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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 WRIGHT J ETAL FOR CHESTNUT ASSOC-TR		A Employer identification number 25-6448135
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (814) 453-7320
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) \$ 15,211,964		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	370,481	370,873		
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	361,451			
b	Gross sales price for all assets on line 6a	7,558,125			
7	Capital gain net income (from Part IV, line 2)		361,451		
8	Net short-term capital gain			0	
9	Income modifications				
10 a	Gross sales less returns and allowances	0			
b	Less Cost of goods sold	0			
c	Gross profit or (loss) (attach schedule)	0			
11	Other income (attach schedule)	0	0	0	
12	Total. Add lines 1 through 11	731,932	732,324	0	
13	Compensation of officers, directors, trustees, etc	80,361	48,216		32,145
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16 a	Legal fees (attach schedule)	3,022	0	0	3,022
b	Accounting fees (attach schedule)	0	0	0	0
c	Other professional fees (attach schedule)	4,670	0	0	4,670
17	Interest				
18	Taxes (attach schedule) (see instructions)	60,097	10,021	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)	2,068	1,218	0	0
24	Total operating and administrative expenses.	150,218	59,455	0	39,837
25	Add lines 13 through 23	780,565			780,565
26	Total expenses and disbursements. Add lines 24 and 25	930,783	59,455	0	820,402
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	-198,851			
b	Net investment income (if negative, enter -0-)		672,869		
c	Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

(HTA)

Form 990-PF (2011)

NE 4 G14

ENVELOPE
POSTMARK DATE
AUG 10 2012
SCANNED
REVENUE
17 2012RECEIVED
AUG 14 2012
IRS-OSC

Part II Balance Sheets		Beginning of year (a) Book Value	End of year	
			(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	0	0	
	2 Savings and temporary cash investments	903,932	321,572	321,572
	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
Liabilities	11 Investments—land, buildings, and equipment basis ☐ ----- 0			
	Less accumulated depreciation (attach schedule) ☐ ----- 0	0	0	0
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	13,075,763	14,683,264	14,890,392
	14 Land, buildings, and equipment basis ☐ ----- 0			
	Less accumulated depreciation (attach schedule) ☐ ----- 0	0	0	0
	15 Other assets (describe ☐ -----)	1,300,000	0	0
	16 Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	15,279,695	15,004,836	15,211,964
	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	15,279,695	15,004,836	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	15,279,695	15,004,836	
	30 Total net assets or fund balances (see instructions)			
	31 Total liabilities and net assets/fund balances (see instructions)	15,279,695	15,004,836	

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	15,279,695
2 Enter amount from Part I, line 27a	2	-198,851
3 Other increases not included in line 2 (itemize) ☐ LOSS ON CURRENT YEAR SALES NOT SETTLED AT	3	823
4 Add lines 1, 2, and 3	4	15,081,667
5 Decreases not included in line 2 (itemize) ☐ See Attached Statement	5	76,831
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	15,004,836

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	361,451
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	813,124	15,613,003	0.052080
2009	869,745	13,420,601	0.064807
2008	855,376	16,612,570	0.051490
2007			0.000000
2006			0.000000
2 Total of line 1, column (d)			2 0.168377
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 0.056126
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 16,211,228
5 Multiply line 4 by line 3			5 909,871
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 6,729
7 Add lines 5 and 6			7 916,600
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.			8 820,402

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	13,457	
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	13,457	
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	13,457	
6 Credits/Payments				
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	27,347		
b Exempt foreign organizations—tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c	0		
d Backup withholding erroneously withheld	6d			
7 Total credits and payments Add lines 6a through 6d	7	27,347		
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	13,890		
11 Enter the amount of line 10 to be Credited to 2012 estimated tax 13,890 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)? <i>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</i>		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? <i>If "Yes," attach a detailed description of the activities</i>		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? <i>If "Yes," attach a conformed copy of the changes</i>		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? <i>If "Yes," attach the statement required by General Instruction T</i>		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? <i>If "Yes," complete Part II, col (c), and Part XV</i>	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? <i>If "No," attach explanation</i>	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)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► BNY MELLON, N.A. Telephone no ► (814) 453-7320 Located at ► P.O. BOX 185, PITTSBURGH, PA ZIP+4 ► 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ► 15 N/A			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes X	No X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ Yes ☒ No If "Yes," list the years ► 20 , 20 , 20 , 20		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20 , 20 , 20 , 20		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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

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

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

Organizations relying on a current notice regarding disaster assistance check here

▶ ☐**5b**

N/A

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

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**6b**

X

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If "Yes" to 6b, file Form 8870☐ 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
		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	16,138,971
b	Average of monthly cash balances	1b	319,128
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	16,458,099
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	16,458,099
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	246,871
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	16,211,228
6	Minimum investment return. Enter 5% of line 5	6	810,561

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	810,561
2a	Tax on investment income for 2011 from Part VI, line 5	2a	13,457
b	Income tax for 2011 (This does not include the tax from Part VI.)	2b	0
c	Add lines 2a and 2b	2c	13,457
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	797,104
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	797,104
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	797,104

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	820,402
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	820,402
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	820,402

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				797,104
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	NONE			
b From 2007	NONE			
c From 2008	34,664			
d From 2009	204,629			
e From 2010	58,160			
f Total of lines 3a through e	297,453			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 820,402				
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				797,104
e Remaining amount distributed out of corpus	23,298			
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	320,751			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	320,751			
10 Analysis of line 9				
a Excess from 2007	0			
b Excess from 2008	34,664			
c Excess from 2009	204,629			
d Excess from 2010	58,160			
e Excess from 2011	23,298			

N/A

▶

☐ 4942(1)(3) or ☐ 4942(1)(5)

b 85% of line 2a

e Qualifying distributions made directly for active conduct of exempt activities
Subtract line 2d from line 2c

a "Assets" alternative test—enter

(1) Value of all assets

(2) Value of assets qualifying under section 4942(j)(3)(B)(i)

b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed

c "Support" alternative test—enter

(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)

(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)

(3) Largest amount of support from an exempt organization

(4) Gross investment income

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			▶ 3a	780,565
b Approved for future payment 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	370,481	
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	361,451	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a		0		0	0
b			0		0	0
c			0		0	0
d			0		0	0
e			0		0	0
12	Subtotal. Add columns (b), (d), and (e)		0		731,932	0
13	Total. Add line 12, columns (b), (d), and (e)				731,932	731,932

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?

a	Transfers from the reporting foundation to a noncharitable exempt organization of.			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X
d	If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.			

[illegible]

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? . . .

☐ Yes ☒ No

b If "Yes," complete the following schedule

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

**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.

8/8/2012

VICE PRESIDENT

Signature of officer or trustee

Date _____

Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☒ if self-employed

PTIN	
------	--

Shawn P. Hanlon

2010, CPA

8/8/2012

Firm's EIN ▶ 13-4008324

Firm's name ► PRICEWATERHOUSECOOPERS LLP

Firm's EIN ▶ 13-4008324

Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219

Phone no (412) 355-6000

WRIGHT J ETAL FOR CHESTNUT ASSOC-TR

25-6448135 Page 1 of 1

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

Recipient(s) paid during the year

Name

CHESTNUT HILL

Street

153 MERRIMACK STREET

City

HAVERHILL

State

MA

Zip Code

01830-6107

Foreign Country

Relationship

NONE

Foundation Status

PUBLIC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

780,565

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Long Term CG Distributions	114,860
Short Term CG Distributions	0

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

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										114,860		Security		7,558,125		7,196,674		361,451	
										0		Other sales		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
205	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		7/25/2011	51	56				-5					
206	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		8/25/2011	41	44				-3					
207	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		12/25/2011	463	467				-4					
208	X	FNMA POOL # AH3620 3.5%	3138A5AW2			1/18/2011		1/25/2012	530	535				-5					
209	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		4/25/2011	66	70				-4					
210	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		5/25/2011	67	71				-4					
211	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		6/25/2011	70	74				-4					
212	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		7/25/2011	68	72				-4					
213	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		8/25/2011	765	804				-39					
214	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		9/25/2011	1,297	1,363				-66					
215	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		10/25/2011	67	71				-4					
216	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		11/25/2011	766	806				-40					
217	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		12/25/2011	710	746				-36					
218	X	FNMA POOL # AH4794 5.0%	3138A6KG4			3/4/2011		1/25/2012	320	337				-17					
219	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		4/25/2011	80	81				-1					
220	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		5/25/2011	80	81				-1					
221	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		6/25/2011	73	74				-1					
222	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		7/25/2011	700	708				-8					
223	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		8/25/2011	76	77				-1					
224	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		9/25/2011	76	76				0					
225	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		10/25/2011	75	76				-1					
226	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		11/25/2011	974	986				-12					
227	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		12/25/2011	481	487				-6					
228	X	FNMA POOL # AH8932 4.5%	3138AA4S7			2/16/2011		1/25/2012	464	469				-5					
229	X	FNMA POOL # AJ1758 3.5%	3138AS5U2			9/14/2011		10/25/2011	358	376				-18					
230	X	FNMA POOL # AJ1758 3.5%	3138AS5U2			9/14/2011		11/25/2011	642	674				-32					
231	X	FNMA POOL # AJ1758 3.5%	3138AS5U2			9/14/2011		12/25/2011	390	410				-20					
232	X	FNMA POOL # AJ1758 3.5%	3138AS5U2			9/14/2011		1/25/2012	507	532				-25					
233	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		9/21/2011	1,922	1,872				50					
234	X	FNMA POOL # 995230 6.5%	31416BST6			4/26/2010		9/25/2011	46	50				-4					
235	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		2/25/2011	1,093	1,136				-43					
236	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		3/25/2011	496	516				-20					
237	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		4/25/2011	437	454				-17					
238	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		5/25/2011	238	247				-9					
239	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		6/25/2011	342	355				-13					
240	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		7/25/2011	169	176				-7					
241	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		8/25/2011	807	840				-33					
242	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		9/25/2011	684	711				-27					
243	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		10/25/2011	582	606				-24					
244	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		11/25/2011	983	1,023				-40					
245	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		12/25/2011	1,260	1,310				-50					
246	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		1/25/2012	1,001	1,041				-40					
247	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		2/25/2011	199	195				4					
248	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		3/25/2011	61	60				1					
249	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		4/25/2011	209	205				4					
250	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		5/25/2011	355	349				6					
251	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		6/25/2011	335	330				5					
252	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		8/26/2011	486	529				-43					
253	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		10/10/2011	1,498	1,586				-88					
254	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		11/3/2011	1,589	1,586				3					
255	X	TRANSATLANTIC HOLDINGS	893521104			7/21/2011		12/22/2011	1,640	1,586				54					

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
256	X	TRANSATLANTIC HOLDINGS	893521104			8/2/2011		12/22/2011	1,640	1,515		125	
257	X	TRANSATLANTIC HOLDINGS	893521104			9/27/2011		12/22/2011	2,733	2,436		297	
258	X	U S TREASURY NOTE 4 25%	912828BH2			6/5/2008		10/5/2011	16,105	15,664		441	
259	X	U S TREASURY NOTE 4 25%	912828BH2			6/5/2008		10/6/2011	16,089	15,664		425	
260	X	U S TREASURY NOTE 4 25%	912828BH2			6/5/2008		10/20/2011	5,358	5,221		137	
261	X	U S TREASURY NOTE 6 25%	912810EQ7			6/22/2007		3/31/2011	12,475	10,911		1,564	
262	X	U S TREASURY NOTE 4 25%	912828BR0			8/29/2008		11/9/2011	21,597	21,122		475	
263	X	U S TREASURY NOTE 4 375	912810QH4			11/10/2010		2/3/2011	4,765	5,082		-317	
264	X	U S TSY INFL IDX BD 0 625%	912828HW3			1/6/2009		8/5/2011	27,407	25,526		1,881	
265	X	U S TREASURY NOTE 3 75%	912828JR2			4/26/2011		5/24/2011	10,796	10,618		178	
266	X	U S TREASURY NOTE 3 875	912810QK7			2/11/2011		3/11/2011	4,449	4,335		114	
267	X	U S TREASURY NOTE 1 125%	912828MB3			11/19/2010		8/24/2011	30,369	30,350		19	
268	X	U S TREASURY NOTE 3 875	912810QK7			2/9/2011		5/17/2011	4,695	4,290		405	
269	X	U S TREASURY NOTE 3 875	912810QK7			2/9/2011		5/17/2011	4,695	4,299		396	
270	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		10/17/2011	16,788	17,639		-851	
271	X	U S TREASURY NOTE 3 625	912828MP2			5/10/2010		1/18/2011	5,159	5,036		123	
272	X	U S TREASURY NOTE 4 25%	912828BH2			1/22/2009		8/24/2011	16,185	16,937		-752	
273	X	U S TREASURY NOTE 4 25%	912828BH2			12/11/2009		8/24/2011	16,185	16,415		-230	
274	X	U S TREASURY NOTE 4 25%	912828BH2			1/18/2011		8/24/2011	5,395	5,443		-48	
275	X	U S TREASURY NOTE 4 25%	912828BH2			8/10/2011		8/24/2011	5,395	5,408		-11	
276	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	34,322	34,028		294	
277	X	U S TREASURY NOTE 4 25%	912828BH2			6/5/2008		9/16/2011	10,771	10,443		328	
278	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	4,900	4,861		39	
279	X	COMMIT TO PUR FNMA SF M	01F040636			2/4/2011		3/8/2011	34,301	34,027		274	
280	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	39,025	39,052		-37	
281	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	39,019	39,086		-67	
282	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	34,139	34,200		-61	
283	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	39,016	39,067		-51	
284	X	ALLSTATE CORP	020002101			2/3/2011		8/12/2011	10,925	13,451		-2,526	
285	X	ALLSTATE CORP	020002101			1/11/2011		11/8/2011	44,679	52,811		-8,132	
286	X	ALLSTATE CORP	020002101			2/3/2011		11/8/2011	10,046	11,887		-1,841	
287	X	AMARIN CORPORATION PLC	023111206			12/21/2010		2/18/2011	613	529		84	
288	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/25/2011	163	76		87	
289	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/25/2011	3,554	1,662		1,892	
290	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/28/2011	2,654	1,360		1,294	
291	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/28/2011	1,772	907		865	
292	X	AMERICAN EXPRESS CO	025816109			6/21/2010		8/12/2011	4,074	3,805		269	
293	X	AMERICAN EXPRESS CO	025816109			6/21/2010		8/12/2011	53,412	50,129		3,283	
294	X	AMERICAN EXPRESS CO	025816109			7/7/2010		8/12/2011	10,411	9,172		1,239	
295	X	COMMIT TO PUR FHLMC GOL	02R0304C4			9/21/2011		12/5/2011	35,835	35,824		11	
296	X	AMERIGROUP CORP	03073T102			1/28/2011		2/18/2011	587	519		68	
297	X	U S TREASURY NOTE 4 25%	912828BH2			6/5/2008		9/19/2011	10,777	10,443		334	
298	X	TRANSATLANTIC HOLDINGS	893521104			10/21/2011		12/22/2011	1,093	1,048		45	
299	X	TRIMBLE NAV LTD	896239100			2/17/2011		2/18/2011	1,490	1,501		-11	
300	X	TRIMBLE NAV LTD	896239100			2/17/2011		5/4/2011	5,006	6,003		-997	
301	X	TRIMBLE NAV LTD	896239100			2/17/2011		5/4/2011	854	1,001		-147	
302	X	TRIUMPH GROUP INC NEW	896818101			1/21/2011		2/18/2011	1,811	1,922		-111	
303	X	TRIUMPH GROUP INC NEW	896818101			1/21/2011		12/15/2011	562	480		82	
304	X	TUPPERWARE BRANDS COR	898986104			6/2/2011		9/27/2011	1,176	1,287		-111	
305	X	TUPPERWARE BRANDS COR	898986104			6/2/2011		10/7/2011	2,618	3,217		-599	
306	X	TUPPERWARE BRANDS COR	898986104			6/2/2011		10/21/2011	1,684	1,930		-246	
Long Term CG Distributions									7,558,125	7,196,674		361,451	
Short Term CG Distributions									0	0		0	
Amount									114,860				

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales		Cost or Other Basis	Valuation Method			
									Price						
Long Term CG Distributions									7,558,125		7,196,674		361,451		
Short Term CG Distributions									0		0		0		
307	X	TUPPERWARE BRANDS CORP	899896104			9/6/2011		10/21/2011	1,123	1,283				-160	
308	X	ULTA SALON COSMETICS & F	90384S303			11/22/2011		12/22/2011	2,574	2,663				-89	
309	X	UNION PAC CORP	907818108			11/19/2010		9/28/2011	21,058	22,972				-1,914	
310	X	UNITED RENTALS INC	911363109			7/15/2011		12/15/2011	1,309	1,169				140	
311	X	FOOT LOCKER INC	344849104			8/25/2010		2/18/2011	1,161	711				450	
312	X	FOOT LOCKER INC	344849104			8/25/2010		7/25/2011	1,797	948				849	
313	X	FOOT LOCKER INC	344849104			9/6/2011		9/27/2011	1,120	977				143	
314	X	FOOT LOCKER INC	344849104			9/6/2011		12/22/2011	469	391				78	
315	X	FOOT LOCKER INC	344849104			8/25/2010		12/22/2011	2,112	1,067				1,045	
316	X	FOOT LOCKER INC	344849104			8/25/2010		12/29/2011	4,040	2,015				2,025	
317	X	FOREST OIL CORP	346091705			12/21/2010		2/17/2011	1,957	1,858				98	
318	X	FIFTH THIRD BANCORP	316773100			7/29/2009		3/1/2011	6,561	4,127				2,434	
319	X	FOREST OIL CORP	346091705			4/20/2010		2/18/2011	1,199	822				377	
320	X	FOREST OIL CORP	346091705			4/20/2010		3/7/2011	5,430	4,386				1,044	
321	X	FOSSIL INC	349882100			7/15/2011		9/27/2011	3,611	4,736				-1,125	
322	X	FOSSIL INC	349882100			7/15/2011		9/27/2011	1,348	1,792				-444	
323	X	FOSSIL INC	349882100			8/2/2011		9/27/2011	2,503	3,239				-736	
324	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			2/24/2010		1/14/2011	1,723	1,786				-63	
325	X	FUNBC 2001-C2 A2 6 663% 1/1	33736XBZ1			6/22/2010		1/14/2011	1,723	1,761				-38	
326	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		2/15/2011	281	278				3	
327	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		3/15/2011	292	290				2	
328	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		4/15/2011	266	264				2	
329	X	FLOWERVE CORPORATION	34354PI05			10/8/2010		2/18/2011	654	559				95	
330	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		5/15/2011	199	198				1	
331	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		6/15/2011	172	171				1	
332	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		7/15/2011	204	202				2	
333	X	FLOWERVE CORPORATION	34354PI05			10/8/2010		10/21/2011	2,664	3,575				-911	
334	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		8/15/2011	195	193				2	
335	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		9/15/2011	203	202				1	
336	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		10/15/2011	222	220				2	
337	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		11/15/2011	255	253				2	
338	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		12/15/2011	282	280				2	
339	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		1/15/2012	369	367				2	
340	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		2/15/2011	467	464				3	
341	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		3/15/2011	504	500				4	
342	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		4/15/2011	280	278				2	
343	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		5/15/2011	384	381				3	
344	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		6/15/2011	303	301				2	
345	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		7/15/2011	438	435				3	
346	X	VITAMIN SHOPPE INC	92849E101			12/21/2010		2/18/2011	1,041	1,016				25	
347	X	VITAMIN SHOPPE INC	92849E101			12/21/2010		3/22/2011	949	1,016				-67	
348	X	VITAMIN SHOPPE INC	92849E101			12/20/2011		3/22/2011	316	321				-5	
349	X	VITAMIN SHOPPE INC	92849E101			1/20/2011		3/23/2011	314	321				-7	
350	X	VITAMIN SHOPPE INC	92849E101			1/20/2011		7/15/2011	885	641				244	
351	X	VITAMIN SHOPPE INC	92849E101			11/10/2010		7/15/2011	1,328	907				421	
352	X	VITAMIN SHOPPE INC	92849E101			10/25/2010		8/2/2011	436	286				150	
353	X	VITAMIN SHOPPE INC	92849E101			10/25/2010		8/2/2011	436	286				150	
354	X	VITAMIN SHOPPE INC	92849E101			10/26/2010		8/2/2011	436	285				151	
355	X	VITAMIN SHOPPE INC	92849E101			10/26/2010		8/2/2011	436	285				151	
356	X	VITAMIN SHOPPE INC	92849E101			10/27/2010		8/2/2011	872	558				314	
357	X	VITAMIN SHOPPE INC	92849E101			11/10/2010		8/2/2011	2,615	1,815				800	

Amount 114,860

Gross Sales 7,558,125

Net Gain or Loss 361,451

Long Term CG Distributions	114,860
Short Term CG Distributions	0

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

										Amount				
										Long Term CG Distributions		114,860		
										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	Gross Sales Price	Cost or Other Basis	Valuation Method	Cost, Other Basis and Expenses		Net Gain or Loss
												Expense of Sale and Cost of Improvements	Depreciation	
409	X	HOSPIRA INC	441060100			5/20/2011		10/20/2011	7,981	15,451				0
410	X	HOST HOTELS & RESORTS INC	44107P104			4/24/2009		2/18/2011	1,136	484				652
411	X	HAT 2007-1 A4	44329FAD0			1/23/2007		1/17/2011	1,735	1,734				1
412	X	HAT 2007-1 A4	44329FAD0			1/23/2007		2/17/2011	1,724	1,723				1
413	X	HAT 2007-1 A4	44329FAD0			1/23/2007		3/17/2011	1,765	1,764				7
414	X	HAT 2007-1 A4	44329FAD0			1/23/2007		4/18/2011	25,747	25,740				-228
415	X	VULCAN MATERIALS CO	929160109			12/21/2010		2/15/2011	5,249	5,477				1,129
416	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		1/20/2011	1,751	622				425
417	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		2/18/2011	632	207				985
418	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		5/18/2011	1,400	415				-5
419	X	WBCMT 2005-C20 A4	929766CT8			1/29/2010		4/15/2011	507	512				-1
420	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		1/15/2011	53	54				-4
421	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		2/15/2011	258	262				-2
422	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		3/15/2011	124	126				-12
423	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		4/15/2011	769	781				-1
424	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		5/15/2011	56	57				-1
425	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		6/15/2011	53	54				-1
426	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		7/15/2011	57	58				-1
427	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		8/15/2011	53	54				-1
428	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		9/15/2011	53	54				-5
429	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		10/17/2011	328	333				-16
430	X	WBCMT 2007-C32 A1	92978YAA8			1/13/2010		1/15/2011	540	556				-16
431	X	WBCMT 2007-C32 A1	92978YAA8			1/13/2010		2/15/2011	543	559				-363
432	X	WBCMT 2007-C32 A1	92978YAA8			1/13/2010		3/17/2011	12,266	12,629				13
433	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		2/18/2011	419	406				-466
434	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/12/2011	752	1,218				-1,396
435	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/12/2011	2,257	3,653				-925
436	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/12/2011	1,510	2,435				1,926
437	X	CARDINAL HEALTH INC	14149Y108			11/19/2010		10/20/2011	14,380	12,454				10,351
438	X	CARDINAL HEALTH INC	14149Y108			11/19/2010		10/26/2011	53,574	43,223				17
439	X	CARDIOME PHARMA CORPO	14159U202			11/18/2010		2/18/2011	307	290				17
440	X	CARDIOME PHARMA CORPO	14159U202			11/18/2010		2/18/2011	368	351				17
441	X	CARDIOME PHARMA CORPO	14159U202			11/18/2010		7/15/2011	42	56				-14
442	X	CARDIOME PHARMA CORPO	14159U202			11/19/2010		7/15/2011	83	115				-32
443	X	CARDIOME PHARMA CORPO	14159U202			11/19/2010		7/15/2011	84	115				-31
444	X	CARDIOME PHARMA CORPO	14159U202			11/16/2010		7/18/2011	419	491				-72
445	X	CENTURY ALUM CO	156431108			10/27/2010		2/15/2011	15	12				3
446	X	CENTURY ALUM CO	156431108			10/27/2010		2/15/2011	664	555				109
447	X	CENTURY ALUM CO	156431108			4/15/2011		6/1/2011	302	361				-59
448	X	CENTURY ALUM CO	156431108			4/15/2011		6/1/2011	756	905				-149
449	X	CENTURY ALUM CO	156431108			4/15/2011		6/1/2011	907	1,095				-188
450	X	CENTURY ALUM CO	156431108			4/18/2011		6/1/2011	650	763				-113
451	X	CENTURY ALUM CO	156431108			4/18/2011		6/1/2011	257	301				-44
452	X	CENTURY ALUM CO	156431108			4/18/2011		6/1/2011	907	1,073				-166
453	X	CHICOS FAS INC	168615102			4/4/2011		7/7/2011	1,755	1,620				135
454	X	CHICOS FAS INC	168615102			4/4/2011		8/26/2011	533	589				-56
455	X	GNMA POOL # 782011	36241KGU6			5/10/2007		8/15/2011	288	286				2
456	X	GNMA POOL # 782011	36241KGU6			5/10/2007		9/15/2011	421	419				2
457	X	GNMA POOL # 782011	36241KGU6			5/10/2007		10/15/2011	644	640				4
458	X	GNMA POOL # 782011	36241KGU6			5/10/2007		11/15/2011	673	669				4
459	X	GNMA POOL # 782011	36241KGU6			5/10/2007		12/15/2011	623	619				4

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses			
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
Long Term CG Distributions									7,558,125		7,196,674		361,451	
Short Term CG Distributions									0		0		0	
460	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		1/15/2012	454	451			3	
461	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		2/15/2011	626	621			5	
462	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		3/15/2011	368	365			3	
463	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		4/15/2011	387	385			2	
464	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		5/15/2011	438	435			3	
465	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		6/15/2011	204	203			1	
466	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		7/15/2011	374	372			2	
467	X	GEPMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		4/10/2011	6,390	6,567			-177	
468	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		4/10/2011	4,260	4,375			-115	
469	X	GEPMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		5/10/2011	1,586	1,630			-44	
470	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		5/10/2011	1,057	1,086			-29	
471	X	GEPMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		6/10/2011	2,162	2,222			-60	
472	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		6/10/2011	1,442	1,481			-39	
473	X	GEPMC 2004-C3 A3 4 82225	36828QH1			2/2/2010		7/10/2011	1,023	1,052			-29	
474	X	GEPMC 2004-C3 A3 4 82225	36828QH1			8/27/2010		7/10/2011	682	701			-19	
475	X	GEPMC 2004-C3 A3 4 86511	36828QH1			2/2/2010		8/10/2011	610	627			-17	
476	X	GEPMC 2004-C3 A3 4 86511	36828QH1			8/27/2010		8/10/2011	407	418			-11	
477	X	GEPMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		9/10/2011	586	602			-16	
478	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		9/10/2011	390	401			-11	
479	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		10/10/2011	70	72			-2	
480	X	GEPMC 2004-C3 A3 4 865%	36828QH1			8/27/2010		10/10/2011	47	48			-1	
481	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/13/2011	245	406			-161	
482	X	WAL MARET STORES INC	931422109			11/19/2010		11/11/2011	38,947	38,959			-12	
483	X	WALGREEN CO	931422109			1/11/2011		10/28/2011	41,895	51,417			-9,522	
484	X	WALGREEN CO	931422109			3/23/2011		10/28/2011	17,907	20,872			-2,965	
485	X	WALTER ENERGY INCORPOR	93317Q105			9/9/2011		12/22/2011	1,267	1,764			-497	
486	X	WASHINGTON ST 3 547%	93974CQV5			5/25/2010		1/12/2011	15,132	15,000			132	
487	X	WASTE CONNECTIONS INC	941053100			5/14/2009		2/18/2011	895	496			399	
488	X	WATSON PHARMACEUTICALS	942683103			11/19/2010		5/20/2011	15,549	12,638			2,911	
489	X	WATSON PHARMACEUTICALS	942683103			11/19/2010		9/30/2011	10,514	7,582			2,932	
490	X	WEBSTER FINL CORP WATER	947890109			1/26/2011		2/18/2011	706	698			8	
491	X	WEBSTER FINL CORP WATER	947890109			1/25/2011		2/18/2011	470	465			5	
492	X	WEINGARTEN REALTY INVES	948741103			10/22/2010		2/18/2011	772	728			44	
493	X	WEINGARTEN REALTY INVES	948741103			10/22/2010		11/18/2011	626	728			-102	
494	X	WISCONSIN ENERGY CORP	976657106			3/31/2009		2/18/2011	589	417			172	
495	X	YUM! BRANDS INC	988498101			11/19/2010		2/18/2011	12,958	13,172			-214	
496	X	ZAGG INC	98884U108			6/1/2011		8/26/2011	593	454			139	
497	X	ZAGG INC	98884U108			6/1/2011		11/18/2011	3,273	3,402			-129	
498	X	ZIMMER HOLDINGS INC	98956P102			11/19/2010		9/30/2011	61,315	57,088			4,227	
499	X	ZOLL MED CORP	989922109			5/10/2011		9/16/2011	377	588			-211	
500	X	ZOLL MED CORP	989922109			5/10/2011		9/16/2011	377	589			-212	
501	X	ZOLL MED CORP	989922109			5/11/2011		9/16/2011	1,131	1,769			-638	
502	X	ZOLL MED CORP	989922109			5/12/2011		9/16/2011	1,131	1,770			-639	
503	X	LAZARD LTD -CL A	G54050102			2/4/2011		2/18/2011	913	907			6	
504	X	LAZARD LTD -CL A	G54050102			2/4/2011		7/25/2011	3,615	4,533			-918	
505	X	ZOLL MED CORP	989922109			5/12/2011		9/16/2011	754	1,175			-421	
506	X	ACCENTURE PLC-CL A	G1151C101			11/19/2010		2/7/2011	13,166	11,095			2,071	
507	X	ACCENTURE PLC-CL A	G1151C101			11/19/2010		6/28/2011	16,175	11,983			4,192	
508	X	COVIDIEN PLC	G2554F105			11/19/2010		2/15/2011	11,101	9,552			1,549	
509	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/3/2011	1,263	1,353			-90	
510	X	ENDURANCE SPECIALTY HLD	G30397106			4/28/2011		7/15/2011	1,225	1,358			-133	

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										7,558,125		7,196,674		361,451		
Short Term CG Distributions										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	Securities		Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Other sales							
511	X	ENDURANCE SPECIALTY HLD	G30397106			4/28/2011		7/21/2011			409	453				-44
512	X	ENDURANCE SPECIALTY HLD	G30397106			4/20/2011		7/21/2011			1,227	1,351				-124
513	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/4/2011			1,648	1,804				-156
514	X	ENDURANCE SPECIALTY HLD	G30397106			4/20/2011		9/7/2011			3,199	4,053				-854
515	X	EVEREST RE GROUP LTD	G3223R108			9/7/2011		10/21/2011			5,893	5,684				209
516	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/4/2011			825	902			-77	
517	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/5/2011			1,636	1,804			-168	
518	X	WARNER CHILCOTT PLC - CL	G94368100			5/11/2011		11/18/2011			2,121	3,505			-1,384	
519	X	CHICOS FAS INC	168615102			3/2/2011		8/26/2011			800	830			-30	
520	X	HERBALIFE LTD	G4412G101			5/1/2009		2/18/2011			1,374	404			970	
521	X	HERBALIFE LTD	G4412G101			5/1/2009		5/4/2011			5,028	1,010			4,018	
522	X	INVECO LTD	G491BT108			10/8/2010		2/14/2011			6,425	5,545			880	
523	X	CHICOS FAS INC	168615102			3/1/2011		9/27/2011			1,274	1,369			-95	
524	X	CHICOS FAS INC	168615102			3/2/2011		9/27/2011			4,203	4,566			-363	
525	X	CHIPOTLE MEXICAN GRILL INC	169656105			6/24/2010		2/18/2011			531	294			237	
526	X	CHIPOTLE MEXICAN GRILL INC	169656105			6/24/2010		4/21/2011			4,352	2,350			2,002	
527	X	CIENA CORP	171779309			2/18/2011		7/7/2011			2,656	4,150			-1,494	
528	X	CIENA CORP	171779309			3/1/2011		7/7/2011			885	1,320			-435	
529	X	CIENA CORP	171779309			10/27/2011		12/22/2011			3,934	4,406			-472	
530	X	CISCO SYSTEMS INC 5 5%	17275RAC6			12/14/2007		12/6/2011			11,570	10,033			1,537	
531	X	CLIFFS NATS RES INC	18683K101			10/22/2010		2/18/2011			996	646			350	
532	X	CLIFFS NATS RES INC	18683K101			10/22/2010		12/22/2011			645	646			-1	
533	X	CLIFFS NATS RES INC	18683K101			9/29/2009		12/22/2011			1,290	665			625	
534	X	COACH INC	189754104			9/27/2011		12/22/2011			2,388	2,397			-9	
535	X	COACH INC	189754104			8/26/2011		12/22/2011			597	546			51	
536	X	COEUR D'ALENE MINES COR	192108504			3/7/2011		4/15/2011			1,293	1,422			-129	
537	X	COEUR D'ALENE MINES COR	192108504			3/7/2011		4/15/2011			945	1,066			-121	
538	X	COEUR D'ALENE MINES COR	192108504			3/25/2011		4/15/2011			1,261	1,399			-138	
539	X	COEUR D'ALENE MINES COR	192108504			3/7/2011		4/15/2011			1,309	1,422			-113	
540	X	COMERICA INC	200340107			1/14/2010		12/20/2011			8,527	7,496			1,031	
541	X	COMVAULT SYSTEMS INC	204166102			3/22/2011		11/14/2011			1,441	1,111			330	
542	X	COMPLETE PRODUCTION SE	20453E109			9/8/2010		2/18/2011			559	379			180	
543	X	COMPLETE PRODUCTION SE	20453E109			11/30/2009		2/18/2011			279	103			176	
544	X	COMPLETE PRODUCTION SE	20453E109			11/25/2009		3/7/2011			29	10			19	
545	X	COMPLETE PRODUCTION SE	20453E109			11/27/2009		3/7/2011			2,049	703			1,346	
546	X	COMPLETE PRODUCTION SE	20453E109			11/27/2009		3/7/2011			29	10			19	
547	X	COMPLETE PRODUCTION SE	20453E109			11/30/2009		3/7/2011			2,576	907			1,669	
548	X	COOPER COS INC	216648402			4/8/2011		4/21/2011			745	729			16	
549	X	COOPER COS INC	216648402			4/8/2011		5/20/2011			2,970	2,918			52	
550	X	COOPER COS INC	216648402			4/8/2011		5/23/2011			2,046	2,043			3	
551	X	COOPER COS INC	216648402			4/8/2011		5/24/2011			872	875			-3	
552	X	CRACKER BARREL OLD COU	22410J106			11/15/2010		2/18/2011			1,045	1,110			-65	
553	X	CRACKER BARREL OLD COU	22410J106			11/12/2010		4/14/2011			485	551			-66	
554	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		8/15/2011			358	355			3	
555	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		9/15/2011			387	384			3	
556	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		10/15/2011			637	633			4	
557	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		11/15/2011			497	494			3	
558	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		12/15/2011			688	684			4	
559	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		1/15/2012			444	441			3	
560	X	GARDNER DENVER MACHY II	365558105			11/12/2010		2/18/2011			1,534	1,269			265	
561	X	GARDNER DENVER MACHY II	365558105			11/12/2010		8/12/2011			1,423	1,269			154	

