.00	16,017.64
10260216290	BNY MELLON FDN	92839U206	VISTEON CORP-W/I	360.00	17,978.40	22,406.47
10260216290	BNY MELLON FDN	92927K102	WABCO HOLDINGS INC-W/I	330.00	14,322.00	6,846.62
10260216290	BNY MELLON FDN	929740108	WABTEC CORP	360.00	25,182.00	23,828.76
10260216290	BNY MELLON FDN	93317Q105	WALTER ENERGY INCORPORATED	340.00	20,590.40	27,925.89
10260216290	BNY MELLON FDN	941053100	WASTE CONNECTIONS INC	1,140.00	37,779.60	18,859.16
10260216290	BNY MELLON FDN	947890109	WEBSTER FINL CORP WATERBURY	1,710.00	34,866.90	38,928.66
10260216290	BNY MELLON FDN	948741103	WEINGARTEN REALTY INVESTMENT	1,090.00	23,783.80	26,313.52
10260216290	BNY MELLON FDN	94946T106	WELLCARE HEALTH PLANS INC	560.00	29,400.00	30,547.67
10260216290	BNY MELLON FDN	976657106	WISCONSIN ENERGY CORP	790.00	27,618.40	15,800.35
10260216290	BNY MELLON FDN	991061052	CRA (BNY MELLON, N.A., MEMBE	423,518.54	423,518.54	423,518.54

TOTAL FOR ACCT#10260216290

3,483,255.39

3,212,558.21

TAX MARKET VALUE DETAIL REPORT FOR PF50 TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260221030	BNY MELLON FDN	G2554F113	COVIEDIEN PLC	490.00	22,054.90	21,813.82
10260221030	BNY MELLON FDN	G7945M107	SEAGATE TECHNOLOGY	850.00	13,940.00	8,965.80
10260221030	BNY MELLON FDN	G9319H102	VALIDUS HOLDINGS LTD	700.00	22,050.00	21,239.82
10260221030	BNY MELLON FDN	00206R102	AT&T INC	830.00	25,099.20	23,072.34
10260221030	BNY MELLON FDN	009158106	AIR PRODS & CHEMS INC	320.00	27,260.80	24,197.12
10260221030	BNY MELLON FDN	032654105	ANALOG DEVICES INC	660.00	23,614.80	24,606.12
10260221030	BNY MELLON FDN	035710409	ANNALY CAPITAL MANAGEMENT IN	1,460.00	23,301.60	25,576.28
10260221030	BNY MELLON FDN	037411808	APACHE CORP CONV PFD	450.00	24,426.00	23,422.86
10260221030	BNY MELLON FDN	110122108	BRISTOL-MYERS SQUIBB CO	610.00	21,496.40	20,909.77
10260221030	BNY MELLON FDN	143658300	CARNIVAL CORP	640.00	20,889.60	20,017.92
10260221030	BNY MELLON FDN	149123101	CATERPILLAR INC	350.00	31,710.00	25,731.30
10260221030	BNY MELLON FDN	15189T107	CENTERPOINT ENERGY INC	1,810.00	36,362.90	33,752.88
10260221030	BNY MELLON FDN	166764100	CHEVRON CORPORATION	320.00	34,048.00	28,828.16
10260221030	BNY MELLON FDN	172967416	CITIGROUP INC PFD	340.00	27,540.00	25,999.19
10260221030	BNY MELLON FDN	191216100	COCA - COLA CO	530.00	37,084.10	35,747.44
10260221030	BNY MELLON FDN	253868103	DIGITAL REALTY TRUST INC	450.00	30,001.50	23,772.60
10260221030	BNY MELLON FDN	263534109	DU PONT (E I) DE NEMOURS	540.00	24,721.20	22,327.92
10260221030	BNY MELLON FDN	26441C105	DUKE ENERGY CORP	1,640.00	36,080.00	31,976.72
10260221030	BNY MELLON FDN	278058102	EATON CORP	690.00	30,035.70	23,934.72
10260221030	BNY MELLON FDN	30161N101	EXELON CORP	1,850.00	28,190.50	27,350.70
10260221030	BNY MELLON FDN	369604103	GENERAL ELECTRIC COMPANY	1,850.00	33,133.50	27,635.30
10260221030	BNY MELLON FDN	372460105	GENUINE PARTS CO	540.00	33,048.00	26,210.52
10260221030	BNY MELLON FDN	437076102	HOME DEPOT INC	860.00	36,154.40	28,343.88
10260221030	BNY MELLON FDN	438516106	HONEYWELL INTL INC	620.00	33,697.00	25,908.56
10260221030	BNY MELLON FDN	46131B100	INVESCO MORTGAGE CAPITAL	1,360.00	19,108.00	19,780.52
10260221030	BNY MELLON FDN	487836108	KELLOGG CO	520.00	26,296.40	27,231.36
10260221030	BNY MELLON FDN	494368103	KIMBERLY CLARK CORP	460.00	33,837.60	31,927.68
10260221030	BNY MELLON FDN	49446R109	KIMCO REALTY CORP	1,760.00	28,582.40	26,290.05
10260221030	BNY MELLON FDN	49456B101	KINDER MORGAN INC	1,010.00	32,491.70	25,843.88
10260221030	BNY MELLON FDN	50075N104	KRAFT FOODS INC CL A	1,050.00	39,228.00	35,309.40
10260221030	BNY MELLON FDN	539830109	LOCKHEED MARTIN CORP	360.00	29,124.00	26,437.68
10260221030	BNY MELLON FDN	544147101	LORILLARD INC	213.00	24,282.00	22,626.56
10260221030	BNY MELLON FDN	577081102	MATTEL INC	1,020.00	28,315.20	26,436.36
10260221030	BNY MELLON FDN	58933Y105	MERCK & CO INC	910.00	34,307.00	31,930.15
10260221030	BNY MELLON FDN	595017104	MICROCHIP TECHNOLOGY INC	730.00	26,739.90	23,387.74
10260221030	BNY MELLON FDN	636274300	NATIONAL GRID PLC-SP ADR	750.00	36,360.00	36,576.00
10260221030	BNY MELLON FDN	65339F309	NEXTERA ENERGY INC CONV PFD	700.00	35,427.00	35,481.60
10260221030	BNY MELLON FDN	693475105	PNC FINANCIAL SERVICES GROUP	570.00	32,871.90	26,549.46
10260221030	BNY MELLON FDN	693506107	P P G INDUSTRIES INC	340.00	28,386.60	23,636.12
10260221030	BNY MELLON FDN	693517114	P P L CORPORATION CONV PFD	370.00	20,457.30	20,280.93
10260221030	BNY MELLON FDN	717081103	PFIZER INC	1,690.00	36,571.60	29,436.42
10260221030	BNY MELLON FDN	718172109	PHILIP MORRIS INTERNAT-W/I	380.00	29,822.40	24,296.44
10260221030	BNY MELLON FDN	742718109	PROCTER & GAMBLE CO	530.00	35,356.30	32,371.34
10260221030	BNY MELLON FDN	780259206	ROYAL DUTCH SHELL PLC-ADR	410.00	29,966.90	24,736.28