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

										Amount			
										114,860			
										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										7,558,125		7,196,674		361,451	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
613	X	HDMOT 2007-1 A4 5.21% 6	41283UAD7			1/23/2007		8/15/2011	1,767	1,766					
614	X	WARNER CHILCOTT PLC - CL	G94368100			5/12/2011		11/18/2011	152	253				-101	
615	X	WARNER CHILCOTT PLC - CL	G94368100			5/12/2011		11/18/2011	1,515	2,543				-1,028	
616	X	WILLIS GROUP HOLDINGS PL	G96666105			6/10/2010		2/18/2011	780	632				148	
617	X	WILLIS GROUP HOLDINGS PL	G96666105			6/10/2010		3/7/2011	1,154	948				206	
618	X	WILLIS GROUP HOLDINGS PL	G96666105			6/10/2010		7/21/2011	1,184	948				236	
619	X	ACE LTD	H0023R105			11/19/2010		11/1/2011	52,917	52,365				552	
620	X	CHECK POINT SOFTWARE TE	M22465104			3/4/2010		2/14/2011	498	333				165	
621	X	CHECK POINT SOFTWARE TE	M22465104			3/4/2010		2/18/2011	1,006	667				339	
622	X	CHECK POINT SOFTWARE TE	M22465104			3/4/2010		11/14/2011	582	333				249	
623	X	ROYAL CARIBBEAN CRUISES	V7780T103			10/22/2010		2/18/2011	942	696				246	
624	X	ROYAL CARIBBEAN CRUISES	V7780T103			10/22/2010		3/7/2011	421	348				73	
625	X	ROYAL CARIBBEAN CRUISES	V7780T103			3/5/2010		3/7/2011	1,264	899				365	
626	X	CUMMINS INC	231021106			2/26/2010		4/28/2011	1,895	909				986	
627	X	CUMMINS INC	231021106			2/26/2010		5/18/2011	3,455	1,817				1,638	
628	X	CYPRESS SEMICONDUCTOR	232806109			2/18/2011		2/18/2011	675	661				14	
629	X	CYPRESS SEMICONDUCTOR	232806109			6/2/2011		7/21/2011	1,516	1,605				-89	
630	X	CYTEC INDS INC	232820100			2/17/2011		2/18/2011	1,157	1,152				5	
631	X	CYTEC INDS INC	232820100			2/15/2011		10/7/2011	356	558				-202	
632	X	CYTEC INDS INC	232820100			2/16/2011		10/7/2011	3,204	5,123				-1,919	
633	X	CYTEC INDS INC	232820100			2/17/2011		10/7/2011	712	1,152				-440	
634	X	DARDEN RESTAURANTS INC	237194105			10/8/2010		2/18/2011	499	443				56	
635	X	DARDEN RESTAURANTS INC	237194105			10/8/2010		7/25/2011	525	443				82	
636	X	DARDEN RESTAURANTS INC	237194105			1/23/2008		7/25/2011	1,051	483				568	
637	X	DARDEN RESTAURANTS INC	237194105			1/23/2008		9/7/2011	3,108	1,691				1,417	
638	X	DECKERS OUTDOOR CORP	243537107			9/27/2011		12/22/2011	848	1,035				-187	
639	X	DECKERS OUTDOOR CORP	243537107			7/7/2011		12/22/2011	1,696	1,891				-195	
640	X	DECKERS OUTDOOR CORP	243537107			7/7/2011		12/22/2011	1,352	1,513				-161	
641	X	DECKERS OUTDOOR CORP	243537107			7/7/2011		12/23/2011	2,879	3,214				-335	
642	X	DEVRY INC DEL	251893103			7/16/2010		4/20/2011	2,890	3,188				-298	
643	X	DEVRY INC DEL	251893103			10/8/2010		4/20/2011	963	1,007				-44	
644	X	DIAGEO FINANCE BV 5.5%	25244SAD3			11/15/2007		8/10/2011	5,385	5,097				288	
645	X	DIAGEO FINANCE BV 5.5%	25244SAD3			3/27/2006		8/30/2011	21,468	19,974				1,494	
646	X	DONALDSON CO INC	257651109			6/25/2010		1/20/2011	1,174	870				304	
647	X	DONALDSON CO INC	257651109			6/25/2010		2/18/2011	1,151	870				281	
648	X	DREYFUS HIGH YIELD-I	261980759			2/1/2011		6/24/2011	261,000	266,125				-5,125	
649	X	DREYFUS OPPORTUNISTIC S	26200C403			2/2/2011		2/18/2011	6,000	5,718				282	
650	X	DREYFUS/NEWTON INTERN E	26203E604			12/15/2010		12/20/2011	8,317	10,028				-1,711	
651	X	DREYFUS/NEWTON INTERN E	26203E604			2/18/2011		12/20/2011	17,309	22,000				-4,691	
652	X	DREYFUS/NEWTON INTERN E	26203E604			12/14/2011		12/20/2011	10,020	9,811				209	
653	X	DREYFUS/NEWTON INTERN E	26203E604			4/16/2009		12/20/2011	37,354	33,460				3,894	
654	X	EQT CORP	26884L109			11/12/2010		2/14/2011	4,338	3,715				623	
655	X	EQT CORP	26884L109			5/2/2011		9/28/2011	1,778	1,570				208	
656	X	EAST WEST BANCORP INC	27579R104			2/14/2011		2/18/2011	1,153	1,176				-23	
657	X	EAST WEST BANCORP INC	27579R104			2/14/2011		6/2/2011	5,445	6,823				-1,378	
658	X	EASTMAN CHEM CO	277432100			10/11/2010		2/15/2011	921	785				136	
659	X	EASTMAN CHEM CO	277432100			8/30/2010		2/15/2011	921	604				317	
660	X	EASTMAN CHEM CO	277432100			8/30/2010		2/18/2011	968	604				364	
661	X	EASTMAN CHEM CO	277432100			3/7/2011		4/14/2011	1,947	1,948				-1	
662	X	EASTMAN CHEM CO	277432100			8/30/2010		8/26/2011	3,938	3,018				920	
663	X	EATON CORP	278058102			12/3/2010		2/18/2011	1,002	898				104	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
664	X	EATON CORP	278058102			12/3/2010		7/25/2011	1,023	998			25
665	X	EATON CORP	278058102			12/3/2010		8/16/2011	2,623	3,092			-469
666	X	EDWARDS LIFESCIENCES CO	28176E108			12/21/2010		2/18/2011	891	837			54
667	X	HDMOT 2007-1 A4 5 21% B	41283UAD7			1/23/2007		11/9/2011	4,312	4,294			18
668	X	HARMAN INTERNATIONAL INC	413086109			2/17/2011		4/14/2011	3,595	4,091			-496
669	X	HARTFORD FINL SVCS GROU	416515104			11/12/2010		2/18/2011	617	504			113
670	X	HARTFORD FINL SVCS GROU	416515104			11/12/2010		3/7/2011	576	504			72
671	X	HARTFORD FINL SVCS GROU	416515104			8/28/2009		3/7/2011	288	240			48
672	X	HARTFORD FINL SVCS GROU	416515104			8/28/2009		9/27/2011	1,713	2,398			-685
673	X	HARTFORD FINL SVCS GROU	416515104			8/31/2009		9/27/2011	343	473			-130
674	X	HARTFORD FINL SVCS GROU	416515104			6/10/2010		9/27/2011	856	1,172			-316
675	X	HEALTH MGMT ASSOC INC N	421933102			11/4/2010		2/18/2011	873	749			124
676	X	HEALTH MGMT ASSOC INC N	421933102			3/7/2011		4/8/2011	319	303			16
677	X	HEALTH MGMT ASSOC INC N	421933102			3/8/2011		4/8/2011	213	209			4
678	X	HEALTH MGMT ASSOC INC N	421933102			3/8/2011		4/8/2011	426	417			9
679	X	HEALTH MGMT ASSOC INC N	421933102			3/9/2011		4/8/2011	319	319			0
680	X	HEALTH MGMT ASSOC INC N	421933102			11/4/2010		4/8/2011	1,490	1,165			325
681	X	HEALTH MGMT ASSOC INC N	421933102			11/4/2010		4/11/2011	3,302	2,664			638
682	X	HEALTH MGMT ASSOC INC N	421933102			11/4/2010		4/11/2011	2,132	1,748			384
683	X	HEALTH MGMT ASSOC INC N	421933102			5/24/2010		1/28/2011	6,321	5,215			1,106
684	X	HEALTH NET INC COMMON S	42222G108			11/19/2010		4/7/2011	21,410	21,726			-316
685	X	HEWLETT PACKARD CO	428236103			11/19/2010		4/19/2011	41,255	43,451			-2,196
686	X	HEWLETT PACKARD CO	428236103			7/21/2011		11/3/2011	3,564	4,069			-505
687	X	HOLLYFRONTIER CORP	436106108			7/21/2011		11/18/2011	241	370			-129
688	X	HOLLYFRONTIER CORP	436106108			8/26/2011		11/18/2011	2,892	4,232			-1,340
689	X	HOLLYFRONTIER CORP	436106108			3/25/2011		10/25/2011	784	1,101			-317
690	X	HOLOGIC INC	436440101			3/25/2011		10/25/2011	1,254	1,758			-504
691	X	HOLOGIC INC	436440101			3/25/2011		10/25/2011	941	1,319			-378
692	X	HOLOGIC INC	436440101			3/28/2011		10/25/2011	1,254	1,754			-500
693	X	HOLOGIC INC	436440101			1/23/2007		9/15/2011	1,848	1,848			0
694	X	HDMOT 2007-1 A4 5 21% B	41283UAD7			1/23/2007		10/15/2011	1,609	1,609			0
695	X	HDMOT 2007-1 A4 5 21% B	41283UAD7			3/29/2011		10/25/2011	1,254	1,776			-522
696	X	HOLOGIC INC	436440101			11/19/2010		7/5/2011	10,609	8,938			1,671
697	X	HOMER DEPOT INC	437076102			12/3/2010		2/18/2011	1,117	1,105			12
698	X	HOMER PROPERTIES INC	437306103			12/3/2010		4/29/2011	634	550			84
699	X	HOMER PROPERTIES INC	437306103			12/3/2010		4/29/2011	634	550			84
700	X	HOMER PROPERTIES INC	437306103			2/14/2011		5/20/2011	3,519	3,794			-275
701	X	CF INDUSTRIES HOLDINGS IN	125269100			3/1/2011		5/20/2011	845	826			19
702	X	CF INDUSTRIES HOLDINGS IN	125269100			3/4/2010		2/18/2011	264	230			34
703	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		2/18/2011	330	293			37
704	X	CONSECO FINANCIAL GROUP	12621E103			3/4/2010		2/18/2011	132	109			23
705	X	CONSECO FINANCIAL GROUP	12621E103			6/2/2011		10/10/2011	1,384	1,981			-597
706	X	CONSECO FINANCIAL GROUP	12621E103			6/2/2011		11/3/2011	123	152			-29
707	X	CONSECO FINANCIAL GROUP	12621E103			6/2/2011		11/18/2011	61	76			-15
708	X	CONSECO FINANCIAL GROUP	12621E103			10/21/2011		11/18/2011	484	465			19
709	X	CONSECO FINANCIAL GROUP	12621E103			3/4/2010		11/18/2011	303	273			30
710	X	CONSECO FINANCIAL GROUP	12621E103			11/12/2010		2/18/2011	817	692			125
711	X	CABOT OIL & GAS CORP CL A	127097103			3/1/2011		5/4/2011	186	173			13
712	X	BLACKSTONE GROUP LP/THE	09253U108			6/1/2011		7/18/2011	1,253	1,344			-91
713	X	ASHLAND INC	044209104			6/1/2011		7/18/2011	63	67			-4
714	X	ASHLAND INC	044209104			6/1/2011		7/18/2011	63	67			-4
Long Term CG Distributions									Amount		Totals		
Short Term CG Distributions									114,860		Securities		
									0		Other sales		
									7,558,125		7,196,674		
									0		0		
									361,451		0		

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

Amount														
114,860														
0														
Long Term CG Distributions														
Short Term CG Distributions														
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Totals				Net Gain or Loss		
								Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method		Expense of Sale and Cost of Improvements	Depreciation
715	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		2/25/2011	316	337				-21
716	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		3/25/2011	335	357				-22
717	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		4/25/2011	306	327				-21
718	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		5/25/2011	307	328				-21
719	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		6/25/2011	267	285				-18
720	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		7/25/2011	279	298				-19
721	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		8/25/2011	224	239				-15
722	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		9/25/2011	333	355				-22
723	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		10/25/2011	251	267				-16
724	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		11/25/2011	274	293				-19
725	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		12/25/2011	205	218				-13
726	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		1/25/2012	254	272				-18
727	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		2/25/2011	461	474				-13
728	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		3/25/2011	467	480				-13
729	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		4/25/2011	515	530				-15
730	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		5/25/2011	164	168				-4
731	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		6/25/2011	167	172				-5
732	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		7/25/2011	378	389				-11
733	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		8/25/2011	644	662				-18
734	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		9/25/2011	1,038	1,068				-30
735	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		10/25/2011	638	656				-18
736	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		11/25/2011	703	723				-20
737	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		12/25/2011	906	932				-26
738	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		1/25/2012	904	930				-26
739	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		2/25/2011	196	198				-2
740	X	FNMA POOL # AD5672 4 5%	31418TJS7			12/30/2010		2/25/2011	98	100				-2
741	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		3/25/2011	144	146				-2
742	X	FNMA POOL # AD5672 4 5%	31418TJS7			12/30/2010		3/25/2011	72	74				-2
743	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		4/25/2011	81	81				0
744	X	FNMA POOL # AD5672 4 5%	31418TJS7			12/30/2010		4/25/2011	40	41				-1
745	X	FNMA POOL # AD5672 4 5%	31418TJS7			12/30/2010		5/19/2011	8,483	8,413				70
746	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/19/2011	16,818	16,466				352
747	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/25/2011	56	57				-1
748	X	FNMA POOL # AD5672 4 5%	31418TJS7			12/30/2010		5/25/2011	28	29				-1
749	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		6/25/2011	144	145				-1
750	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		10/25/2011	4,921	5,112				-191
751	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		11/25/2011	1,208	1,255				-47
752	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		12/25/2011	1,493	1,550				-57
753	X	UNITED STATES T-NOTE 1 2%	912828QH6			3/1/2011		3/9/2011	5,009	5,014				-5
754	X	UNITED STATES T-NOTE 0 7%	912828QL7			3/31/2011		8/24/2011	15,129	14,993				136
755	X	UNITED STATES T-NOTE 0 7%	912828QL7			4/15/2011		8/24/2011	10,086	10,008				78
756	X	UNITED STATES T-NOTE 1 5%	912828QR4			7/18/2011		8/9/2011	10,232	10,034				198
757	X	UNITED STATES T-NOTE 1 5%	912828QR4			7/26/2011		8/10/2011	10,293	10,034				259
758	X	UNITED STATES T-NOTE 1 5%	912828QR4			8/5/2011		10/27/2011	10,208	9,999				209
759	X	UNITED STATES T-NOTE 0 7%	912828QL7			9/21/2011		10/18/2011	10,056	10,044				12
760	X	UNITED STATES T-NOTE 2 12	912828RC6			9/21/2011		10/19/2011	9,948	10,207				-259
761	X	UNITED STATES T-NOTE 2 12	912828RC6			10/20/2011		11/7/2011	10,098	10,207				-109
762	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		11/7/2011	15,147	14,951				196
763	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		11/7/2011	5,049	4,982				67
764	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		11/30/2011	5,038	4,982				56
765	X	UNITED STATES T-NOTE 2 12	912828RC6			10/17/2011		11/30/2011	10,076	9,949				127
Securities									7,558,125	7,196,674		361,451		0
Other sales									0	0		0		0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Securities				
									Gross Sales	Cost, Other Basis and Expenses	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions									7,558,125	7,196,674			361,451
Short Term CG Distributions									0	0			0
Amount									Other sales				0
766	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		11/30/2011	5,038	4,942			96
767	X	UNITED THERAPEUTICS COR	91307C102			4/30/2010		1/21/2011	1,335	1,133			202
768	X	UNITED THERAPEUTICS COR	91307C102			5/27/2009		2/18/2011	678	390			288
769	X	UNITED THERAPEUTICS COR	91307C102			12/24/2008		8/26/2011	1,595	1,229			366
770	X	UNITED THERAPEUTICS COR	91307C102			1/27/2009		8/26/2011	1,595	1,331			264
771	X	UNITED THERAPEUTICS COR	91307C102			4/16/2009		8/26/2011	798	600			198
772	X	UNIVERSAL HEALTH SERVICE	913903100			7/19/2010		2/18/2011	873	740			133
773	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		2/9/2011	5,013	5,000			13
774	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		9/8/2011	10,177	10,000			177
775	X	VCA ANTECH INC	918194101			10/15/2010		2/18/2011	484	434			50
776	X	VCA ANTECH INC	918194101			10/15/2010		3/7/2011	995	868			127
777	X	VCA ANTECH INC	918194101			10/15/2010		3/7/2011	1,244	1,085			159
778	X	VCA ANTECH INC	918194101			10/15/2010		3/8/2011	4,236	3,690			546
779	X	VARIAN SEMICONDUCTOR EC	922207105			3/17/2011		5/11/2011	1,223	888			335
780	X	VARIAN SEMICONDUCTOR EC	922207105			3/18/2011		5/11/2011	2,447	1,779			668
781	X	VARIAN SEMICONDUCTOR EC	922207105			3/18/2011		5/11/2011	3,670	2,668			1,002
782	X	VERA BRADLEY INC	92335C106			4/14/2011		7/7/2011	4,767	5,318			-551
783	X	VERTEX PHARMACEUTICALS	92532F100			1/21/2011		2/18/2011	794	801			-7
784	X	VERTEX PHARMACEUTICALS	92532F100			3/7/2011		8/26/2011	898	1,017			-119
785	X	VERTEX PHARMACEUTICALS	92532F100			3/7/2011		8/26/2011	1,346	1,514			-168
786	X	VERTEX PHARMACEUTICALS	92532F100			1/21/2011		10/10/2011	1,628	1,602			26
787	X	CABOT OIL & GAS CORP CL A	127097103			3/25/2011		5/4/2011	1,074	1,018			56
788	X	CABOT OIL & GAS CORP CL A	127097103			11/12/2010		9/7/2011	5,420	2,422			2,998
789	X	CABOT OIL & GAS CORP CL A	127097103			11/12/2010		9/28/2011	663	346			317
790	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		2/18/2011	1,124	874			250
791	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		10/10/2011	6,825	5,204			1,621
792	X	CAMERON INTERNATIONAL C	13342B105			1/27/2011		9/28/2011	9,711	11,404			-1,693
793	X	CAMERON INTERNATIONAL C	13342B105			1/28/2011		9/28/2011	3,282	3,824			-542
794	X	CAMERON INTERNATIONAL C	13342B105			1/31/2011		9/28/2011	4,541	5,345			-804
795	X	CAMERON INTERNATIONAL C	13342B105			2/1/2011		9/28/2011	6,924	8,339			-1,415
796	X	CAMERON INTERNATIONAL C	13342B105			1/24/2011		9/28/2011	7,014	7,994			-980
797	X	CARBO CERAMICS INC	140781105			5/9/2011		9/7/2011	737	797			-60
798	X	FNMA POOL # AE5895 3 3239	31419GRR7			9/21/2011		1/25/2012	1,526	1,586			-60
799	X	F5 NETWORKS INC	315616102			2/16/2010		2/18/2011	617	266			351
800	X	F5 NETWORKS INC	315616102			2/16/2010		3/22/2011	3,619	2,022			1,597
801	X	FIFTH THIRD BANCORP	316773100			7/29/2009		2/4/2011	1,531	878			653
802	X	FIFTH THIRD BANCORP	316773100			7/29/2009		2/18/2011	905	527			378
803	X	CARDIOME PHARMA CORPO	14159U202			11/17/2010		7/18/2011	209	275			-66
804	X	CARDIOME PHARMA CORPO	14159U202			11/17/2010		7/18/2011	84	108			-24
805	X	CARDIOME PHARMA CORPO	14159U202			11/22/2010		7/18/2011	1,089	1,458			-369
806	X	CARDIOME PHARMA CORPO	14159U202			11/15/2010		7/18/2011	251	293			-42
807	X	CARDIOME PHARMA CORPO	14159U202			11/15/2010		7/18/2011	285	338			-53
808	X	CARDIOME PHARMA CORPO	14159U202			11/15/2010		7/18/2011	163	196			-33
809	X	CARPENTER TECHNOLOGY C	144285103			6/2/2011		10/21/2011	975	1,057			-82
810	X	CARPENTER TECHNOLOGY C	144285103			5/10/2011		10/21/2011	975	1,047			-72
811	X	CARPENTER TECHNOLOGY C	144285103			5/10/2011		10/25/2011	529	523			6
812	X	CARPENTER TECHNOLOGY C	144285103			5/9/2011		12/22/2011	1,047	1,045			2
813	X	CATERPILLAR INC	149123101			11/19/2010		9/29/2011	10,507	11,638			-1,131
814	X	CATERPILLAR INC	149123101			6/16/2010		9/29/2011	750	643			107
815	X	CAVIUM INC	14964U108			7/7/2011		8/26/2011	2,061	3,161			-1,100
816	X	CAVIUM INC	14964U108			7/21/2011		8/26/2011	1,472	1,921			-449

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
817	X	CELANESE CORP -SER A	150870103			10/11/2010		2/15/2011	1,294	1,020		274	
818	X	CELANESE CORP -SER A	150870103			9/28/2010		2/18/2011	897	648		249	
819	X	CELANESE CORP -SER A	150870103			9/28/2010		3/7/2011	5,029	3,888		1,141	
820	X	CENTURY ALUM CO	156431108			10/22/2010		2/15/2011	154	131		23	
821	X	CENTURY ALUM CO	156431108			10/22/2010		2/15/2011	154	131		23	
822	X	CENTURY ALUM CO	156431108			10/25/2010		2/15/2011	926	812		114	
823	X	CENTURY ALUM CO	156431108			10/25/2010		2/15/2011	1,543	1,357		186	
824	X	CENTURY ALUM CO	156431108			10/26/2010		2/15/2011	185	162		23	
825	X	CENTURY ALUM CO	156431108			10/26/2010		2/15/2011	1,451	1,282		169	
826	X	VISHAY INTERTECHNOLOGY	928298108			11/12/2010		2/18/2011	924	690		234	
827	X	VISHAY INTERTECHNOLOGY	928298108			11/12/2010		6/2/2011	5,416	4,832		584	
828	X	VISHAY INTERTECHNOLOGY	928298108			10/25/2011		12/22/2011	621	730		-109	
829	X	VISHAY INTERTECHNOLOGY	928298108			10/25/2011		12/22/2011	2,574	3,036		-462	
830	X	VISTEON CORP-WI	92839J206			5/20/2011		7/25/2011	670	622		48	
831	X	BLACKSTONE GROUP LP/TH	09253U108			3/1/2011		5/4/2011	1,116	1,041		75	
832	X	BLACKSTONE GROUP LP/TH	09253U108			3/1/2011		7/15/2011	958	1,038		-80	
833	X	BLACKSTONE GROUP LP/TH	09253U108			3/1/2011		7/15/2011	639	690		-51	
834	X	BLACKSTONE GROUP LP/TH	09253U108			3/2/2011		7/15/2011	3,195	3,434		-239	
835	X	BORG WARNER INC	099724106			4/21/2011		5/20/2011	2,114	2,305		-191	
836	X	BORG WARNER INC	099724106			4/21/2011		12/22/2011	1,290	1,537		-247	
837	X	BORG WARNER INC	099724106			4/21/2011		12/22/2011	3,235	3,842		-607	
838	X	BOSTON PROPERTIES INC	101121101			4/29/2011		7/15/2011	1,407	1,355		52	
839	X	BRIGHAM EXPLORATION CO	109178103			10/25/2010		2/18/2011	980	624		356	
840	X	BRIGHAM EXPLORATION CO	109178103			10/25/2010		3/25/2011	350	208		142	
841	X	BRIGHAM EXPLORATION CO	109178103			4/12/2010		3/25/2011	1,401	742		659	
842	X	BRIGHAM EXPLORATION CO	109178103			4/12/2010		9/28/2011	1,633	1,112		521	
843	X	BRIGHAM EXPLORATION CO	109178103			4/12/2010		10/21/2011	5,833	2,967		2,866	
844	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		2/18/2011	1,009	735		274	
845	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		3/25/2011	1,629	1,102		527	
846	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		7/15/2011	685	551		134	
847	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		7/21/2011	3,068	2,388		680	
848	X	CF INDUSTRIES HOLDINGS IN	125269100			2/14/2011		2/18/2011	296	304		-8	
849	X	HUMANA INC	444859102			4/8/2011		11/18/2011	6,816	5,633		1,183	
850	X	IDEX CORP	45167R104			12/24/2008		12/20/2011	688	418		270	
851	X	INFORMATICA CORP	45666Q102			4/28/2011		12/23/2011	5,248	7,695		-2,447	
852	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		2/18/2011	1,098	755		343	
853	X	INSPIRE PHARMACEUTICALS	457733103			12/21/2010		1/3/2011	1,886	4,584		-2,698	
854	X	INTEL CORP	458140100			11/19/2010		2/7/2011	13,476	13,014		462	
855	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		10/21/2011	5,032	5,283		-251	
856	X	INTEL CORP	458140100			11/19/2010		11/4/2011	47,854	42,400		5,454	
857	X	INTEL CORP	458140100			11/19/2010		11/22/2011	20,684	18,681		2,003	
858	X	INTEL CORP	458140100			8/11/2011		11/22/2011	12,550	11,218		1,332	
859	X	IPG PHOTONICS CORP	44980X109			6/2/2011		11/3/2011	508	753		-245	
860	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		5/12/2011	16,498	12,619		3,879	
861	X	IPG PHOTONICS CORP	44980X109			6/3/2011		11/3/2011	3,046	4,570		-1,524	
862	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		2/14/2011	287	266		21	
863	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		2/18/2011	1,479	1,328		151	
864	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		3/7/2011	1,193	974		219	
865	X	IDEX CORP	45167R104			8/11/2010		2/18/2011	1,259	947		312	
866	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		3/25/2011	2,226	1,771		455	
867	X	INTERNATIONAL COAL GROU	45928H106			1/20/2011		5/2/2011	8,056	4,762		3,294	

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										7,558,125		7,196,674		361,451	
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		Net Gain or Loss	
												Depreciation			
868	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		5/2/2011	4,028	2,479				1,549	
869	X	IDEX CORP	45167R104			4/16/2009		12/15/2011	355				127		
870	X	IDEX CORP	45167R104			12/23/2008		12/15/2011	709				228		
871	X	INTERNATIONAL GAME TECH	459902102			11/19/2010		7/5/2011	24,751	22,316			447		
872	X	INTERNATIONAL GAME TECH	459902102			11/19/2010		7/6/2011	25,007	22,475				2,435	
873	X	IDEX CORP	45167R104			12/23/2008		12/16/2011	1,425	894				2,532	
874	X	INTERPUBLIC GROUP COS IN	460690100			10/15/2010		2/18/2011	878	761				531	
875	X	INTERPUBLIC GROUP COS IN	460690100			10/15/2010		6/1/2011	231	217				117	
876	X	INTERPUBLIC GROUP COS IN	460690100			5/5/2010		6/1/2011	923	678				14	
877	X	IDEX CORP	45167R104			12/24/2008		12/16/2011	712	440				245	
878	X	IDEX CORP	45167R104			12/23/2008		12/16/2011	364	224				272	
879	X	INTERPUBLIC GROUP COS IN	460690100			5/5/2010		8/2/2011	4,101	3,815				140	
880	X	INTUIT INC	461202AA1			3/7/2007		1/20/2011	10,453	10,000				286	
881	X	INTUIT INC	461202AA1			3/14/2007		1/20/2011	5,227	5,016				453	
882	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		2/15/2011	192	192				211	
883	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		3/15/2011	240	240				0	
884	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		4/15/2011	190	190				0	
885	X	IDEX CORP	45167R104			12/24/2008		12/19/2011	1,202	747				455	
886	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		5/15/2011	126	126				0	
887	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		6/15/2011	107	107				0	
888	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		7/15/2011	124	124				0	
889	X	FHLMC GOLD G11938	3128M1BF5			3/14/2006		8/15/2011	124	124				0	
890	X	IDEX CORP	45167R104			12/24/2008		12/19/2011	247	154				93	
891	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		4/15/2011	186	193				-7	
892	X	FHLMC GOLD G04719	3128M6SG4			9/30/2008		2/15/2011	185	196				-1	
893	X	FHLMC GOLD G04719	3128M6SG4			1/1/2011		3/15/2011	221	0				221	
894	X	FHLMC GOLD G04719	3128M6SG4			9/30/2008		4/15/2011	173	174				-1	
895	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		5/15/2011	183	190				-7	
896	X	FHLMC GOLD G04719	3128M6SG4			3/9/2011		4/15/2011	186	199				-13	
897	X	FHLMC GOLD G04719	3128M6SG4			9/30/2008		5/15/2011	133	134				-1	
898	X	FHLMC GOLD G04719	3128M6SG4			3/9/2011		5/15/2011	143	153				-10	
899	X	FHLMC GOLD G04719	3128M6SG4			9/30/2008		6/15/2011	107	108				-1	
900	X	FHLMC GOLD G04719	3128M6SG4			3/9/2011		6/15/2011	115	123				-8	
901	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		6/15/2011	195	202				-7	
902	X	FHLMC GOLD G04719	3128M6SG4			9/30/2008		7/15/2011	117	118				-1	
903	X	FHLMC GOLD G04719	3128M6SG4			3/9/2011		7/15/2011	126	134				-8	
904	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		7/15/2011	144	149				-5	
905	X	FHLMC GOLD G04719	3128M6SG4			9/30/2008		8/15/2011	115	115				0	
906	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		8/15/2011	30	31				-1	
907	X	FHLMC GOLD G04719	3128M6SG4			2/9/2009		9/15/2011	303	313				-10	
908	X	FHLMC GOLD G04719	3128M6SG4			3/9/2011		8/15/2011	123	131				-8	
909	X	FHLMC GOLD G04719	3128M6SG4			9/30/2008		9/15/2011	156	156				0	
910	X	FHLMC GOLD G04719	3128M6SG4			3/9/2011		9/15/2011	167	179				-12	
911	X	FHLMC GOLD G04719	3128M6SG4			9/30/2008		10/15/2011	126	127				-1	
912	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		10/15/2011	132	137				-5	
913	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		11/15/2011	82	85				-3	
914	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		12/15/2011	440	455				-15	
915	X	FHLMC GOLD G04719	3128M6SG4			3/9/2011		10/15/2011	136	145				-9	
916	X	FHLMC GOLD G04425	3128M6HA9			2/9/2009		1/15/2012	368	381				-13	
917	X	FHLMC GOLD G04719	3128M6SG4			9/30/2008		11/15/2011	142	142				0	
918	X	FHLMC GOLD G04719	3128M6SG4			3/9/2011		11/15/2011	152	163				-11	

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															114,860	
															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			Cost, Other Basis and Expenses		Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation			
919	X	FHLMC GOLD G04719	5 5%	3128M6SG4		1/1/2011		12/15/2011	271	0				271		
920	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		1/15/2012	113	114				-1		
921	X	FHLMC GOLD G04719	5 5%	3128M6SG4		3/9/2011		1/15/2012	121	130				-9		
922	X	FHLMC GOLD G04719	5 5%	3128M6SG4		11/16/2011		1/15/2012	81	87				-6		
923	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		4/15/2011	294	295				-1		
924	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		5/15/2011	46	46				0		
925	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		6/15/2011	205	207				-2		
926	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		7/15/2011	210	211				-1		
927	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		8/15/2011	40	40				0		
928	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		9/15/2011	40	40				0		
929	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		10/15/2011	43	43				0		
930	X	LBUBS 2003-C7 A2	4 064%	52108HUK8		1/29/2010		10/25/2011	722	728				-6		
931	X	LEAR CORP WII	521865204			10/22/2010		2/18/2011	1,105	854				251		
932	X	LEAR CORP WII	521865204			1/6/2010		2/18/2011	110	73				37		
933	X	LEAR CORP WII	521865204			1/6/2010		5/20/2011	1,999	1,453				546		
934	X	LEAR CORP WII	521865204			1/6/2010		6/1/2011	1,453	1,090				363		
935	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		7/21/2011	1,539	1,566				-27		
936	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		8/2/2011	2,293	2,350				-57		
937	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		8/25/2011	663	783				-120		
938	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		8/26/2011	658	783				-125		
939	X	LIBERTY MEDIA-STARZ SR A-	53071M708			4/4/2011		8/26/2011	1,975	2,346				-371		
940	X	FHLMC GOLD G11938	4 5%	3128M1BF5		3/14/2006		9/15/2011	148	148				0		
941	X	FHLMC GOLD G11938	4 5%	3128M1BF5		3/14/2006		10/15/2011	175	175				0		
942	X	FHLMC GOLD G11938	4 5%	3128M1BF5		3/14/2006		11/15/2011	191	191				0		
943	X	FHLMC GOLD G11938	4 5%	3128M1BF5		3/14/2006		12/15/2011	152	152				0		
944	X	FHLMC GOLD A69290	6 0%	3128L1KB5		12/7/2007		9/15/2011	1,039	1,051				-12		
945	X	FHLMC GOLD A69290	6 0%	3128L1KB5		12/7/2007		9/21/2011	24,652	22,708				1,944		
946	X	FHLMC GOLD G11938	4 5%	3128M1BF5		3/14/2006		1/15/2012	181	181				0		
947	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		2/15/2011	487	524				-37		
948	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		3/15/2011	418	450				-32		
949	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		4/15/2011	304	328				-24		
950	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		5/15/2011	260	280				-20		
951	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		6/15/2011	314	338				-24		
952	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		7/15/2011	220	237				-17		
953	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		8/15/2011	215	231				-16		
954	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		9/15/2011	268	289				-21		
955	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		10/15/2011	284	306				-22		
956	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		11/15/2011	231	249				-18		
957	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		12/15/2011	273	294				-21		
958	X	FHLMC GOLD G04216	5 5%	3128M6AR9		7/21/2010		1/15/2012	229	247				-18		
959	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		2/15/2011	372	397				-25		
960	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		3/15/2011	275	295				-20		
961	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		4/15/2011	256	273				-17		
962	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		5/15/2011	228	244				-16		
963	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		6/15/2011	194	208				-14		
964	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		7/15/2011	173	185				-12		
965	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		8/15/2011	222	237				-15		
966	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		9/15/2011	217	232				-15		
967	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		10/15/2011	307	329				-22		
968	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		11/15/2011	276	295				-19		
969	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		12/15/2011	296	317				-21		

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		Expense of Sale and Cost of Improve-ments		Depreciation		Net Gain or Loss																	
										0		Other sales		0		0		0		361,451															
										114,860				7,558,125		7,196,674																			
										0				Cost or Other Basis		Valuation Method																			
										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			
										FHLMC GOLD G04219 5 5%						6/10/2010				1/15/2012				269		288						-19			
										INTUIT INC 5 4% 3/15/						8/13/2007				1/20/2011				15,680		14,931						749			
										ISHARES TR S & P SMALL CA						8/18/2009				2/1/2011				321,045		223,810						97,235			
										ISHARES S&P GSCI COMMOD						4/16/2009				6/24/2011				151,192		164,330						-13,138			
										ITC HOLDINGS CORP						8/26/2010				2/18/2011				676		593						83			
										JDS UNIPHASE CORP						2/23/2010				2/14/2011				4,499		1,588						2,911			
										JDS UNIPHASE CORP						2/23/2010				2/14/2011				281		99						182			
										JDS UNIPHASE CORP						2/23/2010				2/17/2011				1,064		395						669			
										JDS UNIPHASE CORP						2/23/2010				2/18/2011				1,030		395						635			
										JDS UNIPHASE CORP						2/23/2010				2/18/2011				4,033		1,577						2,456			
										JDS UNIPHASE CORP						2/23/2010				2/18/2011				4,537		1,777						2,760			
										JDS UNIPHASE CORP						2/11/2011				1/18/2011				26,000		35,503						-9,503			
										JP MORGAN CHASE & CO						11/19/2002				1/18/2011				8,211		5,261						2,950			
										JPMCC 2001-CIB2 A3 6 429%						6/29/2010				1/15/2011				3,372		3,477						-105			
										JPMCC 2001-CIB2 A3 6 429%						6/29/2010				2/15/2011				3,087		3,184						-97			
										JPMCC 2001-CIB2 A3 6 429%						6/29/2010				3/15/2011				5,970		6,156						-186			
										JPMCC 2001-CIB2 A3 6 429%						6/29/2010				4/15/2011				3,197		3,296						-99			
										JPMCC 2001-CIB2 A3 6 429%						6/29/2010				5/15/2011				3,294		3,397						-103			
										JPMCC 2001-CIB2 A3 6 429%						6/29/2010				6/15/2011				6,665		6,873						-208			
										JPMCC 2001-CIB2 A3 6 429%						6/29/2010				7/15/2011				851		878						-27			
										JPMCC 2001-CIB2 A3 6 429%						6/29/2010				8/15/2011				715		738						-23			
										JOY GLOBAL INC						12/3/2010				1/20/2011				881		790						91			
										JOY GLOBAL INC						11/19/2009				2/17/2011				1,961		1,092						869			
										JOY GLOBAL INC						11/19/2009				2/18/2011				982		546						436			
										JOY GLOBAL INC						11/19/2009				3/1/2011				1,926		1,093						833			
										JOY GLOBAL INC						2/19/2010				3/1/2011				2,888		1,509						1,379			
										JOY GLOBAL INC						2/19/2010				3/25/2011				974		503						471			
										JUNIPER NETWORKS INC						11/19/2010				2/7/2011				26,420		22,664						3,756			
										JUNIPER NETWORKS INC						11/19/2010				6/10/2011				44,379		49,106						-4,727			
										KBR INC						10/27/2009				2/18/2011				1,401		907						494			
										KANSAS CITY SOUTHERN						3/25/2010				2/18/2011				1,125		714						411			
										KANSAS CITY SOUTHERN						3/25/2010				8/12/2011				542		357						185			
										KANSAS CITY SOUTHERN						2/5/2010				8/12/2011				542		298						244			
										KANSAS CITY SOUTHERN						2/5/2010				12/15/2011				621		298						323			
										KEYCORP NEW						2/18/2010				2/4/2011				1,320		951						369			
										KEYCORP NEW						2/18/2010				2/14/2011				8,386		5,980						2,406			
										KRONOS WORLDWIDE INC						3/25/2011				9/20/2011				3,594		5,300						-1,706			
										LBUBS 2000-C5 A2 6 51% 1						2/10/2010				1/15/2011				130		133						-3			
										LBUBS 2003-C7 A2 4 064%						1/29/2010				1/15/2011				42		42						0			
										LBUBS 2003-C7 A2 4 064%						1/29/2010				3/15/2011				42		43						-1			
										LBUBS 2003-C7 A2 4 064%						1/29/2010				3/15/2011				50		50						0			
										FHLMC GOLD G04425 6 0%						2/9/2009				2/15/2011				117		122						-5			
										FHLMC GOLD G04425 6 0%						2/9/2009				3/15/2011				236		244						-8			
										FHLMC GOLD G04425 6 0%						12/3/2010				2/18/2011				779		748						31			
										M G I C INVT CORP WIS						12/3/2010				4/20/2011				3,430		4,397						-967			
										MSCI INC-A						7/30/2010				2/4/2011				1,041		969						72			
										MSCI INC-A						8/2/2010				2/4/2011				1,735		1,653						82			
										MACERICH COMPANY (THE)						10/8/2010				2/18/2011				496		437						59			
										MACY'S INC						5/5/2010				2/18/2011				482		467						15			
										MACY'S INC						1/29/2010				2/18/2011				482		322						160			
										MACY'S INC						1/29/2010				4/14/2011				6,579		4,349						2,230			

Amount
Long Term CG Distributions 114,860
Short Term CG Distributions 0

Gross Sales 7,558,125
Cost, Other Basis and Expenses 7,196,674
Net Gain or Loss 361,451

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

		Check "X" if Sale of Security		Description		CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
												Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Index																
1,021	X	MANITOWOC COMPANY INC	563571108						4/25/2011		7/25/2011	2,667	3,817			-1,150
1,022	X	MANPOWER INC	56418H100						12/9/2008		2/18/2011	671	340			331
1,023	X	MANPOWER INC	56418H100						12/9/2008		9/28/2011	2,786	2,721			65
1,024	X	MANPOWER INC	56418H100						12/24/2008		9/28/2011	1,393	1,231			162
1,025	X	MAP PHARMACEUTICALS INC	56509R108						1/26/2011		2/18/2011	161	160			1
1,026	X	MAP PHARMACEUTICALS INC	56509R108						1/27/2011		2/18/2011	321	321			0
1,027	X	MASSEY ENERGY CORP	576206106						10/22/2010		1/20/2011	4,781	3,582			1,199
1,028	X	MEDICIS PHARMACEUTICAL	584690309						3/30/2011		12/15/2011	225	225			0
1,029	X	MEDICIS PHARMACEUTICAL	584690309						3/25/2011		12/15/2011	418	407			11
1,030	X	MEDNAX INC	58502B106						11/5/2010		2/18/2011	1,307	1,218			89
1,031	X	MEDNAX INC	58502B106						10/8/2010		10/19/2011	5,710	4,958			752
1,032	X	MEDNAX INC	58502B106						11/5/2010		10/19/2011	634	609			25
1,033	X	MENS WEARHOUSE INC	587118100						12/21/2010		2/18/2011	842	748			94
1,034	X	MENS WEARHOUSE INC	587118100						12/21/2010		3/1/2011	594	574			20
1,035	X	MENS WEARHOUSE INC	587118100						12/21/2010		3/2/2011	4,301	4,166			135
1,036	X	MERCK & CO INC	58933Y105						1/19/2007		2/15/2011	34,510	26,441			8,069
1,037	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		2/15/2011	412	438			-26
1,038	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		3/15/2011	442	469			-27
1,039	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		4/15/2011	239	254			-15
1,040	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		5/15/2011	291	309			-18
1,041	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		6/15/2011	256	272			-16
1,042	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		7/15/2011	233	247			-14
1,043	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		8/15/2011	364	386			-22
1,044	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		9/15/2011	309	328			-19
1,045	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		10/15/2011	257	272			-15
1,046	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		11/15/2011	344	365			-21
1,047	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		12/15/2011	316	335			-19
1,047	X	FHLMC GOLD G05938 5 0%	3128M74X1						7/19/2010		1/15/2012	260	276			-16
1,048	X	FHLMC GOLD G05938 5 0%	3128M74X1						6/10/2010		2/15/2011	307	330			-23
1,049	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		3/15/2011	162	174			-12
1,050	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		4/15/2011	81	87			-6
1,051	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		5/15/2011	138	148			-10
1,052	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		6/15/2011	202	217			-15
1,053	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		7/15/2011	140	151			-11
1,054	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		8/15/2011	84	91			-7
1,055	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		9/15/2011	188	202			-14
1,056	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		10/15/2011	242	260			-18
1,057	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		11/15/2011	137	147			-10
1,058	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		12/15/2011	310	333			-23
1,059	X	FHLMC GOLD G05337 5 5%	3128M7HN9						6/10/2010		1/15/2012	389	418			-29
1,060	X	FHLMC GOLD G05337 5 5%	3128M7HN9						2/24/2010		2/10/2011	1,926	2,001			-75
1,061	X	PMCF 2001-ROCK A2 6 605%	74438WAB2						11/10/2010		2/18/2011	1,180	1,282			-102
1,062	X	PHILLIPS VAN HEUSEN CORP	718592108						8/27/2010		2/10/2011	321	327			-6
1,064	X	PHILLIPS VAN HEUSEN CORP	718592108						10/8/2010		3/7/2011	1,214	1,265			-51
1,065	X	PMCF 2001-ROCK A2 6 605%	74438WAB2						2/24/2010		3/10/2011	1,032	1,072			-40
1,066	X	PHILLIPS VAN HEUSEN CORP	718592108						10/8/2010		3/23/2011	1,665	1,897			-232
1,067	X	PHILLIPS VAN HEUSEN CORP	718592108						10/8/2010		3/23/2011	1,665	1,892			-227
1,068	X	PMCF 2001-ROCK A2 6 605%	74438WAB2						8/27/2010		3/10/2011	172	175			-3
1,069	X	PMCF 2001-ROCK A2 6 605%	74438WAB2						2/24/2010		4/10/2011	3,990	4,133			-143
1,070	X	QUEST SOFTWARE INC	74834T103						12/28/2009		2/18/2011	799	555			244
1,071	X	QUEST SOFTWARE INC	74834T103						12/28/2009		3/17/2011	734	555			179

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										114,860		
										0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method	
1,072	X	PHILLIPS VAN HEUSEN CORP	718592108			10/11/2010		3/23/2011	555	629		-74
1,073	X	QUEST SOFTWARE INC	74834T103			12/23/2009		3/23/2011	238	182		56
1,074	X	QUEST SOFTWARE INC	74834T103			12/23/2009		3/23/2011	953	730		223
1,075	X	QUEST SOFTWARE INC	74834T103			12/24/2009		3/23/2011	715	554		161
1,076	X	QUEST SOFTWARE INC	74834T103			12/24/2009		3/23/2011	501	388		113
1,077	X	QUEST SOFTWARE INC	74834T103			12/28/2009		3/23/2011	1,883	1,462		421
1,078	X	PHILLIPS VAN HEUSEN CORP	718592108			10/11/2010		3/23/2011	555	629		-74
1,079	X	QUESTAR CORP	748356102			11/19/2010		1/24/2011	16,924	16,292		632
1,080	X	QUESTAR CORP	748356102			11/19/2010		1/25/2011	19,811	19,380		431
1,081	X	QUESTAR CORP	748356102			11/19/2010		1/26/2011	3,498	3,430		68
1,082	X	QUESTAR CORP	748356102			11/19/2010		1/27/2011	3,493	3,430		63
1,083	X	QUESTAR CORP	748356102			11/19/2010		1/28/2011	1,748	1,715		33
1,084	X	PHILLIPS VAN HEUSEN CORP	718592108			10/15/2010		3/23/2011	2,775	3,162		-387
1,085	X	QUESTAR CORP	748356102			11/19/2010		1/31/2011	11,848	11,662		186
1,086	X	RPC INC	749660106			8/25/2010		1/20/2011	519	324		195
1,087	X	RPC INC	749660106			8/25/2010		1/20/2011	1,297	817		480
1,088	X	PIER 1 IMPORTS INC	720279108			12/6/2010		2/18/2011	720	743		-23
1,089	X	RPC INC	749660106			8/26/2010		1/20/2011	2,594	1,692		902
1,090	X	RPC INC	749660106			8/26/2010		1/20/2011	778	510		268
1,091	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		10/15/2011	19	19		0
1,092	X	PIER 1 IMPORTS INC	720279108			12/3/2010		4/4/2011	709	724		-15
1,093	X	PIER 1 IMPORTS INC	720279108			12/3/2010		4/4/2011	1,722	1,759		-37
1,094	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		11/15/2011	148	154		-6
1,095	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		12/15/2011	19	20		-1
1,096	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		1/15/2012	19	20		-1
1,097	X	PIER 1 IMPORTS INC	720279108			12/6/2010		4/4/2011	101	103		-2
1,098	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		2/15/2011	412	437		-25
1,099	X	PIER 1 IMPORTS INC	720279108			12/6/2010		4/4/2011	2,127	2,230		-103
1,100	X	PLAINS EXPLORATION & PR	726505100			7/22/2010		2/11/2011	13,403	10,624		2,779
1,101	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		3/15/2011	335	356		-21
1,102	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		4/15/2011	263	279		-16
1,103	X	PLAINS EXPLORATION & PR	726505100			3/7/2011		4/14/2011	3,076	3,355		-279
1,104	X	POLYCOM INC	73172K104			5/4/2011		10/25/2011	3,812	6,807		-2,995
1,105	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		5/15/2011	202	215		-13
1,106	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			2/24/2010		1/10/2011	2,831	2,940		-109
1,107	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		6/15/2011	207	220		-13
1,108	X	PMCF 2001-ROCK A2 6.605%	74438WAB2			8/27/2010		1/10/2011	472	481		-9
1,109	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		7/15/2011	311	331		-20
1,110	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		8/15/2011	531	564		-33
1,111	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		9/15/2011	448	476		-28
1,112	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		2/25/2011	108	109		-1
1,113	X	FNMA POOL # 932670 4.5%	31412RFK8			3/8/2010		3/25/2011	144	145		-1
1,114	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		2/25/2011	1,058	1,056		2
1,115	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		3/25/2011	890	888		2
1,116	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		4/25/2011	494	493		1
1,117	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		5/25/2011	453	452		1
1,118	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		6/25/2011	347	346		1
1,119	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		6/2/2011	2,985	2,053		932
1,120	X	SKYWORKS SOLUTIONS INC	83088M102			5/11/2011		6/2/2011	995	1,188		-193
1,121	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		6/2/2011	746	511		235
1,122	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		7/21/2011	2,486	1,873		613

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		7,558,125		7,196,674		361,451	
										0		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					
1,123	X	SOUTHWESTERN ENERGY CO	845467109			11/19/2010		7/20/2011	26,146	20,982				5,164					
1,124	X	SOUTHWESTERN ENERGY CO	845467109			11/19/2010		9/28/2011	39,168	42,346				-3,178					
1,125	X	STEEL DYNAMICS INC	858119100			12/21/2010		1/21/2011	1,238	1,267				-29					
1,126	X	STEEL DYNAMICS INC	858119100			12/21/2010		2/14/2011	781	724				57					
1,127	X	STEEL DYNAMICS INC	858119100			12/3/2010		2/14/2011	2,148	1,825				323					
1,128	X	STEEL DYNAMICS INC	858119100			12/3/2010		2/18/2011	206	166				40					
1,129	X	STEEL DYNAMICS INC	858119100			11/12/2010		2/18/2011	1,031	797				234					
1,130	X	STEEL DYNAMICS INC	858119100			11/12/2010		5/6/2011	2,187	2,072				115					
1,131	X	STEEL DYNAMICS INC	858119100			11/12/2010		5/6/2011	1,011	956				55					
1,132	X	STEEL DYNAMICS INC	858119100			11/12/2010		5/9/2011	3,735	3,508				229					
1,133	X	STILLWATER MNG CO	86074Q102			1/20/2011		2/15/2011	1,978	1,719				259					
1,134	X	STILLWATER MNG CO	86074Q102			1/20/2011		2/18/2011	746	645				101					
1,135	X	STILLWATER MNG CO	86074Q102			1/20/2011		7/29/2011	2,446	3,439				-993					
1,136	X	STILLWATER MNG CO	86074Q102			1/20/2011		7/29/2011	764	1,075				-311					
1,137	X	DREYFUS SELECT MGRS S/C	86271F578			2/2/2011		2/18/2011	7,000	6,618				382					
1,138	X	DREYFUS SELECT MGR S/C	86271F578			2/2/2011		6/24/2011	6,000	5,750				250					
1,139	X	DREYFUS SELECT MANAGER	86271F677			2/2/2011		2/18/2011	4,000	3,840				160					
1,140	X	DREYFUS PREM STRAT GLBL	86271F818			12/31/2010		12/20/2011	998	1,025				-27					
1,141	X	DREYFUS PREM STRAT GLBL	86271F818			4/16/2009		12/20/2011	24,002	17,378				6,624					
1,142	X	SUCCESSFACTORS INC	864596101			8/27/2010		2/14/2011	361	206				155					
1,143	X	SUCCESSFACTORS INC	864596101			8/27/2010		2/14/2011	1,083	617				466					
1,144	X	SUCCESSFACTORS INC	864596101			8/26/2010		2/14/2011	361	199				162					
1,145	X	SUCCESSFACTORS INC	864596101			8/26/2010		2/18/2011	367	199				168					
1,146	X	SUCCESSFACTORS INC	864596101			8/26/2010		2/18/2011	367	198				169					
1,147	X	SUCCESSFACTORS INC	864596101			8/25/2010		7/15/2011	281	193				88					
1,148	X	SUCCESSFACTORS INC	864596101			8/25/2010		7/15/2011	1,686	1,167				519					
1,149	X	SUCCESSFACTORS INC	864596101			8/26/2010		7/15/2011	1,124	794				330					
1,150	X	SUCCESSFACTORS INC	864596101			8/26/2010		7/15/2011	843	595				248					
1,151	X	SUCCESSFACTORS INC	864596101			1/27/2011		2/18/2011	633	596				37					
1,152	X	SUNTRUST BANKS INC	867914103			1/27/2011		6/2/2011	3,674	4,169				-495					
1,153	X	SUNTRUST BANKS INC	867914103			3/7/2011		5/6/2011	354	395				-41					
1,154	X	SUPERIOR ENERGY SVCS INC	868157108			3/7/2011		5/6/2011	709	790				-81					
1,155	X	SUPERIOR ENERGY SVCS INC	868157108			3/7/2011		5/9/2011	2,874	3,158				-284					
1,156	X	SUPERIOR ENERGY SVCS INC	868157108			3/7/2011		5/9/2011	1,440	1,579				-139					
1,157	X	SUPERIOR ENERGY SVCS INC	868157108			3/7/2011		5/10/2011	1,084	1,184				-100					
1,158	X	SUPERIOR ENERGY SVCS INC	868157108			5/4/2011		11/18/2011	1,213	1,546				-333					
1,159	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	346	438				-92					
1,160	X	FNMA POOL # 255364 6 0%	31371LTV1			5/4/2011		9/25/2011	142	144				-2					
1,161	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		9/25/2011	36	39				-3					
1,162	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		9/25/2011	58	58				0					
1,163	X	FNMA POOL # 255364 6 0%	31371LTV1			10/30/2006		10/25/2011	154	156				-2					
1,164	X	FNMA POOL # 962301 4 5%	31414CRW0			1/3/2007		10/25/2011	720	741				-21					
1,165	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		11/25/2011	320	330				-10					
1,166	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/25/2011	1,153	1,186				-33					
1,167	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		1/25/2012	270	278				-8					
1,168	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		2/25/2011	1,395	1,396				-1					
1,169	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		3/25/2011	405	406				-1					
1,170	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		4/25/2011	403	404				0					
1,171	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		5/25/2011	447	447				0					
1,172	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		6/25/2011	251	251				0					
1,173	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		7/25/2011	1,477	1,478				-1					

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

Totals														
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
1,174	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		8/25/2011	322	322				0
1,175	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		9/25/2011	473	474				-1
1,176	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		10/25/2011	412	412				0
1,177	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		11/25/2011	67	67				0
1,178	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		12/25/2011	176	176				0
1,179	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		1/25/2012	1,050	1,051				-1
1,180	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		7/25/2011	657	702				-45
1,181	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		8/25/2011	637	680				-43
1,182	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		9/25/2011	840	897				-57
1,183	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		10/25/2011	715	764				-49
1,184	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		11/25/2011	1,265	1,352				-87
1,185	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		12/25/2011	1,002	1,070				-68
1,186	X	FNMA POOL 975268 5 5%	31414S6D0			4/20/2011		1/25/2012	1,133	1,210				-77
1,187	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	691	879				-188
1,188	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	173	219				-46
1,189	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		2/15/2011	1,136	1,181				-45
1,190	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		3/15/2011	1,063	1,106				-43
1,191	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		4/15/2011	1,112	1,156				-44
1,192	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		5/15/2011	817	850				-33
1,193	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		6/15/2011	980	1,019				-39
1,194	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		7/15/2011	895	931				-36
1,195	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		8/15/2011	754	784				-30
1,196	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		9/15/2011	816	848				-32
1,197	X	FHLMC GOLD G05509 6 0%	3128M7N28			6/8/2009		9/21/2011	30,822	29,188				1,634
1,198	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		2/15/2011	865	922				-57
1,199	X	FNMA POOL # AL0219 3 31301	3138EGG57			10/20/2011		12/25/2011	1,308	1,329				-21
1,200	X	FNMA POOL # AL0219 3 313%	3138EGG57			10/20/2011		1/25/2012	1,545	1,570				-25
1,201	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		6/25/2011	787	845				-58
1,202	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		7/25/2011	635	682				-47
1,203	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		8/25/2011	854	918				-64
1,204	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		9/25/2011	812	873				-61
1,205	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		10/25/2011	732	787				-55
1,206	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		11/25/2011	774	832				-58
1,207	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		12/25/2011	698	750				-52
1,208	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/25/2012	801	860				-59
1,209	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		9/25/2011	460	475				-15
1,210	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		10/25/2011	457	473				-16
1,211	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		11/25/2011	602	622				-20
1,212	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		12/25/2011	537	555				-18
1,213	X	FNMA POOL # AL0573 3 5%	3138EGT79			8/2/2011		1/25/2012	808	835				-27
1,214	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		2/25/2011	1,296	1,357				-61
1,215	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		3/25/2011	1,739	1,822				-83
1,216	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		4/25/2011	868	909				-41
1,217	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		5/25/2011	832	872				-40
1,218	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		6/25/2011	1,082	1,134				-52
1,219	X	FNMA REMIC 2003-64 BC 5 5%	31393DKA8			5/20/2010		7/25/2011	837	876				-39
1,220	X	FNMA REMIC 2003-64 5 50348	31393DKA8			5/20/2010		8/25/2011	813	851				-38
1,221	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		9/25/2011	975	1,021				-46
1,222	X	FNMA REMIC 2003-64 5 5%	31393DKA8			5/20/2010		10/25/2011	1,148	1,203				-55
1,223	X	MERCK & CO INC	58933Y105			12/23/2008		2/15/2011	2,824	1,431				1,393
1,224	X	MERCK & CO INC	58933Y105			3/18/2009		2/15/2011	5,272	3,740				1,532

Net Gain or Loss: 361,451

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										7,558,125		7,196,674		361,451	
Short Term CG Distributions										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	
1,225	X	MLMT 2005-CK11 A2F 0 4001%	59022HMT6			10/20/2010		1/12/2011	1,524	1,512				12	
1,226	X	MLMT 2005-CK11 A2F 0 3992%	59022HMT6			10/20/2010		2/12/2011	4,281	4,249				32	
1,227	X	MLMT 2005-CK11 A2F 0 3632%	59022HMT6			10/20/2010		3/12/2011	5	5				0	
1,228	X	MLMT 2005-CK11 A2F 0 3930%	59022HMT6			10/20/2010		4/12/2011	5,929	5,884				45	
1,229	X	METROPCS COMMUNICATION	591708102			3/22/2011		7/15/2011	3,883	3,592				291	
1,230	X	MICROSYS INC	594901100			4/14/2011		11/18/2011	915	1,018				-103	
1,231	X	MICROSOFT CORPORATION	594918104			10/4/2002		4/1/2011	7,627	6,577				1,050	
1,232	X	MICROSOFT CORPORATION	594918104			8/19/2003		4/1/2011	27,837	28,383				-546	
1,233	X	MICROSOFT CORPORATION	594918104			12/23/2008		4/1/2011	2,796	2,110				686	
1,234	X	MICROSOFT CORPORATION	594918104			3/18/2009		4/1/2011	5,084	3,350				1,734	
1,235	X	MICROSOFT CORP 5.3%	594918AM6			2/3/2011		5/17/2011	5,259	4,958				301	
1,236	X	MICROSOFT CORP 5.3%	594918AM6			3/11/2011		5/17/2011	5,259	5,068				191	
1,237	X	MOLYCORP INC	608753109			4/14/2011		9/20/2011	3,157	5,073				-1,916	
1,238	X	MOLYCORP INC	608753109			5/20/2011		9/20/2011	1,353	1,822				-469	
1,239	X	MOLYCORP INC	608753109			6/1/2011		9/20/2011	902	1,274				-372	
1,240	X	MORGAN STANLEY	617446448			5/7/2009		6/20/2011	17,921	21,550				-3,629	
1,241	X	MORGAN STANLEY	617446448			5/7/2009		6/20/2011	11,873	14,209				-2,336	
1,242	X	MORGAN STANLEY	617446448			5/8/2009		6/20/2011	2,666	2,979				-313	
1,243	X	MORGAN STANLEY	617446448			5/8/2009		6/20/2011	784	884				-100	
1,244	X	MORGAN STANLEY	617446448			5/8/2009		6/20/2011	4,839	5,683				-844	
1,245	X	MORGAN STANLEY	617446448			5/21/2009		6/20/2011	7,392	9,282				-1,890	
1,246	X	MORGAN STANLEY	617446448			5/21/2009		6/20/2011	1,344	1,689				-345	
1,247	X	MORGAN STANLEY	617446448			11/19/2010		6/20/2011	6,496	7,401				-905	
1,248	X	NYSE EURONEXT 4.8%	629491AA9			8/2/2010		1/18/2011	5,390	5,446				-56	
1,249	X	NATIONAL FUEL GAS CO N J	636180101			8/28/2009		2/18/2011	1,420	901				519	
1,250	X	NATIONAL FUEL GAS CO N J	636180101			8/28/2009		8/26/2011	6,863	5,407				1,456	
1,251	X	NATIONAL INSTRS CORP	636518102			3/22/2011		5/4/2011	1,771	1,915				-144	
1,252	X	NATIONAL INSTRS CORP	636518102			3/22/2011		5/4/2011	1,181	1,277				-96	
1,253	X	FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		10/25/2011	39	42				-3	
1,254	X	FNMA POOL # 255364 6.0%	31371LTV1			10/30/2006		11/25/2011	74	74				0	
1,255	X	FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		11/25/2011	196	199				-3	
1,256	X	FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		11/25/2011	49	53				-4	
1,257	X	FNMA POOL # 255364 6.0%	31371LTV1			10/30/2006		12/25/2011	71	72				-1	
1,258	X	FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		12/25/2011	190	192				-2	
1,259	X	FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		12/25/2011	47	52				-5	
1,260	X	FNMA POOL # 255364 6.0%	31371LTV1			10/30/2006		1/25/2012	86	86				0	
1,261	X	FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		1/25/2012	229	231				-2	
1,262	X	FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		1/25/2012	57	62				-5	
1,263	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		2/25/2011	256	258				-2	
1,264	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		3/25/2011	195	196				-1	
1,265	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		4/25/2011	259	261				-2	
1,266	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		5/25/2011	210	212				-2	
1,267	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		6/25/2011	200	201				-1	
1,268	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		7/25/2011	182	183				-1	
1,269	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		8/25/2011	174	175				-1	
1,270	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		9/25/2011	207	209				-2	
1,271	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		10/25/2011	178	179				-1	
1,272	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		11/25/2011	190	192				-2	
1,273	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		12/25/2011	195	197				-2	
1,274	X	FNMA POOL # 555528 6.0%	31385XD95			12/7/2005		1/25/2012	179	181				-2	
1,275	X	FNMA POOL # AH3519 4.0%	3138A44D4			4/8/2011		5/25/2011	99	97				2	

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

Totals														
Amount														
Long Term CG Distributions														
Short Term CG Distributions														
114,860														
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	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	
1,276	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		6/25/2011	250	244				6
1,277	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		7/25/2011	248	243				5
1,278	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		8/25/2011	77	75				2
1,279	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		9/25/2011	114	111				3
1,280	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		10/25/2011	79	77				2
1,281	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		11/25/2011	80	79				1
1,282	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		12/25/2011	80	78				2
1,283	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		7/25/2011	317	316				1
1,284	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		8/25/2011	318	317				1
1,285	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		9/25/2011	477	476				1
1,286	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		10/25/2011	724	723				1
1,287	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		11/25/2011	733	731				2
1,288	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		12/25/2011	747	745				2
1,289	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		1/25/2012	273	272				1
1,290	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2011	728	750				-22
1,291	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		3/25/2011	1,220	1,256				-36
1,292	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2011	667	686				-19
1,293	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2011	847	872				-25
1,294	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		6/25/2011	699	719				-20
1,295	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		7/25/2011	361	372				-11
1,296	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		8/25/2011	825	849				-24
1,297	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2011	239	246				-7
1,298	X	TEMPUR-PEDIC INTL INC	88023U101			4/14/2011		10/7/2011	3,947	4,049				-102
1,299	X	TERADATA CORPORATION	88076W103			4/19/2011		5/2/2011	21,662	19,843				1,819
1,300	X	TEREX CORP NEW	880779103			2/17/2011		2/18/2011	383	381				2
1,301	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	1,728	2,209				-481
1,302	X	TEREX CORP NEW	880779103			12/21/2010		2/18/2011	383	303				80
1,303	X	TEREX CORP NEW	880779103			12/21/2010		8/2/2011	1,200	1,820				-620
1,304	X	TEREX CORP NEW	880779103			12/31/2010		8/3/2011	1,575	2,178				-603
1,305	X	TEREX CORP NEW	880779103			12/6/2010		8/3/2011	748	1,041				-293
1,306	X	TEREX CORP NEW	880779103			12/21/2010		8/3/2011	394	607				-213
1,307	X	THORATEC CORPORATION	885175307			10/27/2010		2/18/2011	553	705				-152
1,308	X	THORATEC CORPORATION	885175307			10/27/2010		3/25/2011	726	1,022				-296
1,309	X	TAIWAN SEMICONDUCTOR M	874039100			11/19/2010		5/5/2011	16,720	13,567				3,153
1,310	X	TAIWAN SEMICONDUCTOR M	874039100			11/19/2010		7/15/2011	18,802	17,096				1,706
1,311	X	THORATEC CORPORATION	885175307			9/18/2009		3/25/2011	276	334				-58
1,312	X	THORATEC CORPORATION	885175307			10/27/2010		3/25/2011	25	35				-10
1,313	X	THORATEC CORPORATION	885175307			10/27/2010		3/25/2011	761	1,057				-296
1,314	X	THORATEC CORPORATION	885175307			9/18/2009		3/28/2011	3,470	4,221				-751
1,315	X	TIBCO SOFTWARE INC	88632Q103			1/21/2011		2/15/2011	506	428				78
1,316	X	TAIWAN SEMICONDUCTOR M	874039100			11/19/2010		7/19/2011	26,421	23,935				2,486
1,317	X	TIBCO SOFTWARE INC	88632Q103			1/21/2011		2/18/2011	768	642				126
1,318	X	TIBCO SOFTWARE INC	88632Q103			1/20/2011		2/18/2011	256	209				47
1,319	X	TIBCO SOFTWARE INC	88632Q103			1/20/2011		11/14/2011	913	626				287
1,320	X	TIBCO SOFTWARE INC	88632Q103			1/20/2011		11/18/2011	840	626				214
1,321	X	TITAN INTL INC	88830M102			4/13/2010		2/18/2011	661	324				337
1,322	X	TITAN INTL INC	88830M102			4/13/2010		3/25/2011	2,086	864				1,222
1,323	X	TITAN INTL INC	88830M102			4/12/2010		6/9/2011	715	313				402
1,324	X	TITAN INTL INC	88830M102			4/13/2010		6/9/2011	477	210				267
1,325	X	TARGET CORP	87612E106			6/25/2009		6/1/2011	54,770	45,133				9,637
1,326	X	TITAN INTL INC	88830M102			4/13/2010		6/9/2011	2,146	972				1,174