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. ☒
 - 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 File by the due date for filing your return. See instructions.	Name of exempt organization or other filer, see instructions	Employer identification number (EIN) or
	BNY MELLON FOUNDATION OF SOUTHWESTERN PA	☒ 23-7423500
	Number, street, and room or suite no. If a P.O. box, see instructions	Social security number (SSN)
	BNY Mellon, N.A. - P.O. Box 185	☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions	
	Pittsburgh	PA 15230-0185

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

04

Application Is For	Return Code	Application Is For	Return Code
Form 990	01	Form 990-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 ► 412-234-8833

FAX No ►

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

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

► ☐ tax year beginning _____, and ending _____

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

3a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$	140,299
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	\$	106,347
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	\$	40,000

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

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

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

(HTA)

Form 8868 (Rev. 1-2012)

Page **2**

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

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

Type or print	Name of exempt organization	Enter filer's identifying number, see instructions
	BNY MELLON FOUNDATION OF SOUTHWESTERN PA	Employer identification number (EIN) or ☒ 23-7423500
	Number, street and room or suite no. If a P.O. box, see instructions	Social security number (SSN) ☐
	BNY Mellon, N.A. - P.O. Box 185	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions	
	Pittsburgh PA 15230-0185	

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

04

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

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

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

- I request an additional 3-month extension of time until **11/15/2012**
- For calendar year **2011**, or other tax year beginning , and ending
- If the tax year entered in line 5 is for less than 12 months, check reason ☐ Initial return ☐ Final return ☐ Change in accounting period
- State in detail why you need the extension. **ADDITIONAL TIME IS REQUESTED TO ACQUIRE THE INFORMATION REQUIRED. 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	\$	140,299
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	\$	146,347
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 **Anna Y. Vadas**Title **EA**Date **7/24/12**Form **8868** (Rev. 1-2012)