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss			
									Gross Sales		Cost, Other Basis and Expenses			Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
									Price	Cost or Other Basis						
1,327	X	TARGET CORP	87612E106			2/25/2011		6/1/2011	11,736	12,599			-863			
1,328	X	TOLL BROS INC	889478103			1/1/2011		2/17/2011	1,317	1,231			86			
1,329	X	TOLL BROS INC	889478103			1/1/2011		2/18/2011	1,317	1,231			86			
1,330	X	TOLL BROS INC	889478103			1/1/2011		3/7/2011	1,475	1,436			39			
1,331	X	TOLL BROS INC	889478103			1/1/2011		3/23/2011	2,631	2,667			-36			
1,332	X	TOLL BROS INC	889478103			1/1/2011		4/14/2011	5,981	6,155			-174			
1,333	X	TRACTOR SUPPLY COMPANY	892356106			11/22/2011		12/22/2011	2,836	2,899			-63			
1,334	X	TEMPLE-INLAND INC	879868107			2/15/2011		2/18/2011	523	505			18			
1,335	X	TEMPLE-INLAND INC	879868107			2/15/2011		2/18/2011	523	505			18			
1,336	X	TEMPLE-INLAND INC	879868107			2/15/2011		3/25/2011	6,078	6,818			-740			
1,337	X	TEMPUR-PEDIC INTL INC	88023U101			4/14/2011		9/27/2011	1,207	1,157			50			
1,338	X	NATIONAL INSTRS CORP	636518102			3/23/2011		5/4/2011	597	639			-42			
1,339	X	NATIONAL INSTRS CORP	636518102			3/22/2011		5/4/2011	895	958			-63			
1,340	X	NATIONAL INSTRS CORP	636518102			3/23/2011		5/4/2011	592	640			-48			
1,341	X	NAVISTAR INTL CORP NEW	63934E108			4/5/2010		2/18/2011	643	481			162			
1,342	X	NAVISTAR INTL CORP NEW	63934E108			4/5/2010		9/6/2011	2,702	3,364			-662			
1,343	X	NETAPP INC	64110D104			2/5/2010		2/17/2011	2,680	1,493			1,187			
1,344	X	NETAPP INC	64110D104			2/5/2010		2/17/2011	2,680	1,495			1,185			
1,345	X	NEW YORK CMNTY BANCORP	649445103			7/16/2010		1/27/2011	4,926	4,518			408			
1,346	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/9/2011	4,629	5,000			-371			
1,347	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/11/2011	4,627	5,000			-373			
1,348	X	NEW YORK N Y 5 817% 1	64966H4L1			10/7/2010		2/11/2011	4,678	5,000			-322			
1,349	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		3/15/2011	1,111	1,184			-73			
1,350	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		4/15/2011	1,041	1,110			-69			
1,351	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		5/15/2011	371	395			-24			
1,352	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		6/15/2011	578	616			-38			
1,353	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		7/15/2011	709	756			-47			
1,354	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		8/15/2011	706	753			-47			
1,355	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		9/15/2011	603	643			-40			
1,356	X	FHLMC GOLD G05580 6 5%	3128M7Q90			9/1/2009		9/21/2011	27,197	26,070			1,127			
1,357	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		2/15/2011	402	429			-27			
1,358	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		3/15/2011	507	540			-33			
1,359	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		4/15/2011	394	419			-25			
1,360	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		5/15/2011	652	695			-43			
1,361	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		6/15/2011	183	195			-12			
1,362	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		7/15/2011	310	330			-20			
1,363	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		8/15/2011	137	146			-9			
1,364	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		9/15/2011	189	201			-12			
1,365	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		10/15/2011	267	285			-18			
1,366	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		11/15/2011	319	340			-21			
1,367	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		12/15/2011	644	686			-42			
1,368	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		12/20/2011	12,538	12,072			466			
1,369	X	FHLMC GOLD G05669 6 5%	3128M7T22			9/10/2009		1/15/2012	364	388			-24			
1,370	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		10/15/2011	725	770			-45			
1,371	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		5/15/2011	233	228			5			
1,372	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		11/15/2011	721	766			-45			
1,373	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		6/15/2011	330	322			8			
1,374	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		12/15/2011	464	492			-28			
1,375	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		7/15/2011	342	334			8			
1,376	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		8/2/2011	34,502	32,905			1,597			
1,377	X	FHLMC GOLD A95160 4 0%	312943WV1			4/8/2011		8/15/2011	375	366			9			
Long Term CG Distributions									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions									7,558,125		7,196,674		361,451			
									0		0		0			

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

										Amount											
Long Term CG Distributions										114,860											
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	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss							
1,378	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		1/15/2012	647	687				-40							
1,379	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		2/15/2011	1,122	1,191				-69							
1,380	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		3/4/2011	40,654	41,317				-663							
1,381	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		9/15/2011	119	116				3							
1,382	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		10/15/2011	263	257				6							
1,383	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		11/15/2011	236	231				5							
1,384	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		12/15/2011	348	340				8							
1,385	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		1/15/2012	338	330				8							
1,386	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		2/15/2011	261	266				-5							
1,387	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		3/15/2011	268	273				-5							
1,388	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		2/25/2011	854	885				-31							
1,389	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		3/25/2011	737	765				-28							
1,390	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		4/18/2011	17,598	17,156				442							
1,391	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		4/25/2011	531	550				-19							
1,392	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		5/25/2011	465	483				-18							
1,393	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		2/25/2011	267	286				-19							
1,394	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		2/25/2011	107	117				-10							
1,395	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		2/25/2011	160	179				-19							
1,396	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		3/25/2011	217	234				-17							
1,397	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		3/25/2011	87	95				-8							
1,398	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		3/25/2011	130	146				-16							
1,399	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		4/25/2011	262	282				-20							
1,400	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		4/25/2011	105	115				-10							
1,401	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		4/25/2011	157	176				-19							
1,402	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		5/25/2011	201	216				-15							
1,403	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		5/25/2011	80	88				-8							
1,404	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		5/25/2011	121	135				-14							
1,405	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		6/25/2011	265	285				-20							
1,406	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		6/25/2011	106	116				-10							
1,407	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		6/25/2011	159	178				-19							
1,408	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		7/25/2011	200	215				-15							
1,409	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		7/25/2011	80	88				-8							
1,410	X	FHLMC GOLD A92988 5.0%	312941J99			7/22/2010		3/15/2011	996	1,058				-62							
1,411	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		7/25/2011	120	134				-14							
1,412	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		8/25/2011	201	216				-15							
1,413	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		2/15/2011	451	467				-16							
1,414	X	FNMA POOL 888890 6.5%	31410GRK1			6/17/2010		8/25/2011	80	88				-8							
1,415	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		2/16/2011	22,413	23,080				-667							
1,416	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		3/15/2011	63	65				-2							
1,417	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		5/15/2011	93	91				2							
1,418	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		6/15/2011	140	136				4							
1,419	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		7/15/2011	289	282				7							
1,420	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		8/15/2011	89	87				2							
1,421	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		9/15/2011	395	386				9							
1,422	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		10/15/2011	1,046	1,022				24							
1,423	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		11/15/2011	1,614	1,577				37							
1,424	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		12/15/2011	1,525	1,490				35							
1,425	X	FHLMC GOLD G06222 4.0%	3128M8G73			4/8/2011		1/15/2012	571	558				13							
1,426	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		2/15/2011	218	216				2							
1,427	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		3/15/2011	194	193				1							
1,428	X	FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		4/15/2011	109	108				1							

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Other Basis	Valuation Method	Depreciation	
1,429	X	FHLMC GOLD C91186	5 0%	3128P7J79		8/20/2008		5/15/2011	197	196			
1,430	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		10/25/2011	802	840			-38
1,431	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		11/25/2011	1,138	1,192			-54
1,432	X	FNMA REMIC 2003-64	5 5%	31393DKA8		5/20/2010		12/25/2011	1,167	1,222			-55
1,433	X	FED NATL MTGE ASSN	3 0%	31398AYY2		8/13/2009		6/23/2011	15,974	14,960			1,014
1,434	X	FNMA POOL # 745418	5 5%	31403DDX4		7/5/2007		2/25/2011	377	377			0
1,435	X	FNMA POOL # 745418	5 5%	31403DDX4		5/15/2009		2/25/2011	57	59			-2
1,436	X	FNMA POOL # 745418	5 5%	31403DDX4		12/22/2010		2/25/2011	171	184			-13
1,437	X	FNMA POOL # 745418	5 5%	31403DDX4		7/5/2007		3/25/2011	286	286			0
1,438	X	FNMA POOL # 745418	5 5%	31403DDX4		5/15/2009		3/25/2011	43	45			-2
1,439	X	FNMA POOL # 745418	5 5%	31403DDX4		12/22/2010		3/25/2011	130	140			-10
1,440	X	FNMA POOL # 745418	5 5%	31403DDX4		5/15/2009		4/20/2011	2,012	1,951			61
1,441	X	FNMA POOL # 745418	5 5%	31403DDX4		12/22/2010		4/20/2011	6,036	6,039			-3
1,442	X	FNMA POOL # 745418	5 5%	31403DDX4		3/30/2011		4/20/2011	6,036	6,030			6
1,443	X	FNMA POOL # 745418	5 5%	31403DDX4		7/5/2007		4/20/2011	12,710	11,834			876
1,444	X	FNMA POOL # 745418	5 5%	31403DDX4		7/5/2007		4/25/2011	335	335			0
1,445	X	FNMA POOL # 745418	5 5%	31403DDX4		5/15/2009		4/25/2011	51	53			-2
1,446	X	FNMA POOL # 745418	5 5%	31403DDX4		12/22/2010		4/25/2011	152	164			-12
1,447	X	FNMA POOL # 745418	5 5%	31403DDX4		3/30/2011		4/25/2011	152	163			-11
1,448	X	FNMA POOL # 745418	5 5%	31403DDX4		12/29/2010		12/25/2011	88	99			-11
1,449	X	RACKSPACE HOSTING INC	6 5%	31410GRK1		11/8/2010		2/18/2011	775	529			246
1,450	X	RACKSPACE HOSTING INC	6 5%	750086100		11/8/2010		2/17/2011	648	612			36
1,451	X	RALCORP HLDGS INC NEW		751028101		11/12/2010		2/18/2011	650	612			38
1,452	X	RALCORP HLDGS INC NEW		751028101		11/12/2010		8/26/2011	852	612			240
1,453	X	FNMA POOL 888890	6 5%	31410GRK1		12/29/2010		8/25/2011	121	135			-14
1,454	X	RALCORP HLDGS INC NEW		751028101		8/30/2010		8/26/2011	4,260	2,969			1,291
1,455	X	RALCORP HLDGS INC NEW		751028101		8/30/2010		10/21/2011	3,186	2,375			811
1,456	X	RAYMOND JAMES FINL INC		754730109		9/23/2009		2/18/2011	1,184	764			420
1,457	X	FNMA POOL 888890	6 5%	31410GRK1		3/8/2010		9/25/2011	192	206			-14
1,458	X	FNMA POOL 888890	6 5%	31410GRK1		6/17/2010		9/25/2011	77	84			-7
1,459	X	RAYMOND JAMES FINL INC		754730109		9/23/2009		9/7/2011	1,090	1,019			71
1,460	X	RAYONIER INC REIT		754907103		10/15/2003		2/18/2011	1,241	554			687
1,461	X	FNMA POOL 888890	6 5%	31410GRK1		3/8/2010		10/25/2011	156	167			-11
1,462	X	FNMA POOL 888890	6 5%	31410GRK1		6/17/2010		10/25/2011	62	68			-6
1,463	X	FNMA POOL 888890	6 5%	31410GRK1		10/15/2003		10/12/2011	20	9			11
1,464	X	RAYONIER INC REIT		754907103		12/29/2010		10/25/2011	93	104			-11
1,465	X	FNMA POOL 888890	6 5%	31410GRK1		9/28/2010		2/18/2011	833	460			373
1,466	X	RIVERBED TECHNOLOGY INC		768573107		2/7/2011		8/11/2011	34,641	54,596			-19,955
1,467	X	RIVERBED TECHNOLOGY INC		768573107		3/8/2010		11/25/2011	175	188			-13
1,468	X	FNMA POOL 888890	6 5%	31410GRK1		6/17/2010		11/25/2011	70	77			-7
1,469	X	FNMA POOL 888890	6 5%	31410GRK1		10/13/2009		2/18/2011	848	511			337
1,470	X	ROPER INDUSTRIES INC		776696106		6/24/2009		1/20/2011	2,559	894			1,665
1,471	X	ROVI CORP		779376102		6/24/2009		2/18/2011	600	223			377
1,472	X	ROVI CORP		779376102		6/24/2009		4/21/2011	2,477	1,117			1,360
1,473	X	ROVI CORP		779376102		6/24/2009		12/23/2011	1,746	1,564			182
1,474	X	FNMA POOL 888890	6 5%	31410GRK1		12/29/2010		11/25/2011	105	118			-13
1,475	X	FNMA POOL 888890	6 5%	31410GRK1		3/8/2010		12/25/2011	147	158			-11
1,476	X	ROWAN COS INC		779382100		10/7/2011		11/3/2011	4,434	4,050			384
1,477	X	SBA COMMUNICATIONS COR		78388J106		10/27/2006		2/18/2011	871	546			325
1,478	X	SBA COMMUNICATIONS COR		78388J106		4/16/2009		3/7/2011	834	528			306
1,479	X	SBA COMMUNICATIONS COR		78388J106		4/16/2009		3/7/2011	834	528			306
Long Term CG Distributions									Amount		Net Gain or Loss		
Short Term CG Distributions									114,860		361,451		
									0		7,196,674		
Totals									7,558,125		0		
Securities									0		0		
Other sales									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		
7,558,125										7,196,674		361,451		
Securities														
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 or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss
									Price					
1,480	X	SBA COMMUNICATIONS COR	78388J106			12/5/2008		3/7/2011	417	156				261
1,481	X	SBA COMMUNICATIONS COR	78388J106			12/5/2008		3/22/2011	1,861	778				1,083
1,482	X	SBA COMMUNICATIONS COR	78388J106			12/24/2008		3/22/2011	2,605	1,051				1,554
1,483	X	FNMA POOL 88890 6 5%	31410GRK1			6/17/2010		12/25/2011	59	64				-5
1,484	X	S L GREEN REALTY CORP RE	78440X101			10/22/2010		2/18/2011	737	698				39
1,485	X	SXC HEALTH SOLUTIONS CO	78505P100			1/21/2011		2/18/2011	1,011	910				101
1,486	X	SALIX PHARMACEUTICALS LT	795435106			2/14/2011		2/18/2011	436	421				15
1,487	X	SALIX PHARMACEUTICALS LT	795435106			2/14/2011		3/7/2011	2,880	3,790				-910
1,488	X	SANDRIDGE ENERGY INC	80007P307			12/15/2010		2/14/2011	173	134				39
1,489	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		2/14/2011	606	468				138
1,490	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		2/18/2011	840	602				238
1,491	X	SANDRIDGE ENERGY INC	80007P307			12/13/2010		9/9/2011	1,837	1,756				81
1,492	X	SANDRIDGE ENERGY INC	80007P307			12/13/2010		9/9/2011	1,015	984				31
1,493	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		9/9/2011	609	602				7
1,494	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		9/9/2011	474	467				7
1,495	X	SANDRIDGE ENERGY INC	80007P307			12/15/2010		9/9/2011	474	468				6
1,496	X	SAVIS INC	805423308			12/21/2010		2/18/2011	344	257				87
1,497	X	SAVIS INC	805423308			12/21/2010		4/28/2011	5,492	3,597				1,895
1,498	X	SCHLUMBERGER LTD	806857108			11/19/2010		2/3/2011	12,398	10,573				1,825
1,499	X	SHIRE PLC	82481R106			3/14/2011		12/15/2011	15,758	13,935				1,823
1,500	X	SILVER WHEATON CORP	828336107			9/20/2011		10/25/2011	2,590	3,218				-628
1,501	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		5/25/2011	71	80				-9
1,502	X	FNMA POOL # 745948 6 5%	31403DWH8			1/1/2011		6/25/2011	629	0				629
1,503	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		7/25/2011	388	415				-27
1,504	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		7/25/2011	71	78				-7
1,505	X	FNMA POOL # 745418 5 5%	31403DDX4			7/5/2007		5/25/2011	529	529				0
1,506	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		2/25/2011	434	463				-29
1,507	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		7/25/2011	71	79				-8
1,508	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		2/25/2011	79	87				-8
1,509	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		7/25/2011	106	120				-14
1,510	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		8/25/2011	333	355				-22
1,511	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		8/25/2011	61	67				-6
1,512	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		3/25/2011	387	414				-27
1,513	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		8/25/2011	61	68				-7
1,514	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		8/25/2011	91	103				-12
1,515	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		9/25/2011	371	396				-25
1,516	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		3/25/2011	70	78				-8
1,517	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		9/25/2011	68	74				-6
1,518	X	NEW YORK NY 5 817% 1	64966H4L1			10/7/2010		2/23/2011	4,790	5,000				-210
1,519	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/21/2011	11,462	22,254				-10,792
1,520	X	FNMA POOL # 745948 6 5%	31403DWH8			1/1/2011		4/25/2011	530	0				530
1,521	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		5/25/2011	393	419				-26
1,522	X	NEWFIELD EXPL CO	651290108			6/21/2011		12/22/2011	25,043	43,961				-18,918
1,523	X	NEWFIELD EXPL CO	651290108			7/20/2011		12/22/2011	2,243	4,307				-2,064
1,524	X	NORDSON CORP	655663102			5/19/2011		7/25/2011	554	533				21
1,525	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		5/25/2011	71	79				-8
1,526	X	NORDSON CORP	655663102			5/19/2011		7/25/2011	554	537				17
1,527	X	NORDSON CORP	655663102			5/18/2011		8/12/2011	437	522				-85
1,528	X	NORDSON CORP	655663102			5/18/2011		8/12/2011	437	520				-83
1,529	X	NORDSON CORP	655663102			5/20/2011		8/16/2011	446	516				-70
1,530	X	NORDSON CORP	655663102			5/20/2011		8/16/2011	445	516				-71
Gross Sales									7,558,125		Cost, Other Basis and Expenses		7,196,674	
Securities									0		Expense of Sale and Cost of Improvements		0	
Other sales									0					

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

Totals										Net Gain or Loss				
Gross Sales			Cost, Other Basis and Expenses			Depreciation		Net Gain or Loss						
7,558,125			7,196,674			0		361,451						
0			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
1,531	X	NORDSON CORP	655663102			5/20/2011		8/16/2011	445	517				-72
1,532	X	NORDSON CORP	655663102			5/20/2011		8/17/2011	438	514				-76
1,533	X	NORDSON CORP	655663102			6/9/2011		8/17/2011	438	511				-73
1,534	X	NORDSON CORP	655663102			5/20/2011		8/17/2011	447	514				-67
1,535	X	NORDSON CORP	655663102			6/9/2011		9/9/2011	2,037	2,553				-516
1,536	X	NORTHEAST UTILITIES	664397106			2/26/2009		2/18/2011	669	443				226
1,537	X	NORTHEAST UTILITIES	664397106			2/26/2009		10/21/2011	3,022	1,995				1,027
1,538	X	NORTHEAST UTILITIES	664397106			4/16/2009		10/21/2011	672	427				245
1,539	X	NOVELLUS SYS INC	670008101			6/14/2010		2/18/2011	802	544				258
1,540	X	NOVELLUS SYS INC	670008101			6/14/2010		3/17/2011	4,629	3,536				1,093
1,541	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		3/24/2011	13,306	7,386				5,920
1,542	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		6/21/2011	32,610	17,604				15,006
1,543	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		6/21/2011	10,287	5,548				4,739
1,544	X	OCEANEERING INTL INC	675232102			12/21/2010		2/18/2011	822	738				84
1,545	X	OCEANEERING INTL INC	675232102			12/21/2010		6/1/2011	787	738				49
1,546	X	OCEANEERING INTL INC	675232102			12/21/2010		6/2/2011	1,575	1,477				98
1,547	X	OCEANEERING INTL INC	675232102			12/21/2010		6/2/2011	784	738				46
1,548	X	OCEANEERING INTL INC	675232102			12/21/2010		6/3/2011	3,078	2,954				124
1,549	X	OIL STS INTL INC	678026105			5/2/2011		9/9/2011	5,455	7,178				-1,723
1,550	X	OMNICARE INC	681904108			3/9/2011		5/11/2011	1,622	1,532				90
1,551	X	OMNICARE INC	681904108			3/8/2011		5/11/2011	324	305				19
1,552	X	OMNICARE INC	681904108			3/7/2011		5/12/2011	320	291				29
1,553	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		2/18/2011	1,110	513				597
1,554	X	FHLMC GOLD A95828	312944PM7			12/17/2010		6/15/2011	205	208				-3
1,555	X	FHLMC GOLD A95828	312944PM7			12/17/2010		7/15/2011	495	504				-9
1,556	X	FHLMC GOLD A95828	312944PM7			12/17/2010		8/15/2011	460	469				-9
1,557	X	FHLMC GOLD A95828	312944PM7			12/17/2010		9/15/2011	354	361				-7
1,558	X	FHLMC GOLD A95828	312944PM7			12/17/2010		10/15/2011	264	269				-5
1,559	X	FHLMC GOLD A95828	312944PM7			9/16/2011		10/15/2011	35	37				-2
1,560	X	FHLMC GOLD A95828	312944PM7			12/17/2010		11/15/2011	592	603				-11
1,561	X	FHLMC GOLD A95828	312944PM7			9/16/2011		11/15/2011	79	84				-5
1,562	X	FHLMC GOLD A95828	312944PM7			12/17/2010		12/15/2011	222	226				-4
1,563	X	FHLMC GOLD A95828	312944PM7			9/16/2011		12/15/2011	30	32				-2
1,564	X	FHLMC GOLD A95828	312944PM7			12/17/2010		1/15/2012	256	261				-5
1,565	X	FHLMC GOLD A95828	312944PM7			9/16/2011		1/15/2012	34	36				-2
1,566	X	FHLMC GOLD Q03517	3132GJSE0			9/23/2011		11/15/2011	307	327				-20
1,567	X	FHLMC GOLD Q03517	3132GJSE0			9/23/2011		12/15/2011	798	851				-53
1,568	X	FHLMC GOLD Q03517	3132GJSE0			9/23/2011		1/15/2012	1,591	1,696				-105
1,569	X	FHLMC GOLD Q04584	3132GKXM3			11/7/2011		1/15/2012	32	34				-2
1,570	X	FNMA POOL # 255364	31371LTV1			11/1/2011		2/25/2011	267	0				267
1,571	X	FNMA POOL # 255364	31371LTV1			10/30/2006		3/25/2011	55	55				0
1,572	X	FNMA POOL # 255364	31371LTV1			1/3/2007		3/25/2011	145	147				-2
1,573	X	FNMA POOL # 255364	31371LTV1			2/15/2011		3/25/2011	36	40				-4
1,574	X	FNMA POOL # 255364	31371LTV1			10/30/2006		4/25/2011	87	88				-1
1,575	X	FNMA POOL # 255364	31371LTV1			1/3/2007		4/25/2011	232	235				-3
1,576	X	FNMA POOL # 255364	31371LTV1			2/15/2011		4/25/2011	58	63				-5
1,577	X	FNMA POOL # 255364	31371LTV1			10/30/2006		5/25/2011	74	75				-1
1,578	X	FNMA POOL # 255364	31371LTV1			1/3/2007		5/25/2011	197	199				-2
1,579	X	FNMA POOL # 255364	31371LTV1			2/15/2011		5/25/2011	49	54				-5
1,580	X	FNMA POOL # 255364	31371LTV1			10/30/2006		6/25/2011	83	84				-1
1,581	X	FNMA POOL # 255364	31371LTV1			1/3/2007		6/25/2011	221	224				-3

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

Index		Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss
										Gross Sales Price	Cost or Other Basis	Valuation Method	
Long Term CG Distributions										Gross Sales		Cost, Other Basis and Expenses	Net Gain or Loss
Short Term CG Distributions										7,558,125		7,196,674	361,451
Amount										0		0	0
1,582	X		FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		6/25/2011	55	60		-5
1,583	X		FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		4/15/2011	160	163		-3
1,584	X		FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		5/15/2011	354	361		-7
1,585	X		FNMA POOL # 255364 6.0%	31371LTV1			10/30/2006		7/25/2011	102	103		-1
1,586	X		FNMA POOL # 255364 6.0%	31371LTV1			1/3/2007		7/25/2011	273	276		-3
1,587	X		FNMA POOL # 255364 6.0%	31371LTV1			2/15/2011		7/25/2011	68	74		-6
1,588	X		FNMA POOL # 255364 6.0%	31371LTV1			10/30/2006		8/25/2011	43	44		-1
1,589	X		OMNICARE INC	681904108			3/7/2011		5/12/2011	1,598	1,461		137
1,590	X		FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		7/15/2011	150	150		0
1,591	X		FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		8/15/2011	117	116		1
1,592	X		FHLMC GOLD C91186 5.0%	3128P7J79			7/28/2011		8/15/2011	78	84		-6
1,593	X		FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		9/15/2011	188	187		1
1,594	X		FHLMC GOLD C91186 5.0%	3128P7J79			7/28/2011		9/15/2011	126	135		-9
1,595	X		FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		10/15/2011	212	211		1
1,596	X		FHLMC GOLD C91186 5.0%	3128P7J79			7/28/2011		10/15/2011	141	152		-11
1,597	X		FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		11/15/2011	326	324		2
1,598	X		FHLMC GOLD C91186 5.0%	3128P7J79			7/28/2011		11/15/2011	217	233		-16
1,599	X		FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		12/15/2011	237	236		1
1,600	X		FHLMC GOLD C91186 5.0%	3128P7J79			7/28/2011		12/15/2011	158	170		-12
1,601	X		FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		1/15/2012	228	227		1
1,602	X		FHLMC GOLD C91186 5.0%	3128P7J79			7/28/2011		1/15/2012	152	163		-11
1,603	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		2/15/2011	1,011	1,004		7
1,604	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		3/15/2011	443	440		3
1,605	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		4/15/2011	395	392		3
1,606	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		5/15/2011	565	561		4
1,607	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		6/15/2011	160	159		1
1,608	X		OMNICARE INC	681904108			3/8/2011		5/12/2011	2,237	2,135		102
1,609	X		P V H CORP	693656100			8/2/2011		11/22/2011	5,255	5,448		-193
1,610	X		PATTERSON-UTI ENERGY INC	703481101			4/20/2011		6/2/2011	1,566	1,531		35
1,611	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		7/15/2011	277	276		1
1,612	X		PATTERSON-UTI ENERGY INC	703481101			7/25/2011		9/7/2011	697	1,002		-305
1,613	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		8/15/2011	296	294		2
1,614	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		9/15/2011	296	294		2
1,615	X		PATTERSON-UTI ENERGY INC	703481101			4/14/2011		10/7/2011	1,355	2,326		-971
1,616	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		10/15/2011	316	315		1
1,617	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		11/15/2011	482	479		3
1,618	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		12/15/2011	150	149		1
1,619	X		FHLMC GOLD C91194 5.0%	3128P7KF9			8/20/2008		1/15/2012	383	381		2
1,620	X		FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		2/15/2011	370	385		-15
1,621	X		PATTERSON-UTI ENERGY INC	703481101			4/15/2011		10/7/2011	2,371	4,161		-1,790
1,622	X		FHLMC GOLD POOL A90393 5	312938NJ8			3/8/2010		3/15/2011	21	22		-1
1,623	X		FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		4/15/2011	19	20		-1
1,624	X		FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		5/15/2011	21	21		0
1,625	X		FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		6/15/2011	19	19		0
1,626	X		FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		7/15/2011	19	20		-1
1,627	X		FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		8/15/2011	19	20		-1
1,628	X		PATTERSON-UTI ENERGY INC	703481101			4/20/2011		10/7/2011	169	306		-137
1,629	X		PATTERSON-UTI ENERGY INC	703481101			7/25/2011		10/7/2011	678	1,336		-658
1,630	X		PEPSICO INC	713448108			1/17/2001		3/1/2011	20,966	15,083		5,883
1,631	X		FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		9/15/2011	463	482		-19
1,632	X		FHLMC GOLD C91186 5.0%	3128P7J79			8/20/2008		6/15/2011	62	62		0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss			
									Securities							
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements				
1,633	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		9/25/2011	68	76		-8				
1,634	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		9/25/2011	101	115		-14				
1,635	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		10/25/2011	323	345		-22				
1,636	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		10/25/2011	59	65		-6				
1,637	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		8/25/2011	115	117		-2				
1,638	X	FNMA POOL # 255364 6 0%	31371LTV1			2/15/2011		8/25/2011	29	31		-2				
1,639	X	FNMA POOL # 255364 6 0%	31371LTV1			10/30/2006		9/25/2011	53	54		-1				
1,640	X	FNMA POOL 88890 6 5%	31410GRK1			3/8/2010		1/25/2012	166	179		-13				
1,641	X	FNMA POOL 88890 6 5%	31410GRK1			6/17/2010		1/25/2012	66	73		-7				
1,642	X	FNMA POOL 88890 6 5%	31410GRK1			12/29/2010		1/25/2012	100	112		-12				
1,643	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		2/25/2011	402	408		-6				
1,644	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		3/25/2011	366	372		-6				
1,645	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		4/25/2011	357	362		-5				
1,646	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		5/25/2011	339	344		-4				
1,647	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		6/25/2011	278	282		-5				
1,648	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		7/25/2011	368	373		-4				
1,649	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		8/25/2011	282	286		-5				
1,650	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		9/25/2011	310	315		-6				
1,651	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		10/25/2011	391	397		-5				
1,652	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		11/25/2011	375	380		-6				
1,653	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		12/25/2011	375	381		-5				
1,654	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		1/25/2012	309	314		-5				
1,655	X	FNMA POOL # 889572 5 5%	31410KJ6			12/22/2010		2/25/2011	147	157		-10				
1,656	X	FNMA POOL # 889572 5 5%	31410KJ6			12/22/2010		3/25/2011	117	126		-9				
1,657	X	FNMA POOL # 889572 5 5%	31410KJ6			12/22/2010		4/20/2011	4,259	4,252		7				
1,658	X	FNMA POOL # 889572 5 5%	31410KJ6			12/22/2010		4/25/2011	115	123		-8				
1,659	X	FNMA POOL # 889572 5 5%	31410KJ6			12/22/2010		5/25/2011	101	109		-8				
1,660	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		2/25/2011	542	546		-4				
1,661	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		3/25/2011	490	494		-4				
1,662	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		4/25/2011	339	341		-2				
1,663	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		5/25/2011	240	242		-2				
1,664	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		6/25/2011	303	305		-2				
1,665	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		7/25/2011	535	538		-3				
1,666	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		8/25/2011	421	424		-3				
1,667	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		9/15/2011	46,720	44,379		2,341				
1,668	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		9/25/2011	968	974		-6				
1,669	X	FNMA POOL # 930924 4 5%	31412PG96			9/1/2009		10/25/2011	1,428	1,438		-10				
1,670	X	FNMA POOL # 932670 4 5%	31412RFK8			3/8/2010		2/16/2011	8,716	8,760		-44				
1,671	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		10/25/2011	59	66		-7				
1,672	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		10/25/2011	88	100		-12				
1,673	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		11/25/2011	372	397		-25				
1,674	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		11/25/2011	68	74		-6				
1,675	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		11/25/2011	68	76		-8				
1,676	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		11/25/2011	101	115		-14				
1,677	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		12/25/2011	278	297		-19				
1,678	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		12/25/2011	51	56		-5				
1,679	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		12/25/2011	51	57		-6				
1,680	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		12/25/2011	76	86		-10				
1,681	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		1/25/2012	256	273		-17				
1,682	X	FNMA POOL # 745948 6 5%	31403DWH8			7/14/2010		1/25/2012	46	51		-5				
1,683	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		1/25/2012	46	52		-6				
Long Term CG Distributions									Gross Sales		7,558,125	Cost, Other Basis and Expenses	7,196,674	Net Gain or Loss	361,451	
Short Term CG Distributions									Securities		0	Expense of Sale and Cost of Improvements		0	0	
									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										7,558,125		7,196,674		361,451	
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	
1,684	X	FNMA POOL # 745948 6 5%	31403DWH8			6/22/2011		1/25/2012	70	79				-9	
1,685	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		2/25/2011	688	750				-62	
1,686	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		3/25/2011	187	204				-17	
1,687	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		4/25/2011	283	309				-26	
1,688	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		5/25/2011	347	378				-31	
1,689	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		6/25/2011	883	963				-80	
1,690	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		7/25/2011	268	293				-25	
1,691	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		8/25/2011	175	191				-16	
1,692	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		9/25/2011	133	145				-12	
1,693	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		10/25/2011	10	11				-1	
1,694	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		11/25/2011	153	167				-14	
1,695	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		12/25/2011	260	284				-24	
1,696	X	FNMA POOL # 831812 6 0%	31407JDR0			12/29/2010		1/25/2012	308	336				-28	
1,697	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		2/16/2011	8,590	8,176				414	
1,698	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		2/25/2011	184	178				6	
1,699	X	FNMA POOL # 888279 4 5%	31410F2L8			6/6/2007		3/25/2011	187	181				6	
1,700	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		2/25/2011	168	171				-3	
1,701	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		3/25/2011	140	142				-2	
1,702	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		4/18/2011	4,716	4,470				246	
1,703	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		4/25/2011	172	174				-2	
1,704	X	FNMA POOL # 888214 5 0%	31410FYK5			1/15/2008		5/25/2011	160	162				-2	
1,705	X	PHARMASSET INC	71715N106			8/2/2011		11/22/2011	11,228	5,086				6,142	
1,706	X	PHILIP MORRIS INTERNAT-W	718172109			1/19/2007		5/13/2011	40,640	26,913				13,727	
1,707	X	ST GAINS - ISHARES				1/1/2011		12/1/2011	2,365					2,365	
1,708	X	LT GAINS - ISHARES				1/1/2010		12/1/2011	69,386					69,386	
1,709	X	LT GAIN - BLACKSTONE				1/1/2010		12/1/2011	5					5	
1,710	X	DISALLOWED LOSS DUE TO V							2,281					2,281	

Line 16a (990-PF) - Legal Fees

		3,022	0	0	3,022
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	REED SMITH SHAW & MCCLAY LLP	3,022			3,022
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 16c (990-PF) - Other Fees

		4,670	0	0	0	4,670
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)	4,670
1	INVESTMENT FEES	4,670				4,670
2						
3						
4						
5						
6						
7						
8						
9						
10						

Line 18 (990-PF) - Taxes

		60,097	10,021	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES PAID	10,021	10,021		
2	PRIOR YEAR EXCISE TAX	40,000			
3	ESTIMATED EXCISE PAYMENTS	10,076			
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		2,068	1,218	0	0
		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FORM 1023 FILING FEE	850			
2	INTEREST RATE CHANGE	1	1		
3	ISHARES PARTNERSHIP ADJUSTMENT	1,201	1,201		
4	LAZARD PARTNERSHIP ADJUSTMENT	16	16		
5					
6					
7					
8					
9					

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

	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1	OTHER ASSETS		13,075,763	14,683,264	14,890,392
2					
3					
4					
5					
6					
7					
8					
9					
10					

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

		1,300,000	0	0
	Description	Beginning Balance	Ending Balance	Fair Market Value
1		1,300,000		
2				
3				
4				
5				
6				
7				
8				
9				
10				

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

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

1	LOSS ON CURRENT YEAR SALES NOT SETTLED AT YEAR END	1	823
2	Total	2	823

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

1	MELLON OPTIMA ADJUSTMENT	1	40,703
2	PARTNERSHIP ADJUSTMENT	2	36,128
3	Total	3	76,831

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

Long Term CG Distributions		Amount		Totals		7,443,265		0		7,196,674		246,591		0		0		246,591	
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						
1	AGRIUM INC	008916108		10/11/2010	1/20/2011	1,760	0	1,660	100			0	100						
2	ALBEMARLE CORP	012653101		7/19/2011	9/7/2011	4,388	0	6,201	-1,813			0	-1,813						
3	ALERE INC	01449J105		10/25/2011	11/14/2011	1,028	0	859	169			0	169						
4	ALEXANDRIA REAL ESTATE EQUITIES	015271109		10/22/2010	2/18/2011	801	0	749	52			0	52						
5	ALLIANCE DATA SYS CORP	018581108		5/5/2010	2/18/2011	787	0	764	23			0	23						
6	ALLIED NEVADA GOLD CORP	019344100		9/20/2011	12/22/2011	2,563	0	3,611	-1,048			0	-1,048						
7	ALLIED NEVADA GOLD CORP	019344100		9/21/2011	12/22/2011	641	0	896	-255			0	-255						
8	COMMIT TO PUR FNMA SF MTG	101/401F040610		12/9/2010	1/10/2011	69,738	0	69,759	-21			0	-21						
9	COMMIT TO PUR FNMA SF MTG	101/401F040610		12/9/2010	1/10/2011	39,844	0	39,875	-31			0	-31						
10	COMMIT TO PUR FNMA SF MTG	201/401F040628		1/10/2011	2/4/2011	39,019	0	39,744	-725			0	-725						
11	COMMIT TO PUR FNMA SF MTG	201/401F040628		1/10/2011	2/4/2011	39,017	0	39,738	-721			0	-721						
12	COMMIT TO PUR FNMA SF MTG	201/401F040628		1/10/2011	2/4/2011	34,140	0	34,776	-636			0	-636						
13	COMMIT TO PUR FNMA SF MTG	201/401F040628		1/25/2011	2/4/2011	39,036	0	39,675	-639			0	-639						
14	FNMA POOL # AH3519	4 0% 201/41	3138A44D4	4/8/2011	1/25/2012	376	0	369	7			0	7						
15	FNMA POOL # AH3620	3 5% 101/26	3138A5AW2	1/18/2011	2/25/2011	226	0	228	-2			0	-2						
16	FNMA POOL # AH3620	3 5% 101/26	3138A5AW2	1/18/2011	3/25/2011	264	0	266	-2			0	-2						
17	FNMA POOL # AH3620	3 5% 101/26	3138A5AW2	1/18/2011	4/25/2011	257	0	260	-3			0	-3						
18	FNMA POOL # AH3620	3 5% 101/26	3138A5AW2	1/18/2011	5/25/2011	253	0	256	-3			0	-3						
19	FNMA POOL # AH3620	3 5% 101/26	3138A5AW2	1/18/2011	6/25/2011	441	0	446	-5			0	-5						
20	FNMA POOL # AH3620	3 5% 101/26	3138A5AW2	1/18/2011	7/25/2011	376	0	380	-4			0	-4						
21	FNMA POOL # AH3620	3 5% 101/26	3138A5AW2	1/18/2011	8/25/2011	499	0	503	-4			0	-4						
22	FNMA POOL # AH3620	3 5% 101/26	3138A5AW2	1/18/2011	9/25/2011	262	0	264	-2			0	-2						
23	FNMA POOL # AH3620	3 5% 101/26	3138A5AW2	1/18/2011	10/25/2011	464	0	469	-5			0	-5						
24	FNMA POOL # AH3620	3 5% 101/26	3138A5AW2	1/18/2011	11/25/2011	542	0	547	-5			0	-5						
25	BNY MELLON SIT US GOV SECS-M	05569M780		6/24/2011	9/22/2011	65,000	0	65,053	-53			0	-53						
26	BNY MELLON SMALL CAP STK FD CL M	05569M806		1/9/2007	2/2/2011	113,145	0	130,806	-17,661			0	-17,661						
27	BNY MELLON SMALL CAP STK FD CL M	05569M806		3/5/2007	2/2/2011	87,509	0	100,000	-12,491			0	-12,491						
28	BNY MELLON SMALL CAP STK FD CL M	05569M806		12/5/2007	2/2/2011	92,427	0	97,905	-5,478			0	-5,478						
29	BNY MELLON SMALL CAP STK FD CL M	05569M806		12/12/2007	2/2/2011	31,223	0	33,100	-1,877			0	-1,877						
30	BNY MELLON SMALL CAP STK FD CL M	05569M806		12/3/2008	2/2/2011	1,125	0	698	427			0	427						
31	BNY MELLON SMALL CAP STK FD CL M	05569M806		3/27/2009	2/2/2011	178	0	102	76			0	76						
32	BNY MELLON SMALL CAP STK FD CL M	05569M806		11/13/2009	2/2/2011	102,822	0	75,700	27,122			0	27,122						
33	BNY MELLON INTERNATIONAL FD CL M	05569M871		6/16/1995	2/18/2011	14,408	0	14,849	-441			0	-441						
34	BNY MELLON INTERNATIONAL FD CL M	05569M871		7/10/2001	2/18/2011	971	0	1,000	-29			0	-29						
35	BNY MELLON INTERNATIONAL FD CL M	05569M871		4/18/1994	2/18/2011	18,621	0	19,041	-420			0	-420						
36	BNY MELLON INTERNATIONAL-M	05569M871		4/18/1994	12/20/2011	35,000	0	47,787	-12,787			0	-12,787						
37	BAIDU, INC	056752108		7/15/2011	10/27/2011	18,286	0	19,164	-878			0	-878						
38	BAIDU, INC	056752108		6/27/2011	10/27/2011	6,462	0	6,226	236			0	236						
39	BACM 2005-6 A2	5 165% 9/10/47	05947U4A3	2/1/2010	1/10/2011	160	0	163	-3			0	-3						
40	BACM 2005-6 A2	5 165% 9/10/47	05947U4A3	2/1/2010	5/10/2011	97	0	99	-2			0	-2						
41	BACM 2005-6 A2	5 165% 9/10/47	05947U4A3	2/1/2010	6/10/2011	1,316	0	1,342	-26			0	-26						
42	BAXTER INTERNATIONAL INC	071813109		11/19/2010	10/28/2011	14,928	0	13,843	1,085			0	1,085						
43	BAXTER INTERNATIONAL INC	071813109		11/19/2010	12/15/2011	49,955	0	52,808	-2,853			0	-2,853						
44	B E AEROSPACE INC	073302101		9/21/2009	2/18/2011	731	0	401	330			0	330						
45	BSCMS 2004-PWR5 A3	4 565% 7/11/42	07383FQ35	2/1/2010	6/11/2011	3,718	0	3,794	-76			0	-76						
46	BSCMS 2004-PWR5 A3	4 565% 7/11/42	07383FQ35	2/1/2010	7/11/2011	2,683	0	2,738	-55			0	-55						
47	BSCMS 2004-PWR5 A3	4 565% 7/11/42	07383FQ35	2/1/2010	8/11/2011	13,186	0	13,455	-269			0	-269						
48	BSCMS 2004-PWR5 A3	4 565% 7/11/42	07383FQ35	2/1/2010	9/13/2011	10,414	0	10,627	-213			0	-213						
49	BECKMAN COULTER INC	075811109		12/13/2010	1/21/2011	7,915	0	7,714	201			0	201						
50	AFLAC INC	001055102		11/19/2010	2/11/2011	21,574	0	20,775	799			0	799						
51	AFLAC INC	001055102		11/19/2010	4/26/2011	54,940	0	55,763	-823			0	-823						
52	AGCO CORP	001084102		3/25/2011	8/2/2011	4,023	0	4,903	-880			0	-880						
53	AGCO CORP	001084102		4/28/2011	8/2/2011	1,788	0	2,298	-510			0	-510						
54	AT & T INC	00206R102		1/19/2007	1/11/2011	5,868	0	7,364	-1,496			0	-1,496						
55	AT&T INC	5 8% 2/15/19	00206RAR3	10/27/2009	4/26/2011	16,798	0	16,077	721			0	721						
56	ABERCROMBIE & FITCH CO CL A	002896207		4/5/2010	2/18/2011	1,173	0	961	212			0	212						
57	ABERCROMBIE & FITCH CO CL A	002896207		4/5/2010	7/15/2011	1,455	0	961	494			0	494						
58	ABERCROMBIE & FITCH CO CL A	002896207		5/5/2010	7/15/2011	727	0	452	275			0	275						

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Long Term CG Distributions										Amount		Short Term CG Distributions									
										114,860											
										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	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses					
59	ABERCROMBIE & FITCH CO CL A	002896207		5/5/2010	9/27/2011		1,342	0	905	437			0			437					
60	ABERCROMBIE & FITCH CO CL A	002896207		5/5/2010	11/1/2011		2,235	0	1,339	896			0			896					
61	ABERCROMBIE & FITCH CO CL A	002896207		5/5/2010	11/1/2011		1,490	0	905	585			0			585					
62	ABIOMED INC	003654100		5/25/2011	11/14/2011		374	0	370	4			0			4					
63	ABIOMED INC	003654100		5/26/2011	11/14/2011		936	0	951	-15			0			-15					
64	ABIOMED INC	003654100		5/24/2011	11/14/2011		748	0	734	14			0			14					
65	ABIOMED INC	003654100		5/24/2011	12/15/2011		602	0	550	52			0			52					
66	ACME PACKET INC	004764106		7/30/2010	2/14/2011		1,497	0	588	909			0			909					
67	ACME PACKET INC	004764106		7/30/2010	2/18/2011		748	0	294	454			0			454					
68	ACME PACKET INC	004764106		6/10/2011	9/27/2011		13,941	0	19,561	-5,620			0			-5,620					
69	ACME PACKET INC	004764106		6/10/2011	11/30/2011		11,893	0	24,283	-12,390			0			-12,390					
70	ACME PACKET INC	004764106		6/23/2011	11/30/2011		7,928	0	15,661	-7,733			0			-7,733					
71	ACME PACKET INC	004764106		8/11/2011	11/30/2011		7,928	0	12,609	-4,681			0			-4,681					
72	ACME PACKET INC	004764106		10/7/2011	12/22/2011		616	0	796	-180			0			-180					
73	ACME PACKET INC	004764106		11/3/2011	12/22/2011		1,540	0	1,899	-359			0			-359					
74	ADVANCED AUTO PTS INC	00751Y106		11/18/2011	2/18/2011		3,467	0	3,384	83			0			83					
75	AFFILIATED MANAGERS GROUP INC	008252108		12/21/2010	2/18/2011		1,227	0	1,117	110			0			110					
76	AGILENT TECHNOLOGIES INC	00846U101		12/9/2010	3/11/2011		15,421	0	13,277	2,144			0			2,144					
77	AGRIUM INC	008916108		8/30/2010	1/20/2011		5,279	0	4,188	1,091			0			1,091					
78	AMERIGROUP CORP	030731102		1/28/2011	4/8/2011		6,758	0	5,710	1,048			0			1,048					
79	AMETEK INC NEW	031100100		7/2/2008	1/20/2011		588	0	464	124			0			124					
80	AMETEK INC NEW	031100100		9/5/2008	1/20/2011		588	0	449	139			0			139					
81	AMETEK INC NEW	031100100		9/5/2008	1/20/2011		392	0	299	93			0			93					
82	AMETEK INC NEW	031100100		9/5/2008	2/18/2011		1,287	0	896	391			0			391					
83	AMGEN INC	031162100		11/19/2010	3/11/2011		43,496	0	44,996	-1,500			0			-1,500					
84	ANN TAYLOR STORES CORP	036115103		11/10/2010	1/11/2011		2,498	0	2,599	-101			0			-101					
85	ANN TAYLOR STORES CORP	036115103		11/10/2010	1/11/2011		681	0	709	-28			0			-28					
86	ANN TAYLOR STORES CORP	036115103		11/10/2010	1/12/2011		938	0	945	-7			0			-7					
87	ANN TAYLOR STORES CORP	036115103		11/12/2010	1/12/2011		469	0	465	4			0			4					
88	ANSYS INC	03662Q105		3/19/2009	2/18/2011		1,095	0	486	609			0			609					
89	ANSYS INC	03662Q105		3/19/2009	4/14/2011		528	0	243	285			0			285					
90	ANSYS INC	03662Q105		3/19/2009	4/15/2011		3,168	0	1,458	1,710			0			1,710					
91	ANSYS INC	03662Q105		3/19/2009	4/15/2011		897	0	413	484			0			484					
92	ANSYS INC	03662Q105		3/19/2009	4/18/2011		1,701	0	802	899			0			899					
93	APPLE INC	037833100		7/8/2008	8/19/2011		13,472	0	6,548	6,924			0			6,924					
94	ARCH COAL INC	039380100		10/11/2010	1/26/2011		6,811	0	5,434	1,377			0			1,377					
95	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	7/25/2011		667	0	657	10			0			10					
96	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	8/25/2011		901	0	886	15			0			15					
97	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					
98	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/11/2009	9/25/2011		900	0	886	14			0			14					
99	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		1/1/2011	10/25/2011		3,940	0	0	3,940			0			3,940					
100	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	2/25/2011		185	0	188	-3			0			-3					
101	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	3/25/2011		145	0	147	-2			0			-2					
102	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	4/25/2011		70	0	71	-1			0			-1					
103	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	5/25/2011		235	0	238	-3			0			-3					
104	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	6/25/2011		140	0	142	-2			0			-2					
105	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	7/25/2011		70	0	71	-1			0			-1					
106	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	8/25/2011		144	0	147	-3			0			-3					
107	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	9/25/2011		71	0	72	-1			0			-1					
108	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	10/25/2011		146	0	148	-2			0			-2					
109	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	11/25/2011		248	0	252	-4			0			-4					
110	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	12/25/2011		175	0	177	-2			0			-2					
111	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	1/25/2012		263	0	267	-4			0			-4					
112	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	2/25/2011		301	0	308	-5			0			-5					
113	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	3/25/2011		220	0	224	-4			0			-4					
114	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	4/25/2011		219	0	223	-4			0			-4					
115	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	5/25/2011		212	0	216	-4			0			-4					
116	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	6/25/2011		180	0	183	-3			0			-3					

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

Long Term CG Distributions													Amount	
Short Term CG Distributions													114,860	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														
117	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	7/25/2011	259	0	264	-5			0	-5	
118	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	8/25/2011	300	0	305	-5			0	-5	
119	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	9/25/2011	275	0	280	-5			0	-5	
120	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		1/1/2011	10/25/2011	514	0	0	514			0	514	
121	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	11/25/2011	607	0	619	-12			0	-12	
122	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		9/23/2011	12/25/2011	455	0	482	-27			0	-27	
123	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	12/25/2011	628	0	640	-12			0	-12	
124	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		9/23/2011	12/25/2011	471	0	498	-27			0	-27	
125	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	1/25/2012	925	0	942	-17			0	-17	
126	FNMA POOL # AC8596 4 5% 3/01/41	31417VYE1		5/19/2011	7/25/2011	51	0	53	-2			0	-2	
127	FNMA POOL # MA0708 4 5% 3/01/41	31417VYE1		5/19/2011	8/25/2011	52	0	54	-2			0	-2	
128	FNMA POOL # MA0708 4 5% 3/01/41	31417VYE1		5/19/2011	9/25/2011	71	0	74	-3			0	-3	
129	FNMA POOL # MA0708 4 5% 3/01/41	31417VYE1		5/19/2011	10/25/2011	83	0	86	-3			0	-3	
130	FNMA POOL # MA0708 4 5% 3/01/41	31417VYE1		5/19/2011	11/25/2011	82	0	85	-3			0	-3	
131	FNMA POOL # MA0708 4 5% 3/01/41	31417VYE1		5/19/2011	12/25/2011	94	0	97	-3			0	-3	
132	FNMA POOL # MA0708 4 5% 3/01/41	31417VYE1		5/19/2011	1/25/2012	395	0	408	-13			0	-13	
133	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		3/26/2010	1/18/2011	10,318	0	9,812	506			0	506	
134	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		3/26/2010	1/25/2011	15,575	0	14,682	893			0	893	
135	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		3/26/2010	1/25/2011	20,766	0	19,624	1,142			0	1,142	
136	U S TREASURY NOTE 3 625% 2/15/20	912828MP2		4/6/2010	3/1/2011	10,284	0	9,755	529			0	529	
137	U S TREASURY NOTE 1% 3/31/12	912828MU1		1/20/2011	3/2/2011	5,036	0	5,038	-2			0	-2	
138	COMMIT TO PUR FNMA SF MTG 3/01/40	01F040636		2/4/2011	3/8/2011	39,206	0	38,888	318			0	318	
139	COMMIT TO PUR FNMA SF MTG 3/01/40	01F040636		2/4/2011	3/8/2011	39,225	0	38,906	319			0	319	
140	ARROW ELECTRS INC	042735100		5/4/2011	7/21/2011	2,188	0	2,696	-508			0	-508	
141	ARROW ELECTRS INC	042735100		5/4/2011	7/21/2011	2,918	0	3,577	-659			0	-659	
142	U S TREASURY NOTE 1% 3/31/12	912828MU1		1/20/2011	6/14/2011	25,161	0	25,189	-28			0	-28	
143	U S TSY INFL INDX NT 0 5% 4/15/15	912828MY3		5/24/2010	8/5/2011	2	0	2	0			0	0	
144	U S TREASURY NOTE 2 625% 1/15/20	912828PC8		12/8/2010	3/1/2011	14,009	0	14,225	-216			0	-216	
145	U S TREASURY NOTE 2 625% 1/15/20	912828PC8		12/8/2010	3/23/2011	85,025	0	85,353	-328			0	-328	
146	U S TREASURY NOTE 2 625% 1/15/20	912828PC8		12/8/2010	8/5/2011	20,363	0	19,082	1,281			0	1,281	
147	U S TREASURY NOTE 0 375% 8/31/12	912828PH7		9/24/2010	6/14/2011	5,006	0	4,994	12			0	12	
148	U S TREASURY NOTE 0 375% 8/31/12	912828PH7		9/24/2010	6/22/2011	5,008	0	4,994	14			0	14	
149	U S TREASURY NOTE 0 375% 8/31/12	912828PH7		9/24/2010	6/29/2011	20,025	0	19,977	48			0	48	
150	U S TREASURY NOTE 0 375% 8/31/12	912828PH7		9/24/2010	7/28/2011	5,006	0	4,994	12			0	12	
151	U S TREASURY NOTE 0 375% 8/31/12	912828PH7		9/24/2010	8/24/2011	15,039	0	14,982	57			0	57	
152	U S TREASURY NOTE 0 375% 8/31/12	912828PV6		12/17/2010	8/24/2011	20,086	0	19,967	119			0	119	
153	U S TREASURY NOTE 0 5% 11/30/12	912828PZ7		3/23/2011	5/12/2011	25,242	0	25,107	135			0	135	
154	ASHLAND INC	044209104		6/1/2011	7/19/2011	4,996	0	5,310	-314			0	-314	
155	ATMEL CORP	049513104		12/21/2010	2/18/2011	777	0	604	173			0	173	
156	ATWOOD OCEANICS INC	050095108		2/14/2011	2/18/2011	449	0	440	9			0	9	
157	ATWOOD OCEANICS INC	050095108		2/14/2011	10/7/2011	5,699	0	7,046	-1,347			0	-1,347	
158	AVON PRODUCTS INC	054303102		11/19/2010	1/11/2011	6,107	0	6,180	-73			0	-73	
159	AVON PRODUCTS INC	054303102		11/19/2010	3/23/2011	20,888	0	22,955	-2,067			0	-2,067	
160	AVON PRODUCTS INC	054303102		11/19/2010	8/9/2011	20,091	0	28,253	-8,162			0	-8,162	
161	AVON PRODUCTS INC	054303102		10/21/2011	10/27/2011	3,446	0	4,203	-757			0	-757	
162	BNY MELLON L/C MKT OPP-M	05569M418		11/18/2010	6/7/2011	65,000	0	60,540	4,460			0	4,460	
163	BNY MELLON L/C MKT OPP-M	05569M418		11/18/2010	11/15/2011	51,327	0	49,460	1,867			0	1,867	
164	BNY MELLON L/C MKT OPP-M	05569M418		11/29/2010	1/15/2011	48,673	0	46,816	1,857			0	1,857	
165	BNY MELLON SMALLMID CAP FUND-M	05569M442		7/28/2010	2/18/2011	13,000	0	9,659	3,341			0	3,341	
166	U S TSY INFL INDX NT 0 5% 4/15/15	912828MY3		5/24/2010	8/5/2011	21,941	0	20,954	987			0	987	
167	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		9/8/2010	2/16/2011	14,763	0	15,220	-457			0	-457	
168	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		9/8/2010	3/4/2011	4,966	0	5,073	-107			0	-107	
169	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		7/29/2010	3/4/2011	9,932	0	10,039	-107			0	-107	
170	U S TREASURY NOTE 1 375% 5/15/13	912828NCO		2/10/2011	5/12/2011	5,078	0	5,042	36			0	36	
171	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		7/29/2010	4/13/2011	4,972	0	5,020	-48			0	-48	
172	U S TREASURY NOTE 2 375% 7/31/17	912828NR7		11/1/2010	3/11/2011	4,932	0	5,169	-237			0	-237	
173	U S TREASURY NOTE 2 375% 7/31/17	912828NR7		11/1/2010	3/30/2011	4,907	0	5,169	-262			0	-262	
174	U S TREASURY NOTE 2 375% 7/31/17	912828NR7		11/1/2010	4/8/2011	9,750	0	10,338	-588			0	-588	

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

Amount										Long Term CG Distributions										Short Term CG 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Long Term CG Distributions	114,860
Short Term CG Distributions	0

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

Long Term CG Distributions				Amount		Totals		7,443,265		0		7,196,674		246,591		0		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
Short Term CG Distributions				114,860		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									
291	AMARIN CORPORATION PLC -ADR	023111206		12/21/2010	4/28/2011	1,772	0	907	865			0	865							246,591	
292	AMERICAN EXPRESS CO	025816109		6/21/2010	8/12/2011	4,074	0	3,805	269			0	269							269	
293	AMERICAN EXPRESS CO	025816109		6/21/2010	8/12/2011	53,412	0	50,129	3,283			0	3,283							3,283	
294	AMERICAN EXPRESS CO	025816109		7/7/2010	8/12/2011	10,411	0	9,172	1,239			0	1,239							1,239	
295	COMMIT TO PUR FHLMC GOLD 12/01/11	02R0304C4		9/21/2011	12/5/2011	35,835	0	35,835	11			0	11							11	
296	AMERIGROUP CORP	030731T102		1/28/2011	2/18/2011	587	0	519	68			0	68							68	
297	U S TREASURY NOTE 4 25% 8/15/13	912828BH2		6/5/2008	9/19/2011	10,777	0	10,443	334			0	334							334	
298	TRANSATLANTIC HOLDINGS INC	893521104		10/21/2011	12/22/2011	1,093	0	1,048	45			0	45							45	
299	TRIMBLE NAV LTD	896239100		2/17/2011	2/18/2011	1,490	0	1,501	-11			0	-11							-11	
300	TRIMBLE NAV LTD	896239100		2/17/2011	5/4/2011	5,006	0	6,003	-997			0	-997							-997	
301	TRIMBLE NAV LTD	896239100		2/17/2011	5/4/2011	854	0	1,001	-147			0	-147							-147	
302	TRIUMPH GROUP INC NEW	896818101		1/21/2011	2/18/2011	1,811	0	1,922	-111			0	-111							-111	
303	TRIUMPH GROUP INC NEW	896818101		1/21/2011	12/15/2011	562	0	480	82			0	82							82	
304	TUPPERWARE BRANDS CORP	898986104		6/2/2011	9/27/2011	1,176	0	1,287	-111			0	-111							-111	
305	TUPPERWARE BRANDS CORP	898986104		6/2/2011	10/7/2011	2,618	0	3,217	-599			0	-599							-599	
306	TUPPERWARE BRANDS CORP	898986104		6/2/2011	10/21/2011	1,684	0	1,930	-246			0	-246							-246	
307	TUPPERWARE BRANDS CORP	898986104		9/6/2011	10/21/2011	1,123	0	1,283	-160			0	-160							-160	
308	ULTA SALON COSMETICS & FRAGR	90384S303		11/22/2011	12/22/2011	2,574	0	2,663	-89			0	-89							-89	
309	UNION PAC CORP	907818108		11/19/2010	9/28/2011	21,058	0	22,972	-1,914			0	-1,914							-1,914	
310	UNITED RENTALS INC	911363109		7/15/2011	12/15/2011	1,309	0	1,169	140			0	140							140	
311	FOOT LOCKER INC	344849104		8/25/2010	2/18/2011	1,161	0	711	450			0	450							450	
312	FOOT LOCKER INC	344849104		8/25/2010	7/25/2011	1,797	0	948	849			0	849							849	
313	FOOT LOCKER INC	344849104		9/6/2011	9/27/2011	1,120	0	977	143			0	143							143	
314	FOOT LOCKER INC	344849104		9/6/2011	12/22/2011	469	0	391	78			0	78							78	
315	FOOT LOCKER INC	344849104		8/25/2010	12/22/2011	2,112	0	1,067	1,045			0	1,045							1,045	
316	FOOT LOCKER INC	344849104		8/25/2010	12/29/2011	4,040	0	2,015	2,025			0	2,025							2,025	
317	FOREST OIL CORP	346091705		12/21/2010	2/17/2011	1,957	0	1,858	99			0	99							99	
318	FIFTH THIRD BANCORP	31673100		7/29/2009	3/1/2011	6,561	0	822	377			0	377							377	
319	FOREST OIL CORP	346091705		4/20/2010	2/18/2011	1,199	0	4,386	1,044			0	1,044							1,044	
320	FOREST OIL CORP	346091705		4/20/2010	3/7/2011	5,430	0	4,736	-1,125			0	-1,125							-1,125	
321	FOSSIL INC	349882100		7/15/2011	9/27/2011	3,611	0	1,792	-444			0	-444							-444	
322	FOSSIL INC	349882100		7/15/2011	9/27/2011	1,348	0	3,239	-736			0	-736							-736	
323	FOSSIL INC	349882100		8/2/2011	9/27/2011	2,503	0	1,766	-63			0	-63							-63	
324	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XB21		2/24/2010	1/14/2011	1,723	0	1,761	-38			0	-38							-38	
325	FUNBC 2001-C2 A2 6 663% 1/12/2043	33736XB21		6/22/2010	1/14/2011	1,723	0	1,761	-38			0	-38							-38	
326	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	2/15/2011	281	0	278	3			0	3							3	
327	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	3/15/2011	292	0	290	2			0	2							2	
328	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	4/15/2011	266	0	264	2			0	2							2	
329	FLORSERVE CORPORATION	34354P105		10/8/2010	2/18/2011	654	0	559	95			0	95							95	
330	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	5/15/2011	199	0	198	1			0	1							1	
331	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	6/15/2011	172	0	171	1			0	1							1	
332	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	7/15/2011	204	0	202	2			0	2							2	
333	FLOWERVE CORPORATION	34354P105		10/8/2010	10/21/2011	2,664	0	3,575	-911			0	-911							-911	
334	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	8/15/2011	195	0	193	2			0	2							2	
335	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	9/15/2011	203	0	202	1			0	1							1	
336	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	10/15/2011	222	0	220	2			0	2							2	
337	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	11/15/2011	255	0	253	2			0	2							2	
338	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	12/15/2011	282	0	280	2			0	2							2	
339	GNMA POOL # 781830 5 0% 11/15/34	36241KA73		8/30/2007	1/15/2012	369	0	367	2			0	2							2	
340	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	2/15/2011	467	0	464	3			0	3							3	
341	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	3/15/2011	504	0	500	4			0	4							4	
342	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	4/15/2011	280	0	278	2			0	2							2	
343	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	5/15/2011	384	0	381	3			0	3							3	
344	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	6/15/2011	303	0	301	2			0	2							2	
345	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	7/15/2011	438	0	435	3			0	3							3	
346	VITAMIN SHOPPE INC	92849E101		12/21/2010	2/18/2011	1,041	0	1,016	25			0	25							25	
347	VITAMIN SHOPPE INC	92849E101		12/21/2010	3/22/2011	949	0	1,016	-67			0	-67							-67	
348	VITAMIN SHOPPE INC	92849E101		1/20/2011	3/22/2011	316	0	321	-5			0	-5							-5	

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

	Long Term CG Distributions	Short Term CG Distributions	Amount		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
			114,860	0														
349	VITAMIN SHOPPE INC				92849E101	92849E101	1/20/2011	3/23/2011			314	0	321	-7			0	246,591
350	VITAMIN SHOPPE INC				92849E101	92849E101	1/20/2011	7/15/2011			885	0	641	244			0	244
351	VITAMIN SHOPPE INC				92849E101	92849E101	11/10/2010	7/15/2011			1,328	0	907	421			0	421
352	VITAMIN SHOPPE INC				92849E101	92849E101	10/25/2010	8/2/2011			436	0	286	150			0	150
353	VITAMIN SHOPPE INC				92849E101	92849E101	10/25/2010	8/2/2011			436	0	286	150			0	150
354	VITAMIN SHOPPE INC				92849E101	92849E101	10/26/2010	8/2/2011			436	0	285	151			0	151
355	VITAMIN SHOPPE INC				92849E101	92849E101	10/26/2010	8/2/2011			436	0	285	151			0	151
356	VITAMIN SHOPPE INC				92849E101	92849E101	10/27/2010	8/2/2011			872	0	558	314			0	314
357	VITAMIN SHOPPE INC				92849E101	92849E101	11/10/2010	8/2/2011			2,615	0	1,815	800			0	800
358	VOLCANO CORP				928645100	928645100	1/3/2011	2/18/2011			857	0	841	16			0	16
359	VOLCANO CORP				928645100	928645100	12/1/2011	5/10/2011			557	0	552	5			0	5
360	VOLCANO CORP				928645100	928645100	3/25/2011	5/10/2011			1,671	0	1,570	101			0	101
361	VOLCANO CORP				928645100	928645100	7/16/2010	5/10/2011			835	0	674	161			0	161
362	VOLCANO CORP				928645100	928645100	1/24/2011	5/10/2011			557	0	552	5			0	5
363	VOLCANO CORP				928645100	928645100	7/16/2010	5/11/2011			2,722	0	2,248	474			0	474
364	HOME PROPERTIES INC				437306103	437306103	12/3/2010	5/2/2011			1,256	0	1,100	156			0	156
365	HOME PROPERTIES INC				437306103	437306103	12/3/2010	5/2/2011			1,254	0	1,100	154			0	154
366	HOME PROPERTIES INC				437306103	437306103	12/3/2010	5/3/2011			1,255	0	1,100	155			0	155
367	HOME PROPERTIES INC				437306103	437306103	12/3/2010	5/3/2011			632	0	550	82			0	82
368	HOME PROPERTIES INC				437306103	437306103	12/3/2010	5/4/2011			624	0	550	74			0	74
369	HOSPIRA INC				441060100	441060100	2/15/2011	10/20/2011			28,504	0	54,925	-26,421			0	-26,421
370	EDWARDS LIFESCIENCES CORP				28176E108	28176E108	12/18/2009	3/25/2011			3,574	0	1,697	1,877			0	1,877
371	EDWARDS LIFESCIENCES CORP				28176E108	28176E108	12/18/2009	3/25/2011			1,788	0	848	940			0	940
372	EDWARDS LIFESCIENCES CORP				28176E108	28176E108	1/5/2010	3/25/2011			1,780	0	1,309	471			0	471
373	EDWARDS LIFESCIENCES CORP				28176E108	28176E108	12/21/2010	3/25/2011			890	0	837	53			0	53
374	EDWARDS LIFESCIENCES CORP				28176E108	28176E108	1/3/2011	3/25/2011			890	0	798	92			0	92
375	EMERSON ELECTRIC CO				291011104	291011104	11/19/2010	7/27/2011			68,483	0	75,249	-6,766			0	-6,766
376	ENERGIZER HLDS INC				29266R108	29266R108	12/22/2009	1/21/2011			1,459	0	1,240	219			0	219
377	ENERGIZER HLDS INC				29266R108	29266R108	12/22/2009	2/17/2011			1,383	0	1,240	143			0	143
378	ENERGIZER HLDS INC				29266R108	29266R108	12/22/2009	2/18/2011			697	0	620	77			0	77
379	ENERGIZER HLDS INC				29266R108	29266R108	8/26/2011	11/18/2011			697	0	746	-49			0	-49
380	EZCORP INC				30231G102	30231G102	7/15/2011	10/25/2011			2,338	0	3,314	-976			0	-976
381	EXXON MOBIL CORP				30231G102	30231G102	4/6/2001	5/9/2011			20,776	0	10,005	10,771			0	10,771
382	EXXON MOBIL CORP				30231G102	30231G102	11/19/2010	5/9/2011			3,324	0	2,810	514			0	514
383	EXXON MOBIL CORP				30231G102	30231G102	10/3/2001	5/9/2011			7,479	0	3,600	3,879			0	3,879
384	EXXON MOBIL CORP				30231G102	30231G102	10/3/2001	10/26/2011			3,200	0	1,600	1,600			0	1,600
385	EXXON MOBIL CORP				30231G102	30231G102	2/5/2002	10/26/2011			12,000	0	5,770	6,230			0	6,230
386	EXXON MOBIL CORP				30231G102	30231G102	9/20/2001	10/26/2011			25,599	0	11,987	13,612			0	13,612
387	FAIRCHILD SEMICONDUCTOR INTL CO				303726103	303726103	5/12/2011	12/22/2011			1,348	0	2,246	-898			0	-898
388	FAIRCHILD SEMICONDUCTOR INTL CO				303726103	303726103	5/11/2011	12/22/2011			1,348	0	2,178	-830			0	-830
389	FAIRCHILD SEMICONDUCTOR INTL CO				303726103	303726103	5/11/2011	12/23/2011			972	0	1,584	-612			0	-612
390	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	2/15/2011			1,320	0	1,315	5			0	5
391	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	3/15/2011			776	0	772	4			0	4
392	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	4/15/2011			820	0	817	3			0	3
393	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	5/15/2011			1,121	0	1,116	5			0	5
394	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	6/15/2011			643	0	640	3			0	3
395	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	7/15/2011			650	0	647	3			0	3
396	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	8/15/2011			791	0	788	3			0	3
397	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	9/15/2011			426	0	425	1			0	1
398	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	10/15/2011			605	0	603	2			0	2
399	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	11/15/2011			535	0	533	2			0	2
400	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	12/15/2011			676	0	669	7			0	7
401	FHLMC GOLD A69852				3128L15M8	3128L15M8	12/7/2007	1/15/2012			606	0	604	2			0	2
402	FHLMC GOLD A69290				3128L1KB5	3128L1KB5	12/7/2007	2/15/2011			36	0	36	0			0	0
403	FHLMC GOLD A69290				3128L1KB5	3128L1KB5	12/7/2007	3/15/2011			43	0	43	0			0	0
404	FHLMC GOLD A69290				3128L1KB5	3128L1KB5	12/7/2007	4/15/2011			1,201	0	1,215	-14			0	-14
405	FHLMC GOLD A69290				3128L1KB5	3128L1KB5	12/7/2007	5/15/2011			41	0	41	0			0	0
406	FHLMC GOLD A69290				3128L1KB5	3128L1KB5	12/7/2007	6/15/2011			41	0	41	0			0	0

Long Term CG Distributions										Amount			
Short Term CG Distributions										114,860			
										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
407	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		12/7/2007	7/15/2011	509	0	515	-6			0	-6
408	FHLMC GOLD A69290 6 0% 12/01/37	3128L1KB5		5/20/2011	10/20/2011	36	0	37	-1			0	-1
409	HOSPIRA INC	441060100		4/24/2009	2/18/2011	7,981	0	15,451	-7,470			0	-7,470
410	HOST HOTELS & RESORTS INC	44107P104		1/23/2007	1/17/2011	1,136	0	484	652			0	652
411	HAT 2007-1 A4 5 33% 11/7/13	44329FAD0		1/23/2007	2/17/2011	1,735	0	1,734	1			0	1
412	HAT 2007-1 A4 5 33% 11/7/13	44329FAD0		1/23/2007	2/17/2011	1,724	0	1,723	1			0	1
413	HAT 2007-1 A4 5 33% 11/7/13	44329FAD0		1/23/2007	3/17/2011	1,765	0	1,764	1			0	1
414	HAT 2007-1 A4 5 33% 11/7/13	44329FAD0		1/23/2007	4/18/2011	25,747	0	25,740	7			0	7
415	VULCAN MATERIALS CO	929180109		12/21/2010	2/15/2011	5,249	0	5,477	-228			0	-228
416	WABCO HOLDINGS INC-WI	92927K102		8/21/2009	1/20/2011	1,751	0	622	1,129			0	1,129
417	WABCO HOLDINGS INC-WI	92927K102		8/21/2009	2/18/2011	632	0	207	425			0	425
418	WABCO HOLDINGS INC-WI	92927K102		8/21/2009	5/18/2011	1,400	0	415	985			0	985
419	WBCMT 2005-C20 A4 5 285% 7/15/42	9297664L4		1/29/2010	4/15/2011	507	0	512	-5			0	-5
420	WBCMT 2003-C3 A1 4 037% 2/15/35	929766C18		7/20/2010	1/15/2011	53	0	54	-1			0	-1
421	WBCMT 2003-C3 A1 4 037% 2/15/35	929766C18		7/20/2010	3/15/2011	258	0	262	-4			0	-4
422	WBCMT 2003-C3 A1 4 037% 2/15/35	929766C18		7/20/2010	4/15/2011	124	0	126	-2			0	-2
423	WBCMT 2003-C3 A1 4 037% 2/15/35	929766C18		7/20/2010	5/15/2011	769	0	781	-12			0	-12
424	WBCMT 2003-C3 A1 4 037% 2/15/35	929766C18		7/20/2010	6/15/2011	56	0	57	-1			0	-1
425	WBCMT 2003-C3 A1 4 037% 2/15/35	929766C18		7/20/2010	7/15/2011	53	0	54	-1			0	-1
426	WBCMT 2003-C3 A1 4 037% 2/15/35	929766C18		7/20/2010	8/15/2011	57	0	58	-1			0	-1
427	WBCMT 2003-C3 A1 4 037% 2/15/35	929766C18		7/20/2010	9/15/2011	53	0	54	-1			0	-1
428	WBCMT 2003-C3 A1 4 037% 2/15/35	929766C18		7/20/2010	10/17/2011	328	0	333	-5			0	-5
429	WBCMT 2003-C3 A1 4 037% 2/15/35	929766C18		1/13/2010	1/15/2011	540	0	556	-16			0	-16
430	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	2/15/2011	543	0	559	-16			0	-16
431	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	3/17/2011	12,266	0	12,629	-363			0	-363
432	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	2/18/2011	419	0	406	13			0	13
433	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	10/12/2011	752	0	1,218	-466			0	-466
434	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	10/12/2011	2,257	0	3,653	-1,396			0	-1,396
435	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	10/12/2011	1,510	0	2,435	-925			0	-925
436	WADDELL & REED FINANCIAL INC CLAS	930059100		11/19/2010	10/20/2011	14,380	0	12,454	1,926			0	1,926
437	CARDINAL HEALTH INC	14149Y108		11/19/2010	10/28/2011	53,574	0	43,223	10,351			0	10,351
438	CARDINAL HEALTH INC	14149Y108		11/18/2010	2/18/2011	307	0	290	17			0	17
439	CARDIOME PHARMA CORPORATION	14159U202		11/19/2010	2/18/2011	368	0	351	17			0	17
440	CARDIOME PHARMA CORPORATION	14159U202		11/18/2010	7/15/2011	42	0	56	-14			0	-14
441	CARDIOME PHARMA CORPORATION	14159U202		11/19/2010	7/15/2011	83	0	115	-32			0	-32
442	CARDIOME PHARMA CORPORATION	14159U202		11/19/2010	7/15/2011	84	0	115	-31			0	-31
443	CARDIOME PHARMA CORPORATION	14159U202		11/16/2010	7/18/2011	419	0	491	-72			0	-72
444	CARDIOME PHARMA CORPORATION	14159U202		10/27/2010	2/15/2011	15	0	12	3			0	3
445	CENTURY ALUM CO	156431108		10/27/2010	2/15/2011	664	0	555	109			0	109
446	CENTURY ALUM CO	156431108		4/15/2011	6/1/2011	302	0	361	-59			0	-59
447	CENTURY ALUM CO	156431108		4/15/2011	6/1/2011	756	0	905	-149			0	-149
448	CENTURY ALUM CO	156431108		4/15/2011	6/1/2011	907	0	1,095	-188			0	-188
449	CENTURY ALUM CO	156431108		4/18/2011	6/1/2011	650	0	763	-113			0	-113
450	CENTURY ALUM CO	156431108		4/18/2011	6/1/2011	257	0	301	-44			0	-44
451	CENTURY ALUM CO	156431108		4/18/2011	6/1/2011	907	0	1,073	-166			0	-166
452	CENTURY ALUM CO	156431108		4/4/2011	7/7/2011	1,755	0	1,620	135			0	135
453	CHICOS FAS INC	168615102		4/4/2011	8/26/2011	533	0	589	-56			0	-56
454	CHICOS FAS INC	168615102		5/10/2007	8/15/2011	288	0	286	2			0	2
455	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	9/15/2011	421	0	419	2			0	2
456	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	10/15/2011	644	0	640	4			0	4
457	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	11/15/2011	673	0	669	4			0	4
458	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	12/15/2011	623	0	619	4			0	4
459	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	1/15/2012	454	0	451	3			0	3
460	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	2/15/2011	368	0	365	3			0	3
461	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	3/15/2011	387	0	385	2			0	2
462	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	4/15/2011	438	0	435	3			0	3
463	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	5/15/2011	464	0	461	3			0	3

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	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											
		114,860	0			Totals	7,443,265	0	7,196,674	246,591	0	0	0	246,591
465	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	6/15/2011	204	0	203	1				1
466	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6			5/10/2007	7/15/2011	374	0	372	2				2
467	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QH1			2/2/2010	4/10/2011	6,390	0	6,567	-177				-177
468	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QH1			8/27/2010	4/10/2011	4,260	0	4,375	-115				-115
469	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QH1			2/2/2010	5/10/2011	1,586	0	1,630	-44				-44
470	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QH1			8/27/2010	5/10/2011	1,057	0	1,086	-29				-29
471	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QH1			2/2/2010	6/10/2011	2,162	0	2,222	-60				-60
472	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QH1			8/27/2010	6/10/2011	1,442	0	1,481	-39				-39
473	GEPMC 2004-C3 A3 4 82225% 7/10/39	36828QH1			2/2/2010	7/10/2011	1,023	0	1,052	-29				-29
474	GEPMC 2004-C3 A3 4 82225% 7/10/39	36828QH1			8/27/2010	7/10/2011	682	0	701	-19				-19
475	GEPMC 2004-C3 A3 4 86511% 7/10/39	36828QH1			2/2/2010	8/10/2011	610	0	627	-17				-17
476	GEPMC 2004-C3 A3 4 86511% 7/10/39	36828QH1			8/27/2010	8/10/2011	407	0	418	-11				-11
477	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QH1			2/2/2010	9/10/2011	586	0	602	-16				-16
478	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QH1			8/27/2010	9/10/2011	390	0	401	-11				-11
479	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QH1			2/2/2010	10/10/2011	70	0	72	-2				-2
480	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QH1			8/27/2010	10/10/2011	47	0	48	-1				-1
481	WADDELL & REED FINANCIAL INC CLAS	930059100			2/14/2011	10/13/2011	245	0	406	-161				-161
482	WAL MART STORES INC	931142103			1/11/2011	1/11/2011	38,947	0	38,959	-12				-12
483	WALGREEN CO	931422109			1/11/2011	10/28/2011	41,895	0	51,417	-9,522				-9,522
484	WALGREEN CO	931422109			3/23/2011	10/28/2011	17,907	0	20,872	-2,965				-2,965
485	WALTER ENERGY INCORPORATED	933170105			9/9/2011	12/22/2011	1,267	0	1,764	-497				-497
486	WASHINGTON ST 3 547% 801/17	93974CQV5			5/25/2010	1/12/2011	15,132	0	15,000	132				132
487	WASTE CONNECTIONS INC	941053100			5/14/2009	2/18/2011	895	0	496	399				399
488	WATSON PHARMACEUTICALS INC	942683103			1/11/2010	5/20/2011	15,549	0	12,638	2,911				2,911
489	WATSON PHARMACEUTICALS INC	942683103			1/19/2010	9/30/2011	10,514	0	7,582	2,932				2,932
490	WEBSTER FINL CORP WATERBURY CO	947890109			1/26/2011	2/18/2011	706	0	698	8				8
491	WEBSTER FINL CORP WATERBURY CO	947890109			1/25/2011	2/18/2011	470	0	465	5				5
492	WEINGARTEN REALTY INVESTMENT	948741103			10/22/2010	2/18/2011	772	0	728	44				44
493	WEINGARTEN REALTY INVESTMENT	948741103			10/22/2010	11/18/2011	626	0	728	-102				-102
494	WISCONSIN ENERGY CORP	976657106			3/31/2009	2/18/2011	589	0	417	172				172
495	YUM! BRANDS INC	988498101			1/11/2010	2/25/2011	12,958	0	13,172	-214				-214
496	ZAGG INC	98884U108			6/1/2011	8/26/2011	593	0	454	139				139
497	ZAGG INC	98884U108			6/1/2011	11/18/2011	3,273	0	3,402	-129				-129
498	ZIMMER HOLDINGS INC	98956P102			11/19/2010	9/30/2011	61,315	0	57,088	4,227				4,227
499	ZOLL MED CORP	989922109			5/10/2011	9/16/2011	377	0	588	-211				-211
500	ZOLL MED CORP	989922109			5/10/2011	9/16/2011	377	0	589	-212				-212
501	ZOLL MED CORP	989922109			5/11/2011	9/16/2011	1,131	0	1,769	-638				-638
502	ZOLL MED CORP	989922109			5/12/2011	9/16/2011	1,131	0	1,770	-639				-639
503	LAZARD LTD -CL A	G54050102			2/4/2011	2/18/2011	913	0	907	6				6
504	LAZARD LTD -CL A	G54050102			2/4/2011	7/25/2011	3,615	0	4,533	-918				-918
505	ZOLL MED CORP	989922109			5/12/2011	9/16/2011	754	0	1,175	-421				-421
506	ACCENTURE PLC-CL A	G1151C101			11/19/2010	2/7/2011	13,166	0	11,095	2,071				2,071
507	ACCENTURE PLC-CL A	G1151C101			11/19/2010	6/28/2011	16,175	0	11,983	4,192				4,192
508	COVIDIEN PLC	G2554F105			11/19/2010	2/15/2011	11,101	0	9,552	1,549				1,549
509	SIGNET JEWELERS LTD	G81276106			3/23/2011	5/3/2011	1,263	0	1,353	-90				-90
510	ENDURANCE SPECIALTY HLDS	G30397106			4/28/2011	7/15/2011	1,225	0	1,358	-133				-133
511	ENDURANCE SPECIALTY HLDS	G30397106			4/28/2011	7/15/2011	409	0	453	-44				-44
512	ENDURANCE SPECIALTY HLDS	G30397106			4/20/2011	7/21/2011	1,227	0	1,351	-124				-124
513	SIGNET JEWELERS LTD	G81276106			3/23/2011	5/4/2011	1,648	0	1,804	-156				-156
514	ENDURANCE SPECIALTY HLDS	G30397106			4/20/2011	9/7/2011	3,199	0	4,053	-854				-854
515	EVEREST RE GROUP LTD	G3223R108			9/7/2011	10/21/2011	5,893	0	5,884	209				209
516	SIGNET JEWELERS LTD	G81276106			3/23/2011	5/4/2011	825	0	902	-77				-77
517	SIGNET JEWELERS LTD	G81276106			3/23/2011	5/5/2011	1,636	0	1,804	-168				-168
518	WARNER CHILCOIT PLC - CLASS A	G94368100			5/11/2011	11/18/2011	2,121	0	3,505	-1,384				-1,384
519	CHICOS FAS INC	168615102			3/2/2011	8/26/2011	800	0	830	-30				-30
520	HERBALIFE LTD	G4412G101			5/1/2009	2/18/2011	1,374	0	404	970				970
521	HERBALIFE LTD	G4412G101			5/1/2009	5/4/2011	5,028	0	1,010	4,018				4,018
522	INVESCO LTD	G491BT108			10/8/2010	2/14/2011	6,425	0	5,545	880				880

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		Long Term CG Distributions		Short Term CG Distributions		Amount									
						114,860									
						0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	7,443,265	0	7,196,674	246,591	0	0	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	246,591
523	CHICOS FAS INC	168615102		3/1/2011	9/27/2011		1,274	0	1,369	-95			0	-95	
524	CHICOS FAS INC	168615102		3/2/2011	9/27/2011		4,203	0	4,566	-363			0	-363	
525	CHIPOTLE MEXICAN GRILL INC -CL A	169656105		6/24/2010	2/18/2011		531	0	294	237			0	237	
526	CHIPOTLE MEXICAN GRILL INC -CL A	169656105		6/24/2010	4/21/2011		4,352	0	2,350	2,002			0	2,002	
527	CIENA CORP	171779309		2/18/2011	7/7/2011		2,656	0	4,150	-1,494			0	-1,494	
528	CIENA CORP	171779309		3/1/2011	7/7/2011		885	0	1,320	-435			0	-435	
529	CIENA CORP	171779309		10/27/2011	12/22/2011		3,934	0	4,406	-472			0	-472	
530	CISCO SYSTEMS INC 5.5% 2/22/16	17275RAC6		12/14/2007	12/6/2011		11,570	0	10,033	1,537			0	1,537	
531	CLIFFS NATS RES INC	18683K101		10/22/2010	2/18/2011		996	0	646	350			0	350	
532	CLIFFS NATS RES INC	18683K101		10/22/2010	12/22/2011		645	0	646	-1			0	-1	
533	CLIFFS NATS RES INC	18683K101		9/29/2009	12/22/2011		1,290	0	665	625			0	625	
534	COACH INC	189754104		9/27/2011	12/22/2011		2,388	0	2,397	-9			0	-9	
535	COACH INC	189754104		8/26/2011	12/22/2011		597	0	546	51			0	51	
536	COEUR D'ALENE MINES CORPORATION	192108504		3/7/2011	4/15/2011		1,293	0	1,422	-129			0	-129	
537	COEUR D'ALENE MINES CORPORATION	192108504		3/7/2011	4/15/2011		945	0	1,066	-121			0	-121	
538	COEUR D'ALENE MINES CORPORATION	192108504		3/25/2011	4/15/2011		1,261	0	1,399	-138			0	-138	
539	COEUR D'ALENE MINES CORPORATION	192108504		3/7/2011	4/15/2011		1,309	0	1,422	-113			0	-113	
540	COMERICA INC	200340107		1/14/2010	1/20/2011		8,527	0	7,496	1,031			0	1,031	
541	COMMVAULT SYSTEMS INC	204166102		3/22/2011	11/14/2011		1,441	0	1,111	330			0	330	
542	COMPLETE PRODUCTION SERVICES	20453E109		9/8/2010	2/18/2011		559	0	379	180			0	180	
543	COMPLETE PRODUCTION SERVICES	20453E109		11/30/2009	2/18/2011		279	0	103	176			0	176	
544	COMPLETE PRODUCTION SERVICES	20453E109		11/25/2009	3/7/2011		29	0	10	19			0	19	
545	COMPLETE PRODUCTION SERVICES	20453E109		11/27/2009	3/7/2011		2,049	0	703	1,346			0	1,346	
546	COMPLETE PRODUCTION SERVICES	20453E109		11/27/2009	3/7/2011		29	0	10	19			0	19	
547	COMPLETE PRODUCTION SERVICES	20453E109		11/30/2009	3/7/2011		2,576	0	907	1,669			0	1,669	
548	COOPER COS INC	216648402		4/8/2011	4/21/2011		745	0	729	16			0	16	
549	COOPER COS INC	216648402		4/8/2011	5/20/2011		2,970	0	2,918	52			0	52	
550	COOPER COS INC	216648402		4/8/2011	5/23/2011		2,046	0	2,043	3			0	3	
551	COOPER COS INC	216648402		4/8/2011	5/24/2011		872	0	875	-3			0	-3	
552	CRACKER BARREL OLD COUNTRY STO	22410J106		11/15/2010	2/18/2011		1,045	0	1,110	-65			0	-65	
553	CRACKER BARREL OLD COUNTRY STO	22410J106		11/12/2010	4/14/2011		485	0	551	-66			0	-66	
554	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	8/15/2011		358	0	355	3			0	3	
555	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	9/15/2011		387	0	384	3			0	3	
556	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	10/15/2011		637	0	633	4			0	4	
557	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	11/15/2011		497	0	494	3			0	3	
558	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	12/15/2011		688	0	684	4			0	4	
559	GNMA POOL # 782105 5.0% 3/15/36	36241KKS6		5/10/2007	1/15/2012		444	0	441	3			0	3	
560	GARDNER DENVER MACHY INC	365558105		11/12/2010	2/18/2011		1,534	0	1,269	265			0	265	
561	GARDNER DENVER MACHY INC	365558105		11/12/2010	8/12/2011		1,423	0	1,269	154			0	154	
562	GECCMC 2004-C3 A3 4.865% 7/10/39	36828QHV1		2/2/2010	2/10/2011		685	0	704	-19			0	-19	
563	GECCMC 2004-C3 A3 4.865% 7/10/39	36828QHV1		8/27/2010	2/10/2011		456	0	469	-13			0	-13	
564	GECCMC 2004-C3 A3 4.865% 7/10/39	36828QHV1		2/2/2010	3/10/2011		113	0	116	-3			0	-3	
565	GECCMC 2004-C3 A3 4.865% 7/10/39	36828QHV1		8/27/2010	3/10/2011		75	0	77	-2			0	-2	
566	GECCMC 2004-C3 A3 4.865% 7/10/39	36828QHV1		2/2/2010	12/10/2011		71	0	73	-2			0	-2	
567	GECCMC 2004-C3 A3 4.865% 7/10/39	36828QHV1		8/27/2010	12/10/2011		47	0	48	-1			0	-1	
568	CRACKER BARREL OLD COUNTRY STO	22410J106		11/15/2010	4/14/2011		485	0	552	-67			0	-67	
569	GENERAL ELECTRIC COMPANY	369604103		8/6/2004	9/29/2011		8,522	0	17,193	-8,671			0	-8,671	
570	GENERAL ELECTRIC COMPANY	369604103		7/1/2002	9/29/2011		2,841	0	5,235	-2,394			0	-2,394	
571	CRACKER BARREL OLD COUNTRY STO	22410J106		11/16/2010	4/14/2011		969	0	1,106	-137			0	-137	
572	GENWORTH FINL INC -CL A	37247D106		6/25/2009	2/18/2011		688	0	328	360			0	360	
573	GENWORTH FINL INC -CL A	37247D106		6/25/2009	3/7/2011		775	0	394	381			0	381	
574	CRACKER BARREL OLD COUNTRY STO	22410J106		11/12/2010	6/2/2011		450	0	549	-99			0	-99	
575	CRACKER BARREL OLD COUNTRY STO	22410J106		6/25/2009	6/2/2011		3,415	0	2,037	1,378			0	1,378	
576	GEOEYE INC	37250W108		8/12/2011	11/18/2011		2,277	0	3,293	-1,016			0	-1,016	
577	GEOEYE INC	37250W108		8/16/2011	11/18/2011		228	0	340	-112			0	-112	
578	CRACKER BARREL OLD COUNTRY STO	22410J106		11/16/2010	6/2/2011		900	0	1,094	-194			0	-194	
579	CRACKER BARREL OLD COUNTRY STO	22410J106		12/3/2010	6/2/2011		2,251	0	2,883	-432			0	-432	
580	GEOEYE INC	37250W108		8/16/2011	11/18/2011		228	0	342	-114			0	-114	

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	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	114,860												
		0												
581	GLOBE SPECIALTY METALS INC	37954N206		8/1/2011	10/25/2011		1,170	0	1,941	-471			0	246,591
582	GLOBE SPECIALTY METALS INC	37954N206		7/29/2011	10/25/2011		501	0	693	-192			0	-192
583	GLOBE SPECIALTY METALS INC	37954N206		7/29/2011	11/18/2011		549	0	924	-375			0	-375
584	CREE INC	225447101		6/14/2010	1/20/2011		4,193	0	5,324	-1,131			0	-1,131
585	GLOBE SPECIALTY METALS INC	37954N206		8/28/2011	11/18/2011		824	0	936	-112			0	-112
586	CROCS INC	227046109		11/1/2011	12/22/2011		3,028	0	3,610	-582			0	-582
587	GLOBE SPECIALTY METALS INC	37954N206		9/20/2011	11/18/2011		1,236	0	1,469	-233			0	-233
588	GOLDMAN SACHS GROUP 3.625% 8/01/38141EA41	80138141EA41		4/19/2010	1/14/2011		5,178	0	5,126	52			0	52
589	GOLDMAN SACHS GROUP 3.625% 8/01/38141EA41	80138141EA41		4/19/2010	1/18/2011		5,177	0	5,126	51			0	51
590	GOLDMAN SACHS GROUP 3.625% 8/01/38141EA41	80138141EA41		4/19/2010	1/28/2011		5,182	0	5,126	56			0	56
591	GOOGLE INC - CL A	38259P508		8/21/2009	3/24/2011		5,845	0	4,643	1,202			0	1,202
592	GOOGLE INC - CL A	38259P508		6/5/2009	3/24/2011		7,014	0	5,310	1,704			0	1,704
593	CUMMINS INC	231021106		2/26/2010	2/18/2011		225	0	114	111			0	111
594	GOOGLE INC - CL A	38259P508		6/5/2009	5/2/2011		22,128	0	18,144	3,984			0	3,984
595	GOOGLE INC - CL A	38259P508		6/5/2009	6/23/2011		15,295	0	14,161	1,134			0	1,134
596	GOOGLE INC - CL A	38259P508		6/5/2009	6/27/2011		45,554	0	42,041	3,513			0	3,513
597	GECCMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/2/2010	11/10/2011		65	0	67	-2			0	-2
598	GECCMC 2004-C3 A3 4.865% 7/10/39	36828QH1		8/27/2010	11/10/2011		43	0	45	-2			0	-2
599	GUESS? INC	401617105		6/10/2009	1/11/2011		2,553	0	1,628	925			0	925
600	GUESS? INC	401617105		10/15/2010	1/11/2011		426	0	429	-3			0	-3
601	GUESS? INC	401617105		6/10/2009	1/11/2011		426	0	271	155			0	155
602	GUESS? INC	401617105		6/10/2009	1/12/2011		3,840	0	2,443	1,397			0	1,397
603	GUESS? INC	401617105		6/10/2009	1/12/2011		427	0	271	156			0	156
604	HALLIBURTON CO	406216101		1/19/2007	2/3/2011		12,897	0	8,175	4,722			0	4,722
605	HANSEN NAT CORP	411310105		7/15/2011	10/21/2011		929	0	786	143			0	143
606	DMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	1/15/2011		2,034	0	2,034	0			0	0
607	DMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	2/15/2011		1,974	0	1,973	1			0	1
608	DMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	3/15/2011		2,021	0	2,021	0			0	0
609	DMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	4/15/2011		2,312	0	2,312	0			0	0
610	DMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	5/15/2011		1,997	0	1,996	1			0	1
611	DMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	7/15/2011		2,050	0	2,049	1			0	1
612	DMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	8/15/2011		1,966	0	1,965	1			0	1
613	DMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		1/23/2007	8/15/2011		1,767	0	1,766	1			0	1
614	WARNER CHILCOIT PLC - CLASS A	G94368100		5/12/2011	11/18/2011		152	0	253	-101			0	-101
615	WARNER CHILCOIT PLC - CLASS A	G94368100		5/12/2011	11/18/2011		1,515	0	2,543	-1,028			0	-1,028
616	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/10/2010	2/18/2011		780	0	632	148			0	148
617	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/10/2010	3/7/2011		1,154	0	948	206			0	206
618	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/10/2010	7/21/2011		1,184	0	948	236			0	236
619	ACE LTD	H0023R105		11/19/2010	1/11/2011		52,917	0	52,365	552			0	552
620	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	2/14/2011		498	0	333	165			0	165
621	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	2/18/2011		1,008	0	667	339			0	339
622	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	11/14/2011		582	0	333	249			0	249
623	ROYAL CARIBBEAN CRUISES LTD	V7780T103		10/22/2010	2/18/2011		942	0	696	246			0	246
624	ROYAL CARIBBEAN CRUISES LTD	V7780T103		10/22/2010	3/7/2011		421	0	348	73			0	73
625	ROYAL CARIBBEAN CRUISES LTD	V7780T103		3/5/2010	3/7/2011		1,264	0	899	365			0	365
626	CUMMINS INC	231021106		2/26/2010	4/28/2011		1,895	0	909	986			0	986
627	CUMMINS INC	231021106		2/26/2010	5/18/2011		3,455	0	1,817	1,638			0	1,638
628	CYPRESS SEMICONDUCTOR CORP	232806109		2/18/2011	2/18/2011		675	0	661	14			0	14
629	CYPRESS SEMICONDUCTOR CORP	232806109		6/2/2011	7/21/2011		1,516	0	1,505	-89			0	-89
630	CYTEC INDS INC	232820100		2/15/2011	10/7/2011		1,157	0	1,152	5			0	5
631	CYTEC INDS INC	232820100		2/16/2011	10/7/2011		356	0	558	-202			0	-202
632	CYTEC INDS INC	232820100		2/16/2011	10/7/2011		3,204	0	5,123	-1,919			0	-1,919
633	CYTEC INDS INC	232820100		2/17/2011	10/7/2011		712	0	1,152	-440			0	-440
634	DARDEN RESTAURANTS INC	237194105		10/8/2010	7/25/2011		499	0	443	56			0	56
635	DARDEN RESTAURANTS INC	237194105		10/8/2010	7/25/2011		525	0	443	82			0	82
636	DARDEN RESTAURANTS INC	237194105		1/23/2008	7/25/2011		1,051	0	483	568			0	568
637	DARDEN RESTAURANTS INC	237194105		1/23/2008	9/7/2011		3,108	0	1,691	1,417			0	1,417
638	DECKERS OUTDOOR CORP	243537107		9/27/2011	12/22/2011		848	0	1,035	-187			0	-187

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Long Term CG Distributions		Amount		Kind(s) of Property Sold	CUSIP #	How Acquired	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		114,860	0				7,443,265	0									
639	DECKERS OUTDOOR CORP		243537107		243537107		7/7/2011	12/22/2011	1,696	0	1,891	-195				0	-195
640	DECKERS OUTDOOR CORP		243537107		243537107		7/7/2011	12/22/2011	1,352	0	1,513	-161				0	-161
641	DECKERS OUTDOOR CORP		243537107		243537107		7/7/2011	12/23/2011	2,879	0	3,214	-335				0	-335
642	DEVRY INC DEL		251893103		251893103		7/16/2010	4/20/2011	2,890	0	3,188	-298				0	-298
643	DEVRY INC DEL		251893103		251893103		10/6/2010	4/20/2011	963	0	1,007	-44				0	-44
644	DIAGEO FINANCE BV 5 5% 4/01/13		25244SAD3		25244SAD3		11/15/2007	8/10/2011	5,385	0	5,097	288				0	288
645	DIAGEO FINANCE BV 5 5% 4/01/13		25244SAD3		25244SAD3		3/27/2006	8/30/2011	21,468	0	19,974	1,494				0	1,494
646	DONALDSON CO INC		257651109		257651109		6/25/2010	1/20/2011	1,174	0	870	304				0	304
647	DONALDSON CO INC		257651109		257651109		6/25/2010	2/18/2011	1,151	0	870	281				0	281
648	DREYFUS HIGH YIELD-I		261980759		261980759		2/1/2011	6/24/2011	261,000	0	266,125	-5,125				0	-5,125
649	DREYFUS OPPORTUNISTIC SMALL CAP		26200C403		26200C403		2/2/2011	2/18/2011	6,000	0	5,718	282				0	282
650	DREYFUS/NEWTON INTERN EQTY-I		26203E604		26203E604		12/15/2010	12/20/2011	8,317	0	10,028	-1,711				0	-1,711
651	DREYFUS/NEWTON INTERN EQTY-I		26203E604		26203E604		2/18/2011	12/20/2011	17,309	0	22,000	-4,691				0	-4,691
652	DREYFUS/NEWTON INTERN EQTY-I		26203E604		26203E604		12/14/2011	12/20/2011	10,020	0	9,811	209				0	209
653	DREYFUS/NEWTON INTERN EQTY-I		26203E604		26203E604		4/16/2009	12/20/2011	37,354	0	33,460	3,894				0	3,894
654	EQT CORP		26884L109		26884L109		11/12/2010	2/14/2011	4,338	0	3,715	623				0	623
655	E Q T CORP		26884L109		26884L109		5/2/2011	9/28/2011	1,778	0	1,570	208				0	208
656	EAST WEST BANCORP INC		27579R104		27579R104		2/14/2011	2/18/2011	1,153	0	1,176	-23				0	-23
657	EAST WEST BANCORP INC		27579R104		27579R104		2/14/2011	6/2/2011	5,445	0	6,823	-1,378				0	-1,378
658	EASTMAN CHEM CO		277432100		277432100		10/11/2010	2/15/2011	921	0	785	136				0	136
659	EASTMAN CHEM CO		277432100		277432100		8/30/2010	2/15/2011	921	0	604	317				0	317
660	EASTMAN CHEM CO		277432100		277432100		8/30/2010	2/18/2011	968	0	604	364				0	364
661	EASTMAN CHEM CO		277432100		277432100		3/7/2011	4/14/2011	1,947	0	1,948	-1				0	-1
662	EASTMAN CHEM CO		277432100		277432100		8/30/2010	8/26/2011	3,938	0	3,018	920				0	920
663	EATON CORP		278058102		278058102		12/3/2010	2/18/2011	1,002	0	898	104				0	104
664	EATON CORP		278058102		278058102		12/3/2010	7/25/2011	1,023	0	998	25				0	25
665	EATON CORP		278058102		278058102		12/3/2010	8/16/2011	2,623	0	3,092	-469				0	-469
666	EDWARDS LIFESCIENCES CORP		28176E108		28176E108		12/21/2010	2/18/2011	891	0	837	54				0	54
667	HDMOT 2007-1 A4 5 21% 6/17/13		41283UAD7		41283UAD7		12/3/2007	11/9/2011	4,312	0	4,294	18				0	18
668	HARMAN INTERNATIONAL INDS INC NE		413086109		413086109		2/17/2011	4/14/2011	3,595	0	4,091	-496				0	-496
669	HARTFORD FINL SVCS GROUP INC		416515104		416515104		11/12/2010	2/18/2011	617	0	504	113				0	113
670	HARTFORD FINL SVCS GROUP INC		416515104		416515104		11/12/2010	3/7/2011	576	0	504	72				0	72
671	HARTFORD FINL SVCS GROUP INC		416515104		416515104		8/28/2009	3/7/2011	288	0	240	48				0	48
672	HARTFORD FINL SVCS GROUP INC		416515104		416515104		8/28/2009	9/27/2011	1,713	0	2,398	-685				0	-685
673	HARTFORD FINL SVCS GROUP INC		416515104		416515104		8/31/2009	9/27/2011	343	0	473	-130				0	-130
674	HARTFORD FINL SVCS GROUP INC		416515104		416515104		6/10/2010	9/27/2011	856	0	1,172	-316				0	-316
675	HEALTH MGMT ASSOC INC NEW CL A		421933102		421933102		11/4/2010	2/18/2011	873	0	749	124				0	124
676	HEALTH MGMT ASSOC INC NEW CL A		421933102		421933102		3/7/2011	4/8/2011	319	0	303	16				0	16
677	HEALTH MGMT ASSOC INC NEW CL A		421933102		421933102		3/8/2011	4/8/2011	213	0	207	6				0	6
678	HEALTH MGMT ASSOC INC NEW CL A		421933102		421933102		3/8/2011	4/8/2011	426	0	417	9				0	9
679	HEALTH MGMT ASSOC INC NEW CL A		421933102		421933102		3/8/2011	4/8/2011	319	0	319	0				0	0
680	HEALTH MGMT ASSOC INC NEW CL A		421933102		421933102		3/9/2011	4/8/2011	1,490	0	1,165	325				0	325
681	HEALTH MGMT ASSOC INC NEW CL A		421933102		421933102		11/4/2010	4/8/2011	2,664	0	2,664	638				0	638
682	HEALTH MGMT ASSOC INC NEW CL A		421933102		421933102		11/4/2010	4/11/2011	3,302	0	2,664	638				0	638
683	HEALTH MGMT ASSOC INC NEW CL A		421933102		421933102		11/4/2010	4/11/2011	2,132	0	1,748	384				0	384
684	HEALTH NET INC COMMON STOCK		42222G108		42222G108		5/24/2010	1/28/2011	6,321	0	5,215	1,106				0	1,106
685	HEWLETT PACKARD CO		428236103		428236103		11/19/2010	4/7/2011	21,410	0	21,726	-316				0	-316
686	HEWLETT PACKARD CO		428236103		428236103		11/19/2010	4/19/2011	41,255	0	43,451	-2,196				0	-2,196
687	HOLLYFRONTIER CORP		436106108		436106108		7/21/2011	11/3/2011	3,564	0	4,069	-505				0	-505
688	HOLLYFRONTIER CORP		436106108		436106108		7/21/2011	11/18/2011	241	0	370	-129				0	-129
689	HOLLYFRONTIER CORP		436106108		436106108		8/26/2011	11/18/2011	2,892	0	4,232	-1,340				0	-1,340
690	HOLOGIC INC		436440101		436440101		3/25/2011	10/25/2011	784	0	1,101	-317				0	-317
691	HOLOGIC INC		436440101		436440101		3/25/2011	10/25/2011	1,254	0	1,758	-504				0	-504
692	HOLOGIC INC		436440101		436440101		3/25/2011	10/25/2011	941	0	1,319	-378				0	-378
693	HOLOGIC INC		436440101		436440101		3/28/2011	10/25/2011	1,254	0	1,754	-500				0	-500
694	HDMOT 2007-1 A4 5 21% 6/17/13		41283UAD7		41283UAD7		1/23/2007	9/15/2011	1,848	0	1,848	0				0	0
695	HDMOT 2007-1 A4 5 21% 6/17/13		41283UAD7		41283UAD7		1/23/2007	10/15/2011	1,609	0	1,609	0				0	0
696	HOLOGIC INC		436440101		436440101		3/29/2011	10/25/2011	1,254	0	1,776	-522				0	-522

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																								
697	HOME DEPOT INC		437076102		11/19/2010	7/5/2011		10,609	0	8,938	1,671			0	246,591												
698	HOME PROPERTIES INC		437306103		12/3/2010	2/18/2011		1,117	0	1,105	12			0	12												
699	HOME PROPERTIES INC		437306103		12/3/2010	4/29/2011		634	0	550	84			0	84												
700	HOME PROPERTIES INC		437306103		12/3/2010	4/29/2011		634	0	550	84			0	84												
701	CF INDUSTRIES HOLDINGS INC		125269100		2/14/2011	5/20/2011		3,519	0	3,794	-275			0	-275												
702	CF INDUSTRIES HOLDINGS INC		125269100		3/1/2011	5/20/2011		845	0	826	19			0	19												
703	CONSECO FINANCIAL GROUP INC		12621E103		3/4/2010	2/18/2011		264	0	230	34			0	34												
704	CONSECO FINANCIAL GROUP INC		12621E103		3/5/2010	2/18/2011		330	0	293	37			0	37												
705	CONSECO FINANCIAL GROUP INC		12621E103		3/4/2010	2/18/2011		132	0	109	23			0	23												
706	CONSECO FINANCIAL GROUP INC		12621E103		6/2/2011	10/10/2011		1,384	0	1,981	-597			0	-597												
707	CONSECO FINANCIAL GROUP INC		12621E103		6/2/2011	11/3/2011		123	0	152	-29			0	-29												
708	CONSECO FINANCIAL GROUP INC		12621E103		6/2/2011	11/18/2011		61	0	76	-15			0	-15												
709	CONSECO FINANCIAL GROUP INC		12621E103		10/21/2011	11/18/2011		484	0	465	19			0	19												
710	CONSECO FINANCIAL GROUP INC		12621E103		3/4/2010	11/18/2011		303	0	273	30			0	30												
711	CABOT OIL & GAS CORP CL A		127097103		11/12/2010	2/18/2011		817	0	692	125			0	125												
712	BLACKSTONE GROUP LP/THE		09253U108		3/1/2011	5/4/2011		186	0	173	13			0	13												
713	ASHLAND INC		044209104		6/1/2011	7/18/2011		1,253	0	1,344	-91			0	-91												
714	ASHLAND INC		044209104		6/1/2011	7/18/2011		63	0	67	-4			0	-4												
715	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	2/25/2011		316	0	337	-21			0	-21												
716	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	3/25/2011		335	0	357	-22			0	-22												
717	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	4/25/2011		306	0	327	-21			0	-21												
718	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	5/25/2011		307	0	328	-21			0	-21												
719	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	6/25/2011		267	0	285	-18			0	-18												
720	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	7/25/2011		279	0	298	-19			0	-19												
721	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	8/25/2011		224	0	239	-15			0	-15												
722	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	9/25/2011		333	0	355	-22			0	-22												
723	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	10/25/2011		251	0	267	-16			0	-16												
724	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	11/25/2011		274	0	293	-19			0	-19												
725	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	12/25/2011		205	0	218	-13			0	-13												
726	FNMA POOL # AD0207 6 0% 10/01/38		31418MGR7		4/26/2010	1/25/2012		254	0	272	-18			0	-18												
727	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	2/25/2011		461	0	474	-13			0	-13												
728	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	3/25/2011		467	0	480	-13			0	-13												
729	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	4/25/2011		515	0	530	-15			0	-15												
730	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	5/25/2011		164	0	168	-4			0	-4												
731	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	6/25/2011		167	0	172	-5			0	-5												
732	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	7/25/2011		378	0	389	-11			0	-11												
733	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	8/25/2011		644	0	662	-18			0	-18												
734	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	9/25/2011		1,038	0	1,068	-30			0	-30												
735	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	10/25/2011		638	0	656	-18			0	-18												
736	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	11/25/2011		703	0	723	-20			0	-20												
737	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	12/25/2011		906	0	932	-26			0	-26												
738	FNMA POOL # AD2351 4 0% 3/01/25		31418PTH8		12/13/2010	1/25/2012		904	0	930	-26			0	-26												
739	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		5/5/2010	2/25/2011		196	0	198	-2			0	-2												
740	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		5/5/2010	2/25/2011		98	0	100	-2			0	-2												
741	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		5/5/2010	3/25/2011		144	0	146	-2			0	-2												
742	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		12/30/2010	3/25/2011		72	0	74	-2			0	-2												
743	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		5/5/2010	4/25/2011		81	0	81	0			0	0												
744	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		12/30/2010	4/25/2011		40	0	41	-1			0	-1												
745	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		5/5/2010	5/19/2011		8,483	0	8,413	70			0	70												
746	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		5/5/2010	5/19/2011		16,818	0	16,466	352			0	352												
747	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		5/5/2010	5/25/2011		58	0	57	-1			0	-1												
748	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		12/30/2010	5/25/2011		28	0	29	-1			0	-1												
749	FNMA POOL # AD5672 4 5% 5/01/40		31418TJS7		5/5/2010	6/25/2011		144	0	145	-1			0	-1												
750	FNMA POOL # AE5895 3 326% 10/01/40		31419GRR7		9/21/2011	10/25/2011		4,921	0	5,112	-191			0	-191												
751	FNMA POOL # AE5895 3 329% 10/01/40		31419GRR7		9/21/2011	11/25/2011		1,208	0	1,255	-47			0	-47												
752	FNMA POOL # AE5895 3 323% 10/01/40		31419GRR7		9/21/2011	12/25/2011		1,493	0	1,550	-57			0	-57												
753	UNITED STATES T-NOTE 1 25% 2/15/14		912828QH6		3/1/2011	3/9/2011		5,009	0	5,014	-5			0	-5												
754	UNITED STATES T-NOTE 0 75% 3/31/13		912828QL7		3/31/2011	8/24/2011		15,129	0	14,993	136			0	136												

Long Term CG Distributions			Amount										
Short Term CG Distributions			114,860	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
755 UNITED STATES T-NOTE 0.75% 3/31/13	912828QL7		4/15/2011	8/24/2011		10,086	0	10,008	78			0	78
756 UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4		7/18/2011	8/9/2011		10,232	0	10,034	198			0	198
757 UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4		7/18/2011	8/10/2011		10,293	0	10,034	259			0	259
758 UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4		7/26/2011	10/27/2011		10,208	0	9,999	209			0	209
759 UNITED STATES T-NOTE 0.75% 7/15/14	912828QU7		8/5/2011	10/18/2011		10,056	0	10,044	12			0	12
760 UNITED STATES T-NOTE 2.125% 8/15/2	912828RC6		9/21/2011	10/19/2011		9,948	0	10,207	-259			0	-259
761 UNITED STATES T-NOTE 2.125% 8/15/2	912828RC6		9/21/2011	11/7/2011		10,098	0	10,207	-109			0	-109
762 UNITED STATES T-NOTE 2.125% 8/15/2	912828RC6		10/20/2011	11/7/2011		15,147	0	14,951	196			0	196
763 UNITED STATES T-NOTE 2.125% 8/15/2	912828RC6		8/24/2011	11/7/2011		5,049	0	4,982	67			0	67
764 UNITED STATES T-NOTE 2.125% 8/15/2	912828RC6		8/24/2011	11/30/2011		5,038	0	4,982	56			0	56
765 UNITED STATES T-NOTE 2.125% 8/15/2	912828RC6		10/17/2011	11/30/2011		10,076	0	9,949	127			0	127
766 UNITED STATES T-NOTE 2.125% 8/15/2	912828RC6		8/24/2011	11/30/2011		5,038	0	4,942	96			0	96
767 UNITED THERAPEUTICS CORP DEL	91307C-102		4/30/2010	1/21/2011		1,335	0	1,133	202			0	202
768 UNITED THERAPEUTICS CORP DEL	91307C-102		5/27/2009	2/18/2011		678	0	390	288			0	288
769 UNITED THERAPEUTICS CORP DEL	91307C-102		12/24/2008	8/26/2011		1,595	0	1,229	366			0	366
770 UNITED THERAPEUTICS CORP DEL	91307C-102		1/27/2009	8/26/2011		1,595	0	1,331	264			0	264
771 UNITED THERAPEUTICS CORP DEL	91307C-102		4/16/2009	8/26/2011		798	0	600	198			0	198
772 UNIVERSAL HEALTH SERVICES CL B	913903100		7/19/2010	2/18/2011		873	0	740	133			0	133
773 UNIVERSITY CALIF REV 1.988% 5/15/50	91412GEV3		12/7/2010	2/9/2011		5,013	0	5,000	13			0	13
774 UNIVERSITY CALIF REV 1.988% 5/15/50	91412GEV3		12/7/2010	9/8/2011		10,177	0	10,000	177			0	177
775 VCA ANTECH INC	918194101		10/15/2010	2/18/2011		484	0	434	50			0	50
776 VCA ANTECH INC	918194101		10/15/2010	3/7/2011		995	0	868	127			0	127
777 VCA ANTECH INC	918194101		10/15/2010	3/7/2011		1,244	0	1,085	159			0	159
778 VCA ANTECH INC	918194101		10/15/2010	3/8/2011		4,236	0	3,690	546			0	546
779 VARIAN SEMICONDUCTOR EQUIPMENT	922207105		3/17/2011	5/11/2011		1,223	0	888	335			0	335
780 VARIAN SEMICONDUCTOR EQUIPMENT	922207105		3/18/2011	5/11/2011		2,447	0	1,779	668			0	668
781 VARIAN SEMICONDUCTOR EQUIPMENT	922207105		3/18/2011	5/11/2011		3,670	0	2,668	1,002			0	1,002
782 VERA BRADLEY INC	92335C106		4/14/2011	7/7/2011		4,767	0	5,318	-551			0	-551
783 VERTEX PHARMACEUTICALS INC	92532F100		1/21/2011	2/18/2011		794	0	801	-7			0	-7
784 VERTEX PHARMACEUTICALS INC	92532F100		3/7/2011	8/26/2011		898	0	1,017	-119				

Long Term CG Distributions			Amount												
Short Term CG Distributions			114,860	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
813	CATERPILLAR INC	149123101		11/19/2010	9/29/2011	10,507	0	11,638	-1,131			0			-1,131
814	CATERPILLAR INC	149123101		6/16/2010	9/29/2011	750	0	643	107			0			107
815	CAVIUM INC	14964UJ08		7/7/2011	8/26/2011	2,061	0	3,161	-1,100			0			-1,100
816	CAVIUM INC	14964UJ08		7/21/2011	8/26/2011	1,472	0	1,921	-449			0			-449
817	CELANESE CORP -SER A	150870103		10/11/2010	2/15/2011	1,294	0	1,020	274			0			274
818	CELANESE CORP -SER A	150870103		9/28/2010	2/18/2011	897	0	648	249			0			249
819	CELANESE CORP -SER A	150870103		9/28/2010	3/7/2011	5,029	0	3,888	1,141			0			1,141
820	CENTURY ALUM CO	156431108		10/22/2010	2/15/2011	154	0	131	23			0			23
821	CENTURY ALUM CO	156431108		10/22/2010	2/15/2011	154	0	131	23			0			23
822	CENTURY ALUM CO	156431108		10/25/2010	2/15/2011	926	0	812	114			0			114
823	CENTURY ALUM CO	156431108		10/25/2010	2/15/2011	1,543	0	1,357	186			0			186
824	CENTURY ALUM CO	156431108		10/26/2010	2/15/2011	185	0	162	23			0			23
825	VISHAY INTERTECHNOLOGY INC	928298108		10/26/2010	2/15/2011	1,451	0	1,282	169			0			169
826	VISHAY INTERTECHNOLOGY INC	928298108		11/12/2010	2/18/2011	924	0	690	234			0			234
827	VISHAY INTERTECHNOLOGY INC	928298108		11/12/2010	6/2/2011	5,416	0	4,832	584			0			584
828	VISHAY INTERTECHNOLOGY INC	928298108		10/25/2011	12/22/2011	621	0	730	-109			0			-109
829	VISHAY INTERTECHNOLOGY INC	928298108		10/25/2011	12/22/2011	2,574	0	3,036	-462			0			-462
830	VISTEON CORP-WI	92839JU06		5/20/2011	7/25/2011	670	0	622	48			0			48
831	BLACKSTONE GROUP LP/THE	09253UJ08		3/1/2011	5/4/2011	1,116	0	1,041	75			0			75
832	BLACKSTONE GROUP LP/THE	09253UJ08		3/1/2011	7/15/2011	958	0	1,038	-80			0			-80
833	BLACKSTONE GROUP LP/THE	09253UJ08		3/1/2011	7/15/2011	639	0	690	-51			0			-51
834	BLACKSTONE GROUP LP/THE	09253UJ08		3/2/2011	7/15/2011	3,195	0	3,434	-239			0			-239
835	BORG WARNER INC	099724T06		4/21/2011	5/20/2011	2,114	0	2,305	-191			0			-191
836	BORG WARNER INC	099724T06		4/21/2011	12/22/2011	1,290	0	1,537	-247			0			-247
837	BORG WARNER INC	099724T06		4/21/2011	12/22/2011	3,235	0	3,842	-607			0			-607
838	BOSTON PROPERTIES INC	101121101		4/29/2011	7/15/2011	1,407	0	1,355	52			0			52
839	BRIGHTAM EXPLORATION CO	109178103		10/25/2010	2/18/2011	980	0	624	356			0			356
840	BRIGHTAM EXPLORATION CO	109178103		10/25/2010	3/25/2011	350	0	208	142			0			142
841	BRIGHTAM EXPLORATION CO	109178103		4/12/2010	3/25/2011	1,401	0	742	659			0			659
842	BRIGHTAM EXPLORATION CO	109178103		4/12/2010	9/28/2011	1,633	0	1,112	521			0			521
843	BRIGHTAM EXPLORATION CO	109178103		4/12/2010	10/21/2011	5,833	0	2,967	2,866			0			2,866
844	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	2/18/2011	1,009	0	735	274			0			274
845	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	3/25/2011	1,629	0	1,102	527			0			527
846	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	7/15/2011	685	0	551	134			0			134
847	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	7/21/2011	3,068	0	2,388	680			0			680
848	CF INDUSTRIES HOLDINGS INC	125269100		2/14/2011	2/18/2011	296	0	304	-8			0			-8
849	HUMANA INC	444859102		4/8/2011	11/18/2011	6,816	0	5,633	1,183			0			1,183
850	IDEX CORP	45167R104		12/24/2008	12/20/2011	688	0	418	270			0			270
851	INFORMATICA CORP	45666Q102		4/28/2011	12/23/2011	5,248	0	7,695	-2,447			0			-2,447
852	HUNTINGTON BANCSHARES INC	446150104		1/28/2010	2/18/2011	1,098	0	755	343			0			343
853	INSPIRE PHARMACEUTICALS INC	457733103		12/21/2010	1/3/2011	1,886	0	4,584	-2,698			0			-2,698
854	INTEL CORP	458140100		11/19/2010	2/7/2011	13,476	0	13,014	462			0			462
855	HUNTINGTON BANCSHARES INC	446150104		1/28/2010	10/21/2011	5,032	0	5,283	-251			0			-251
856	INTEL CORP	458140100		11/19/2010	11/4/2011	47,854	0	42,400	5,454			0			5,454
857	INTEL CORP	458140100		11/19/2010	11/22/2011	20,684	0	18,681	2,003			0			2,003
858	INTEL CORP	458140100		8/11/2011	11/22/2011	12,550	0	11,218	1,332			0			1,332
859	IPG PHOTONICS CORP	44980X109		6/2/2011	11/3/2011	508	0	753	-245			0			-245
860	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	5/12/2011	16,498	0	12,619	3,879			0			3,879
861	IPG PHOTONICS CORP	44980X109		6/3/2011	11/3/2011	3,046	0	4,570	-1,524			0			-1,524
862	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	2/14/2011	287	0	266	21			0			21
863	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	2/18/2011	1,479	0	1,328	151			0			151
864	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	3/7/2011	1,193	0	974	219			0			219
865	IDEX CORP	45167R104		8/11/2010	2/18/2011	1,259	0	947	312			0			312
866	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	3/25/2011	2,226	0	1,771	455			0			455
867	INTERNATIONAL COAL GROUP INC	45928H106		1/20/2011	5/2/2011	8,056	0	4,762	3,294			0			3,294
868	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	5/2/2011	4,028	0	2,479	1,549			0			1,549
869	IDEX CORP	45167R104		4/16/2009	12/15/2011	355	0	228	127			0			127
870	IDEX CORP	45167R104		12/23/2008	12/15/2011	709	0	447	262			0			262

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	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												
		114,860	0					7,443,265	0	7,196,674	246,591	0	0	0	246,591
871	INTERNATIONAL GAME TECHNOLOGY	459902102			11/19/2010	7/5/2011		24,751	0	22,316	2,435			0	2,435
872	INTERNATIONAL GAME TECHNOLOGY	459902102			11/19/2010	7/6/2011		25,007	0	22,475	2,532			0	2,532
873	IDEX CORP	45167R104			12/23/2008	12/16/2011		1,425	0	894	531			0	531
874	INTERPUBLIC GROUP COS INC	460690100			10/15/2010	2/18/2011		878	0	761	117			0	117
875	INTERPUBLIC GROUP COS INC	460690100			10/15/2010	6/1/2011		231	0	217	14			0	14
876	INTERPUBLIC GROUP COS INC	460690100			5/5/2010	6/1/2011		923	0	678	245			0	245
877	IDEX CORP	45167R104			12/24/2008	12/16/2011		712	0	440	272			0	272
878	IDEX CORP	45167R104			12/23/2008	12/16/2011		364	0	224	140			0	140
879	INTERPUBLIC GROUP COS INC	460690100			5/5/2010	8/2/2011		4,101	0	3,815	286			0	286
880	INTUIT INC	461202AA1			3/7/2007	1/20/2011		10,453	0	10,000	453			0	453
881	INTUIT INC	461202AA1			3/14/2007	1/20/2011		5,227	0	5,016	211			0	211
882	FHLMC GOLD G11938	3128M1BF5			3/14/2006	2/15/2011		192	0	192	0			0	0
883	FHLMC GOLD G11938	3128M1BF5			3/14/2006	3/15/2011		240	0	240	0			0	0
884	FHLMC GOLD G11938	3128M1BF5			3/14/2006	4/15/2011		190	0	190	0			0	0
885	IDEX CORP	45167R104			12/24/2008	12/19/2011		1,202	0	747	455			0	455
886	FHLMC GOLD G11938	3128M1BF5			3/14/2006	5/15/2011		126	0	126	0			0	0
887	FHLMC GOLD G11938	3128M1BF5			3/14/2006	6/15/2011		107	0	107	0			0	0
888	FHLMC GOLD G11938	3128M1BF5			3/14/2006	7/15/2011		124	0	124	0			0	0
889	FHLMC GOLD G11938	3128M1BF5			3/14/2006	8/15/2011		124	0	124	0			0	0
890	IDEX CORP	45167R104			12/24/2008	12/19/2011		247	0	154	93			0	93
891	FHLMC GOLD G04425	3128M6HA9			2/9/2009	4/15/2011		186	0	193	-7			0	-7
892	FHLMC GOLD G04719	3128M6SG4			9/30/2008	2/15/2011		195	0	196	-1			0	-1
893	FHLMC GOLD G04719	3128M6SG4			1/1/2011	3/15/2011		221	0	0	221			0	221
894	FHLMC GOLD G04719	3128M6SG4			9/30/2008	4/15/2011		173	0	174	-1			0	-1
895	FHLMC GOLD G04425	3128M6HA9			2/9/2009	5/15/2011		183	0	190	-7			0	-7
896	FHLMC GOLD G04719	3128M6SG4			9/30/2011	4/15/2011		186	0	199	-13			0	-13
897	FHLMC GOLD G04719	3128M6SG4			9/30/2008	5/15/2011		133	0	134	-1			0	-1
898	FHLMC GOLD G04719	3128M6SG4			9/30/2011	5/15/2011		143	0	153	-10			0	-10
899	FHLMC GOLD G04719	3128M6SG4			9/30/2008	6/15/2011		107	0	108	-1			0	-1
900	FHLMC GOLD G04719	3128M6SG4			9/30/2011	6/15/2011		115	0	123	-8			0	-8
901	FHLMC GOLD G04425	3128M6HA9			2/9/2009	6/15/2011		195	0	202	-7			0	-7
902	FHLMC GOLD G04719	3128M6SG4			9/30/2008	7/15/2011		117	0	118	-1			0	-1
903	FHLMC GOLD G04719	3128M6SG4			9/30/2011	7/15/2011		126	0	134	-8			0	-8
904	FHLMC GOLD G04425	3128M6HA9			2/9/2009	7/15/2011		144	0	149	-5			0	-5
905	FHLMC GOLD G04719	3128M6SG4			9/30/2008	8/15/2011		115	0	115	0			0	0
906	FHLMC GOLD G04425	3128M6HA9			2/9/2009	8/15/2011		30	0	31	-1			0	-1
907	FHLMC GOLD G04425	3128M6HA9			2/9/2009	9/15/2011		303	0	313	-10			0	-10
908	FHLMC GOLD G04719	3128M6SG4			9/30/2011	8/15/2011		123	0	131	-8			0	-8
909	FHLMC GOLD G04719	3128M6SG4			9/30/2008	9/15/2011		156	0	156	0			0	0
910	FHLMC GOLD G04719	3128M6SG4			9/30/2011	9/15/2011		167	0	179	-12			0	-12
911	FHLMC GOLD G04719	3128M6SG4			9/30/2008	10/15/2011		126	0	127	-1			0	-1
912	FHLMC GOLD G04425	3128M6HA9			2/9/2009	10/15/2011		132	0	137	-5			0	-5
913	FHLMC GOLD G04425	3128M6HA9			2/9/2009	11/15/2011		82	0	85	-3			0	-3
914	FHLMC GOLD G04425	3128M6HA9			2/9/2009	12/15/2011		440	0	455	-15			0	-15
915	FHLMC GOLD G04719	3128M6SG4			9/30/2011	10/15/2011		136	0	145	-9			0	-9
916	FHLMC GOLD G04425	3128M6HA9			2/9/2009	1/15/2012		368	0	381	-13			0	-13
917	FHLMC GOLD G04719	3128M6SG4			9/30/2008	11/15/2011		142	0	142	0			0	0
918	FHLMC GOLD G04719	3128M6SG4			9/30/2011	11/15/2011		152	0	163	-11			0	-11
919	FHLMC GOLD G04719	3128M6SG4			9/30/2008	12/15/2011		271	0	0	271			0	271
920	FHLMC GOLD G04719	3128M6SG4			9/30/2008	1/15/2012		113	0	114	-1			0	-1
921	FHLMC GOLD G04719	3128M6SG4			9/30/2011	1/15/2012		121	0	130	-9			0	-9
922	FHLMC GOLD G04719	3128M6SG4			11/16/2011	1/15/2012		81	0	87	-6			0	-6
923	LBUBS 2003-C7 A2	52108HUK8			1/29/2010	4/15/2011		294	0	295	-1			0	-1
924	LBUBS 2003-C7 A2	52108HUK8			1/29/2010	5/15/2011		46	0	46	0			0	0
925	LBUBS 2003-C7 A2	52108HUK8			1/29/2010	6/15/2011		205	0	207	-2			0	-2
926	LBUBS 2003-C7 A2	52108HUK8			1/29/2010	7/15/2011		210	0	211	-1			0	-1
927	LBUBS 2003-C7 A2	52108HUK8			1/29/2010	8/15/2011		40	0	40	0			0	0
928	LBUBS 2003-C7 A2	52108HUK8			1/29/2010	9/15/2011		40	0	40	0			0	0

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	Long Term CG Distributions	114,860												
	Short Term CG Distributions	0												
987	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	5/15/2011		3,294	0	3,397	-103			0	246,591
988	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	6/15/2011		6,665	0	6,873	-208			0	-108
989	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	7/15/2011		851	0	878	-27			0	-27
990	JPMCC 2001-CIB2 A3 6 429% 4/15/35	46625MCU1		6/29/2010	8/15/2011		715	0	738	-23			0	-23
991	JOY GLOBAL INC	481165108		12/3/2010	1/20/2011		881	0	790	91			0	91
992	JOY GLOBAL INC	481165108		11/19/2009	2/17/2011		1,961	0	1,092	869			0	869
993	JOY GLOBAL INC	481165108		11/19/2009	2/18/2011		982	0	546	436			0	436
994	JOY GLOBAL INC	481165108		11/19/2009	3/1/2011		1,926	0	1,093	833			0	833
995	JOY GLOBAL INC	481165108		2/19/2010	3/1/2011		2,888	0	1,509	1,379			0	1,379
996	JOY GLOBAL INC	481165108		2/19/2010	3/25/2011		974	0	503	471			0	471
997	JUNIPER NETWORKS INC	48203R104		11/19/2010	2/7/2011		26,420	0	22,664	3,756			0	3,756
998	JUNIPER NETWORKS INC	48203R104		11/19/2010	6/10/2011		44,379	0	49,106	-4,727			0	-4,727
999	KBR INC	48242W106		10/27/2009	2/18/2011		1,401	0	907	494			0	494
1,000	KANSAS CITY SOUTHERN	485170302		3/25/2010	2/18/2011		1,125	0	714	411			0	411
1,001	KANSAS CITY SOUTHERN	485170302		3/25/2010	8/12/2011		542	0	357	185			0	185
1,002	KANSAS CITY SOUTHERN	485170302		2/5/2010	8/12/2011		542	0	298	244			0	244
1,003	KANSAS CITY SOUTHERN	485170302		2/5/2010	12/15/2011		621	0	298	323			0	323
1,004	KEYCORP NEW	493267108		2/18/2010	2/4/2011		1,320	0	951	369			0	369
1,005	KEYCORP NEW	493267108		2/18/2010	2/4/2011		8,386	0	5,980	2,406			0	2,406
1,006	KRONOS WORLDWIDE INC	50105F105		3/25/2011	9/20/2011		3,594	0	5,300	-1,706			0	-1,706
1,007	LBUBS 2000-C5 A2 6 51% 12/15/26	52108HC8		2/10/2010	1/15/2011		130	0	133	-3			0	-3
1,008	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	1/15/2011		42	0	42	0			0	0
1,009	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	2/15/2011		42	0	43	-1			0	-1
1,010	LBUBS 2003-C7 A2 4 064% 9/15/27	52108HUK8		1/29/2010	3/15/2011		50	0	50	0			0	0
1,011	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	2/15/2011		117	0	122	-5			0	-5
1,012	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	3/15/2011		236	0	244	-8			0	-8
1,013	M G I C INVT CORP WIS	552848103		12/3/2010	2/18/2011		779	0	748	31			0	31
1,014	M G I C INVT CORP WIS	552848103		12/3/2010	4/20/2011		3,430	0	4,397	-967			0	-967
1,015	MSCI INC-A	55354G100		7/30/2010	2/4/2011		1,041	0	969	72			0	72
1,016	MSCI INC-A	55354G100		8/2/2010	2/4/2011		1,735	0	1,653	82			0	82
1,017	MACERICH COMPANY (THE)	554382101		10/8/2010	2/18/2011		482	0	437	59			0	59
1,018	MACY'S INC	55616P104		1/29/2010	2/18/2011		482	0	322	160			0	160
1,019	MACY'S INC	55616P104		1/29/2010	4/14/2011		6,579	0	4,349	2,230			0	2,230
1,020	MACY'S INC	55616P104		4/25/2011	7/25/2011		2,667	0	3,817	-1,150			0	-1,150
1,021	MANITOWOC COMPANY INC	563571108		12/9/2008	2/18/2011		671	0	340	331			0	331
1,022	MANPOWER INC	56418H100		12/9/2008	9/28/2011		2,786	0	2,721	65			0	65
1,023	MANPOWER INC	56418H100		12/24/2008	9/28/2011		1,393	0	1,231	162			0	162
1,024	MAP PHARMACEUTICALS INC	56503R108		1/26/2011	2/18/2011		161	0	160	1			0	1
1,025	MAP PHARMACEUTICALS INC	56503R108		1/27/2011	2/18/2011		321	0	321	0			0	0
1,026	MAP PHARMACEUTICALS INC	56503R108		3/30/2011	12/15/2011		4,781	0	3,582	1,199			0	1,199
1,027	MASSEY ENERGY CORP	584690309		3/25/2011	12/15/2011		225	0	225	0			0	0
1,028	MEDICIS PHARMACEUTICAL CORP CL A	584690309		1/15/2010	2/18/2011		418	0	407	11			0	11
1,029	MEDICIS PHARMACEUTICAL CORP CL A	584690309		10/8/2010	10/19/2011		5,710	0	4,958	752			0	752
1,030	MEDNAX INC	58502B106		12/21/2010	3/1/2011		594	0	748	94			0	94
1,031	MEDNAX INC	58502B106		12/21/2010	3/2/2011		4,301	0	4,166	135			0	135
1,032	MEDNAX INC	58502B106		1/19/2007	2/15/2011		34,510	0	26,441	8,069			0	8,069
1,033	MENS WEARHOUSE INC	587118100		7/19/2010	2/15/2011		412	0	438	-26			0	-26
1,034	MENS WEARHOUSE INC	587118100		7/19/2010	3/15/2011		442	0	469	-27			0	-27
1,035	MENS WEARHOUSE INC	587118100		7/19/2010	4/15/2011		239	0	254	-15			0	-15
1,036	MERCK & CO INC	58933Y105		7/19/2010	5/15/2011		291	0	309	-18			0	-18
1,037	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	6/15/2011		256	0	272	-16			0	-16
1,038	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	7/15/2011		233	0	247	-14			0	-14
1,039	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	8/15/2011		364	0	386	-22			0	-22
1,040	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	9/15/2011		309	0	328	-19			0	-19
1,041	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	9/15/2011		309	0	328	-19			0	-19
1,042	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	9/15/2011		309	0	328	-19			0	-19
1,043	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	9/15/2011		309	0	328	-19			0	-19
1,044	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	9/15/2011		309	0	328	-19			0	-19

Long Term CG Distributions										Amount						
Short Term CG Distributions										114,860						
										0						
		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	246,591
1,045	FHLMC GOLD	G05938	5 0%	1/01/36	3128M74X1	7/19/2010	10/15/2011	257	0	272	-15		0		-15	
1,046	FHLMC GOLD	G05938	5 0%	1/01/36	3128M74X1	7/19/2010	11/15/2011	344	0	365	-21		0		-21	
1,047	FHLMC GOLD	G05938	5 0%	1/01/36	3128M74X1	7/19/2010	12/15/2011	316	0	335	-19		0		-19	
1,048	FHLMC GOLD	G05938	5 0%	1/01/36	3128M74X1	7/19/2010	1/15/2012	260	0	276	-16		0		-16	
1,049	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	2/15/2011	307	0	330	-23		0		-23	
1,050	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	3/15/2011	162	0	174	-12		0		-12	
1,051	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	4/15/2011	81	0	87	-6		0		-6	
1,052	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	5/15/2011	138	0	148	-10		0		-10	
1,053	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	6/15/2011	202	0	217	-15		0		-15	
1,054	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	7/15/2011	140	0	151	-11		0		-11	
1,055	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	8/15/2011	84	0	91	-7		0		-7	
1,056	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	9/15/2011	188	0	202	-14		0		-14	
1,057	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	10/15/2011	242	0	260	-18		0		-18	
1,058	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	11/15/2011	137	0	147	-10		0		-10	
1,059	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	12/15/2011	310	0	333	-23		0		-23	
1,060	FHLMC GOLD	G05337	5 5%	12/01/38	3128M7HN9	6/10/2010	1/15/2012	389	0	418	-29		0		-29	
1,061	PMCF 2001-ROCK A2	6 605%	5/10/34	74438WAB2	2/24/2010	2/10/2011	1,926	0	2,001	-75			0		-75	
1,062	PHILLIPS VAN HEUSEN CORP			718592108	11/10/2010	2/18/2011	1,180	0	1,282	-102			0		-102	
1,063	PMCF 2001-ROCK A2	6 605%	5/10/34	74438WAB2	8/27/2010	2/10/2011	321	0	327	-6			0		-6	
1,064	PHILLIPS VAN HEUSEN CORP			718592108	10/8/2010	3/7/2011	1,214	0	1,265	-51			0		-51	
1,065	PMCF 2001-ROCK A2	6 605%	5/10/34	74438WAB2	2/24/2010	3/7/2011	1,032	0	1,072	-40			0		-40	
1,066	PHILLIPS VAN HEUSEN CORP			718592108	10/8/2010	3/23/2011	1,665	0	1,897	-232			0		-232	
1,067	PHILLIPS VAN HEUSEN CORP			718592108	10/8/2010	3/23/2011	1,665	0	1,892	-227			0		-227	
1,068	PMCF 2001-ROCK A2	6 605%	5/10/34	74438WAB2	8/27/2010	3/7/2011	172	0	175	-3			0		-3	
1,069	PMCF 2001-ROCK A2	6 605%	5/10/34	74438WAB2	2/24/2010	4/7/2011	3,990	0	4,133	-143			0		-143	
1,070	QUEST SOFTWARE INC			74834T103	12/28/2009	2/18/2011	799	0	555	244			0		244	
1,071	QUEST SOFTWARE INC			74834T103	12/28/2009	3/17/2011	734	0	555	179			0		179	
1,072	PHILLIPS VAN HEUSEN CORP			718592108	10/11/2010	3/23/2011	555	0	629	-74			0		-74	
1,073	QUEST SOFTWARE INC			74834T103	12/23/2009	3/23/2011	238	0	182	56			0		56	
1,074	QUEST SOFTWARE INC			74834T103	12/23/2009	3/23/2011	953	0	730	223			0		223	
1,075	QUEST SOFTWARE INC			74834T103	12/24/2009	3/23/2011	715	0	554	161			0		161	
1,076	QUEST SOFTWARE INC			74834T103	12/24/2009	3/23/2011	501	0	388	113			0		113	
1,077	QUEST SOFTWARE INC			74834T103	12/28/2009	3/23/2011	1,883	0	1,462	421			0		421	
1,078	PHILLIPS VAN HEUSEN CORP			718592108	10/11/2010	3/23/2011	555	0	629	-74			0		-74	
1,079	QUESTAR CORP			748356102	11/19/2010	1/24/2011	16,924	0	16,292	632			0		632	
1,080	QUESTAR CORP			748356102	11/19/2010	1/25/2011	19,811	0	19,380	431			0		431	
1,081	QUESTAR CORP			748356102	11/19/2010	1/26/2011	3,498	0	3,430	68			0		68	
1,082	QUESTAR CORP			748356102	11/19/2010	1/27/2011	3,493	0	3,430	63			0		63	
1,083	QUESTAR CORP			748356102	11/19/2010	1/28/2011	1,748	0	1,715	33			0		33	
1,084	PHILLIPS VAN HEUSEN CORP			718592108	10/15/2010	3/23/2011	2,775	0	3,162	-387			0		-387	
1,085	QUESTAR CORP			748356102	11/19/2010	1/31/2011	11,848	0	11,662	186			0		186	
1,086	RPC INC			748660106	8/25/2010	1/20/2011	519	0	324	195			0		195	
1,087	RPC INC			748660106	8/25/2010	1/20/2011	1,297	0	817	480			0		480	
1,088	PIER 1 IMPORTS INC			720279108	12/6/2010	2/18/2011	720	0	743	-23			0		-23	
1,089	RPC INC			748660106	8/26/2010	1/20/2011	2,594	0	1,692	902			0		902	
1,090	RPC INC			748660106	8/26/2010	1/20/2011	778	0	510	268			0		268	
1,091	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8	3/8/2010	10/15/2011	19	0	19	0			0		0	
1,092	PIER 1 IMPORTS INC			720279108	12/3/2010	4/4/2011	709	0	724	-15			0		-15	
1,093	PIER 1 IMPORTS INC			720279108	12/3/2010	4/4/2011	1,722	0	1,759	-37			0		-37	
1,094	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8	3/8/2010	11/15/2011	148	0	154	-6			0		-6	
1,095	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8	3/8/2010	12/15/2011	19	0	20	-1			0		-1	
1,096	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8	3/8/2010	1/15/2012	19	0	20	-1			0		-1	
1,097	PIER 1 IMPORTS INC			720279108	12/6/2010	4/4/2011	101	0	103	-2			0		-2	
1,098	FHLMC GOLD A92821	5 0%	7/01/40	312941D20	7/22/2010	2/15/2011	412	0	437	-25			0		-25	
1,099	PIER 1 IMPORTS INC			720279108	12/6/2010	4/4/2011	2,127	0	2,230	-103			0		-103	
1,100	PLAINS EXPLORATION & PR-WI			726505100	11/19/2010	2/1/2011	13,403	0	10,624	2,779			0		2,779	
1,101	FHLMC GOLD A92821	5 0%	7/01/40	312941D20	7/22/2010	3/15/2011	335	0	356	-21			0		-21	
1,102	FHLMC GOLD A92821	5 0%	7/01/40	312941D20	7/22/2010	4/15/2011	263	0	279	-16			0		-16	

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

Long Term CG Distributions										Short Term CG Distributions										Amount	
Kind(s) of Property Sold										CUSIP #										114,860	
PLAINS EXPLORATION & PR-WI										726505100										0	
POLYCOM INC										73172K104											
FHLMC GOLD A92821 5 0% 7/01/40										312941D20											
PMCF 2001-ROCK A2 6 605% 5/10/34										74438WAB2											
FHLMC GOLD A92821 5 0% 7/01/40										312941D20											
PMCF 2001-ROCK A2 6 605% 5/10/34										74438WAB2											
FHLMC GOLD A92821 5 0% 7/01/40										312941D20											
FHLMC GOLD A92821 5 0% 7/01/40										312941D20											
FHLMC GOLD A92821 5 0% 7/01/40										312941D20											
FNMA POOL # 932670 4 5% 3/01/40										31412RFK8											
FNMA POOL # 932670 4 5% 3/01/40										31412RFK8											
FNMA POOL # 962003 5 5% 3/01/38										31414CGL6											
FNMA POOL # 962003 5 5% 3/01/38										31414CGL6											
FNMA POOL # 962003 5 5% 3/01/38										31414CGL6											
FNMA POOL # 962003 5 5% 3/01/38										31414CGL6											
SKYWORKS SOLUTIONS INC										83088M102											
SKYWORKS SOLUTIONS INC										83088M102											
SKYWORKS SOLUTIONS INC										83088M102											
SKYWORKS SOLUTIONS INC										83088M102											
SOUTHWESTERN ENERGY CO										845467109											
SOUTHWESTERN ENERGY CO										845467109											
STEEL DYNAMICS INC										858119100											
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STEEL DYNAMICS INC										858119100											
STEEL DYNAMICS INC										858119100											
STILLWATER MNG CO										86074Q102											
STILLWATER MNG CO										86074Q102											
STILLWATER MNG CO										86074Q102											
DREYFUS SELECT MGRS S/C GROWTH										86271F578											
DREYFUS SELECT MGR S/C GR-I										86271F578											
DREYFUS SELECT MANAGERS S/C VI-I										86271F677											
DREYFUS PREM STRAT GLBL ST-I										86271F678											
DREYFUS PREM STRAT GLBL ST-I										86271F678											
SUCCESSFACTORS INC										864596101											
SUCCESSFACTORS INC										864596101											
SUCCESSFACTORS INC										864596101											
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SUCCESSFACTORS INC										864596101											
SUNTRUST BANKS INC										867914103											
SUNTRUST BANKS INC										867914103											
SUPERIOR ENERGY SVCS INC										868157108											
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SUPERIOR ENERGY SVCS INC										868157108											
SUPERIOR ENERGY SVCS INC										868157108											
TW TELECOM INC										87311L104											
TW TELECOM INC										87311L104											
FNMA POOL # 255364 6 0% 9/01/34										31371LTV1											
																				246,591	
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Long Term CG Distributions										Amount						
Short Term CG Distributions										114,860	0					
	Kind(s) of Property Sold		CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	246,591
1,161	FNMA	POOL # 255364	6 0%	9/01/34	31371LTV1	9/25/2011	36	0	39	-3	0	0	0	0	-3	0
1,162	FNMA	POOL # 255364	6 0%	9/01/34	31371LTV1	10/30/2008	58	0	58	0	0	0	0	0	0	0
1,163	FNMA	POOL # 255364	6 0%	9/01/34	31371LTV1	1/3/2007	154	0	156	-2	0	0	0	0	-2	0
1,164	FNMA	POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	720	0	741	-21	0	0	0	0	-21	0
1,165	FNMA	POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	320	0	330	-10	0	0	0	0	-10	0
1,166	FNMA	POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	1,153	0	1,186	-33	0	0	0	0	-33	0
1,167	FNMA	POOL # 962301	4 5%	3/01/23	31414CRW0	5/20/2009	270	0	278	-8	0	0	0	0	-8	0
1,168	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	1,395	0	1,396	-1	0	0	0	0	-1	0
1,169	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	405	0	406	-1	0	0	0	0	-1	0
1,170	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	403	0	404	-1	0	0	0	0	-1	0
1,171	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	447	0	447	0	0	0	0	0	0	0
1,172	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	251	0	251	0	0	0	0	0	0	0
1,173	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	1,477	0	1,478	-1	0	0	0	0	-1	0
1,174	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	322	0	322	0	0	0	0	0	0	0
1,175	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	473	0	474	-1	0	0	0	0	-1	0
1,176	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	412	0	412	0	0	0	0	0	0	0
1,177	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	67	0	67	0	0	0	0	0	0	0
1,178	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	176	0	176	0	0	0	0	0	0	0
1,179	FNMA	POOL # 966608	5 5%	2/01/38	31414HKV8	2/15/2008	1,050	0	1,051	-1	0	0	0	0	-1	0
1,180	FNMA	POOL 975268	5 5%	5/01/38	31414S6D0	4/20/2011	657	0	702	-45	0	0	0	0	-45	0
1,181	FNMA	POOL 975268	5 5%	5/01/38	31414S6D0	4/20/2011	637	0	680	-43	0	0	0	0	-43	0
1,182	FNMA	POOL 975268	5 5%	5/01/38	31414S6D0	4/20/2011	840	0	897	-57	0	0	0	0	-57	0
1,183	FNMA	POOL 975268	5 5%	5/01/38	31414S6D0	4/20/2011	715	0	764	-49	0	0	0	0	-49	0
1,184	FNMA	POOL 975268	5 5%	5/01/38	31414S6D0	4/20/2011	1,265	0	1,352	-87	0	0	0	0	-87	0
1,185	FNMA	POOL 975268	5 5%	5/01/38	31414S6D0	4/20/2011	1,002	0	1,070	-68	0	0	0	0	-68	0
1,186	FNMA	POOL 975268	5 5%	5/01/38	31414S6D0	4/20/2011	1,133	0	1,210	-77	0	0	0	0	-77	0
1,187	TW TELECOM															

[illegible]

Amount													
114,860													
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
1,277	FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	7/25/2011	248	0	243	5			0	5
1,278	FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	8/25/2011	77	0	75	2			0	2
1,279	FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	9/25/2011	114	0	111	3			0	3
1,280	FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	10/25/2011	79	0	77	2			0	2
1,281	FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	11/25/2011	80	0	79	1			0	1
1,282	FNMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	12/25/2011	80	0	78	2			0	2
1,283	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	7/25/2011	317	0	316	1			0	1
1,284	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	8/25/2011	318	0	317	1			0	1
1,285	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	9/25/2011	477	0	476	1			0	1
1,286	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	10/25/2011	724	0	723	1			0	1
1,287	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	11/25/2011	733	0	731	2			0	2
1,288	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	12/25/2011	747	0	745	2			0	2
1,289	FNMA POOL # 962003 5.5% 3/01/38	31414CGL6		2/25/2008	1/25/2012	273	0	272	1			0	1
1,290	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	2/25/2011	728	0	725	-22			0	-22
1,291	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	3/25/2011	1,220	0	1,256	-36			0	-36
1,292	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	4/25/2011	687	0	686	-19			0	-19
1,293	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	5/25/2011	847	0	872	-25			0	-25
1,294	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	6/25/2011	699	0	719	-20			0	-20
1,295	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	7/25/2011	361	0	372	-11			0	-11
1,296	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	8/25/2011	825	0	849	-24			0	-24
1,297	FNMA POOL # 962301 4.5% 3/01/23	31414CRW0		5/20/2009	9/25/2011	239	0	246	-7			0	-7
1,298	TEMPUR-PEDIC INTL INC	88023U101		4/14/2011	10/7/2011	3,947	0	4,049	-102			0	-102
1,299	TERADATA CORPORATION	88076W103		4/19/2011	5/2/2011	21,662	0	19,843	1,819			0	1,819
1,300	TEREX CORP NEW	880779103		2/17/2011	2/18/2011	383	0	381	2			0	2
1,301	TW TELECOM INC	87311L104		5/4/2011	11/21/2011	1,728	0	2,209	-481			0	-481
1,302	TEREX CORP NEW	880779103		12/21/2010	2/18/2011	383	0	303	80			0	80
1,303	TEREX CORP NEW	880779103		12/21/2010	8/2/2011	1,200	0	1,820	-620			0	-620
1,304	TEREX CORP NEW	880779103		12/3/2010	8/3/2011	1,575	0	2,178	-603			0	-603
1,305	TEREX CORP NEW	880779103		12/6/2010	8/3/2011	748	0	1,041	-293	</			

Long Term CG Distributions			Amount										
Short Term CG Distributions			114,860	0									
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,335	TEMPLE-INLAND INC	879868107		2/15/2011	2/18/2011	523	0	505	18			0	18
1,336	TEMPLE-INLAND INC	879868107		2/15/2011	3/25/2011	6,078	0	6,818	-740			0	-740
1,337	TEMPUR-PEDIC INTL INC	88023U101		4/14/2011	9/27/2011	1,207	0	1,157	50			0	50
1,338	NATIONAL INSTRS CORP	636518102		3/23/2011	5/4/2011	597	0	639	-42			0	-42
1,339	NATIONAL INSTRS CORP	636518102		3/22/2011	5/4/2011	895	0	958	-63			0	-63
1,340	NATIONAL INSTRS CORP	636518102		3/23/2011	5/4/2011	592	0	640	-48			0	-48
1,341	NAVISTAR INTL CORP NEW	63934E108		4/5/2010	2/18/2011	643	0	481	162			0	162
1,342	NAVISTAR INTL CORP NEW	63934E108		4/5/2010	9/6/2011	2,702	0	3,364	-662			0	-662
1,343	NETAPP INC	64110D104		2/5/2010	2/17/2011	2,680	0	1,493	1,187			0	1,187
1,344	NETAPP INC	64110D104		2/5/2010	2/17/2011	2,680	0	1,493	1,185			0	1,185
1,345	NEW YORK CMNTY BANCORP INC	649445103		7/16/2010	1/27/2011	4,926	0	4,518	408			0	408
1,346	NEW YORK N Y	64966H4L1		10/7/2010	2/9/2011	4,629	0	5,000	-371			0	-371
1,347	NEW YORK N Y	64966H4L1		10/7/2010	2/9/2011	4,629	0	5,000	-373			0	-373
1,348	NEW YORK N Y	64966H4L1		10/7/2010	2/11/2011	4,678	0	5,000	-322			0	-322
1,349	FHLMC GOLD G05580	3128M7Q90		9/1/2009	4/15/2011	1,111	0	1,184	-73			0	-73
1,350	FHLMC GOLD G05580	3128M7Q90		9/1/2009	4/15/2011	1,041	0	1,110	-69			0	-69
1,351	FHLMC GOLD G05580	3128M7Q90		9/1/2009	5/15/2011	371	0	395	-24			0	-24
1,352	FHLMC GOLD G05580	3128M7Q90		9/1/2009	6/15/2011	578	0	756	-47			0	-47
1,353	FHLMC GOLD G05580	3128M7Q90		9/1/2009	7/15/2011	709	0	753	-47			0	-47
1,354	FHLMC GOLD G05580	3128M7Q90		9/1/2009	8/15/2011	706	0	643	-40			0	-40
1,355	FHLMC GOLD G05580	3128M7Q90		9/1/2009	9/15/2011	603	0	26,070	1,127			0	1,127
1,356	FHLMC GOLD G05580	3128M7Q90		9/1/2009	9/21/2011	27,197	0	429	-27			0	-27
1,357	FHLMC GOLD G05669	3128M7T22		9/10/2009	2/15/2011	402	0	540	-33			0	-33
1,358	FHLMC GOLD G05669	3128M7T22		9/10/2009	3/15/2011	507	0	419	-25			0	-25
1,359	FHLMC GOLD G05669	3128M7T22		9/10/2009	4/15/2011	394	0	695	-43			0	-43
1,360	FHLMC GOLD G05669	3128M7T22		9/10/2009	5/15/2011	652	0	195	-12			0	-12
1,361	FHLMC GOLD G05669	3128M7T22		9/10/2009	6/15/2011	183	0	330	-20			0	-20
1,362	FHLMC GOLD G05669	3128M7T22		9/10/2009	7/15/2011	310	0	146	-9			0	-9
1,363	FHLMC GOLD G05669	3128M7T22		9/10/2009	8/15/2011	137	0	201	-12			0	-12
1,364	FHLMC GOLD G05669	3128M7T22		9/10/2009	9/15/2011	189	0	285	-18			0	-18
1,365	FHLMC GOLD G05669	3128M7T22		9/10/2009	10/15/2011	267	0	340	-21			0	-21
1,366	FHLMC GOLD G05669	3128M7T22		9/10/2009	11/15/2011	319	0	686	-42			0	-42
1,367	FHLMC GOLD G05669	3128M7T22		9/10/2009	12/15/2011	644	0	12,072	468			0	468
1,368	FHLMC GOLD G05669	3128M7T22		9/10/2009	12/20/2011	12,538	0	388	-24			0	-24
1,369	FHLMC GOLD G05669	3128M7T22		9/10/2009	1/15/2012	364	0	770	-45			0	-45
1,370	FHLMC GOLD A9281	312941D20		7/22/2010	10/15/2011	725	0	228	5			0	5
1,371	FHLMC GOLD A95160	312941D20		4/8/2011	5/15/2011	233	0	766	-45			0	-45
1,372	FHLMC GOLD A9281	312941D20		7/22/2010	11/15/2011	721	0	322	8			0	8
1,373	FHLMC GOLD A95160	312943WV1		4/8/2011	6/15/2011	330	0	492	-28			0	-28
1,374	FHLMC GOLD A9281	312941D20		7/22/2010	12/15/2011	464	0	334	8			0	8
1,375	FHLMC GOLD A95160	312943WV1		4/8/2011	7/15/2011	342	0	32,905	1,597			0	1,597
1,376	FHLMC GOLD A95160	312943WV1		4/8/2011	8/2/2011	375	0	366	9			0	9
1,377	FHLMC GOLD A95160	312943WV1		4/8/2011	8/15/2011	647	0	687	-40			0	-40
1,378	FHLMC GOLD A9281	312941D20		7/22/2010	1/15/2012	1,122	0	1,191	-69			0	-69
1,379	FHLMC GOLD A92988	312941J99		7/22/2010	2/15/2011	40,654	0	41,317	-663			0	-663
1,380	FHLMC GOLD A92988	312941J99		7/22/2010	3/4/2011	119	0	116	3			0	3
1,381	FHLMC GOLD A95160	312943WV1		4/8/2011	9/15/2011	263	0	257	6			0	6
1,382	FHLMC GOLD A95160	312943WV1		4/8/2011	10/15/2011	236	0	231	5			0	5
1,383	FHLMC GOLD A95160	312943WV1		4/8/2011	11/15/2011	348	0	340	8			0	8
1,384	FHLMC GOLD A95160	312943WV1		4/8/2011	12/15/2011	338	0	330	8			0	8
1,385	FHLMC GOLD A95160	312943WV1		4/8/2011	1/15/2012	261	0	268	-5			0	-5
1,386	FHLMC GOLD A95828	312944PM7		12/17/2010	2/15/2011	268	0	273	-5			0	-5
1,387	FHLMC GOLD A95828	312944PM7		12/17/2010	3/15/2011	854	0	885	-31			0	-31
1,388	FNMA POOL # 889291	31410G7C1		5/20/2009	2/25/2011	737	0	765	-28			0	-28
1,389	FNMA POOL # 889291	31410G7C1		5/20/2009	3/25/2011	17,598	0	17,156	442			0	442
1,390	FNMA POOL # 889291	31410G7C1		5/20/2009	4/18/2011	531	0	550	-19			0	-19
1,391	FNMA POOL # 889291	31410G7C1		5/20/2009	4/25/2011	465	0	483	-18			0	-18
1,392	FNMA POOL # 889291	31410G7C1		5/20/2009	5/25/2011		0					0	

Long Term CG Distributions	114
Short Term CG Distributions	

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			Amount	Long Term CG Distributions		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									
				114,860	0		7,443,265	0	7,195,674	246,591	0	0	0	246,591
1,451	RALCORP HLDGS INC NEW	751028101		11/12/2010	2/18/2011		650	0	612	38			0	38
1,452	RALCORP HLDGS INC NEW	751028101		11/12/2010	8/26/2011		852	0	612	240			0	240
1,453	FNMA POOL 888890	31410GRK1		12/29/2010	8/25/2011		121	0	135	-14			0	-14
1,454	RALCORP HLDGS INC NEW	751028101		8/30/2010	8/26/2011		4,260	0	2,969	1,291			0	1,291
1,455	RALCORP HLDGS INC NEW	751028101		9/30/2010	10/21/2011		3,186	0	2,375	811			0	811
1,456	RAYMOND JAMES FINL INC	754730109		9/23/2009	2/18/2011		1,184	0	764	420			0	420
1,457	FNMA POOL 888890	31410GRK1		3/8/2010	9/25/2011		192	0	206	-14			0	-14
1,458	FNMA POOL 888890	31410GRK1		6/17/2010	9/25/2011		77	0	84	-7			0	-7
1,459	RAYMOND JAMES FINL INC	754730109		9/23/2009	9/7/2011		1,090	0	1,019	71			0	71
1,460	FNMA POOL 888890	31410GRK1		12/29/2010	9/25/2011		115	0	129	-14			0	-14
1,461	RAYONIER INC REIT	754907103		10/15/2003	2/18/2011		1,241	0	554	687			0	687
1,462	FNMA POOL 888890	31410GRK1		3/8/2010	10/25/2011		156	0	167	-11			0	-11
1,463	FNMA POOL 888890	31410GRK1		6/17/2010	10/25/2011		62	0	68	-6			0	-6
1,464	RAYONIER INC REIT	754907103		10/15/2003	10/12/2011		20	0	9	11			0	11
1,465	FNMA POOL 888890	31410GRK1		12/29/2010	10/25/2011		93	0	104	-11			0	-11
1,466	RIVERBED TECHNOLOGY INC	768573107		9/28/2010	2/18/2011		833	0	460	373			0	373
1,467	RIVERBED TECHNOLOGY INC	768573107		2/7/2011	8/11/2011		34,641	0	54,596	-19,955			0	-19,955
1,468	FNMA POOL 888890	31410GRK1		6/24/2009	4/21/2011		175	0	188	-13			0	-13
1,469	FNMA POOL 888890	31410GRK1		3/8/2010	11/25/2011		70	0	77	-7			0	-7
1,470	ROPER INDUSTRIES INC	776696106		6/17/2010	11/25/2011		848	0	511	337			0	337
1,471	ROVI CORP	779376102		10/13/2009	2/18/2011		2,559	0	894	1,665			0	1,665
1,472	ROVI CORP	779376102		6/24/2009	1/20/2011		600	0	223	377			0	377
1,473	ROVI CORP	779376102		6/24/2009	2/18/2011		2,477	0	1,117	1,360			0	1,360
1,474	ROVI CORP	779376102		6/24/2009	12/23/2011		1,746	0	1,564	182			0	182
1,475	FNMA POOL 888890	31410GRK1		12/29/2010	11/25/2011		105	0	118	-13			0	-13
1,476	FNMA POOL 888890	31410GRK1		3/8/2010	12/25/2011		147	0	158	-11			0	-11
1,477	ROWAN COS INC	779382100		10/7/2011	11/3/2011		4,434	0	4,050	384			0	384
1,478	SBA COMMUNICATIONS CORP	78388J106		10/27/2006	2/18/2011		871	0	546	325			0	325
1,479	SBA COMMUNICATIONS CORP	78388J106		4/16/2009	3/7/2011		834	0	528	306			0	306
1,480	SBA COMMUNICATIONS CORP	78388J106		12/5/2008	3/7/2011		417	0	156	261			0	261
1,481	SBA COMMUNICATIONS CORP	78388J106		12/5/2008	3/22/2011		1,861	0	778	1,083			0	1,083
1,482	SBA COMMUNICATIONS CORP	78388J106		12/24/2008	3/22/2011		2,605	0	1,051	1,554			0	1,554
1,483	FNMA POOL 888890	31410GRK1		6/17/2010	12/25/2011		59	0	64	-5			0	-5
1,484	S L GREEN REALTY CORP REIT	78440X101		12/21/2010	2/18/2011		737	0	698	39			0	39
1,485	SALIX PHARMACEUTICALS LTD	7954335106		10/22/2010	2/18/2011		1,011	0	910	101			0	101
1,486	SALIX PHARMACEUTICALS LTD	7954335106		2/14/2011	2/18/2011		436	0	421	15			0	15
1,487	SALIX PHARMACEUTICALS LTD	7954335106		12/15/2010	2/14/2011		2,880	0	3,790	-910			0	-910
1,488	SANDRIDGE ENERGY INC	80007P307		2/14/2011	3/7/2011		173	0	134	39			0	39
1,489	SANDRIDGE ENERGY INC	80007P307		12/14/2010	2/14/2011		606	0	468	138			0	138
1,490	SANDRIDGE ENERGY INC	80007P307		12/14/2010	2/18/2011		840	0	602	238			0	238
1,491	SANDRIDGE ENERGY INC	80007P307		12/13/2010	9/9/2011		1,837	0	1,756	81			0	81
1,492	SANDRIDGE ENERGY INC	80007P307		12/13/2010	9/9/2011		1,015	0	984	31			0	31
1,493	SANDRIDGE ENERGY INC	80007P307		12/14/2010	9/9/2011		609	0	602	7			0	7
1,494	SANDRIDGE ENERGY INC	80007P307		12/14/2010	9/9/2011		474	0	467	7			0	7
1,495	SANDRIDGE ENERGY INC	80007P307		12/15/2010	9/9/2011		474	0	468	6			0	6
1,496	SAVIS INC	805423308		12/21/2010	2/18/2011		344	0	257	87			0	87
1,497	SAVIS INC	805423308		12/21/2010	4/28/2011		5,492	0	3,597	1,895			0	1,895
1,498	SCHLUMBERGER LTD	806857108		11/19/2010	2/3/2011		12,398	0	10,573	1,825			0	1,825
1,499	SHIRE PLC	82481R106		3/14/2011	12/15/2011		15,758	0	13,935	1,823			0	1,823
1,500	SILVER WHEATON CORP	828336107		9/20/2011	10/25/2011		2,590	0	3,218	-628			0	-628
1,501	FNMA POOL # 745948	31403DWH8		4/13/2011	5/25/2011		71	0	80	-9			0	-9
1,502	FNMA POOL # 745948	31403DWH8		1/1/2011	6/25/2011		629	0	0	629			0	629
1,503	FNMA POOL # 745948	31403DWH8		9/10/2009	7/25/2011		388	0	415	-27			0	-27
1,504	FNMA POOL # 745948	31403DWH8		7/14/2010	7/25/2011		71	0	78	-7			0	-7
1,505	FNMA POOL # 745418	31403DDX4		7/5/2007	5/25/2011		529	0	529	0			0	0
1,506	FNMA POOL # 745948	31403DWH8		9/10/2009	2/25/2011		434	0	463	-29			0	-29
1,507	FNMA POOL # 745948	31403DWH8		4/13/2011	7/25/2011		71	0	79	-8			0	-8
1,508	FNMA POOL # 745948	31403DWH8		7/14/2010	2/25/2011		79	0	87	-8			0	-8

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

		Amount		Totals		7,443,265		0		7,195,674		246,591		0		0		0		246,591	
		Long Term CG Distributions		Short Term CG Distributions		114,860		0													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
1,509	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		6/22/2011	7/25/2011	106		0	120	-14		0	-14								
1,510	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	8/25/2011	333		0	355	-22		0	-22								
1,511	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	8/25/2011	61		0	67	-6		0	-6								
1,512	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	3/25/2011	387		0	414	-27		0	-27								
1,513	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		6/22/2011	8/25/2011	61		0	68	-7		0	-7								
1,514	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		4/13/2011	8/25/2011	91		0	103	-12		0	-12								
1,515	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	9/25/2011	371		0	396	-25		0	-25								
1,516	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	3/25/2011	70		0	78	-8		0	-8								
1,517	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	9/25/2011	68		0	74	-6		0	-6								
1,518	NEW YORK NY 5 817% 10/01/31	64966H4L.1		10/7/2010	2/23/2011	4,790		0	5,000	-210		0	-210								
1,519	NEWFIELD EXPL CO	651290108		7/20/2011	12/21/2011	11,462		0	22,254	-10,792		0	-10,792								
1,520	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		1/1/2011	4/25/2011	530		0	0	530		0	530								
1,521	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		9/10/2009	5/25/2011	393		0	419	-26		0	-26								
1,522	NEWFIELD EXPL CO	651290108		6/21/2011	12/22/2011	25,043		0	43,961	-18,918		0	-18,918								
1,523	NEWFIELD EXPL CO	651290108		7/20/2011	12/22/2011	2,243		0	4,307	-2,064		0	-2,064								
1,524	NORDSON CORP	655663102		5/19/2011	7/25/2011	554		0	533	21		0	21								
1,525	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8		7/14/2010	5/25/2011	71		0	79	-8		0	-8								
1,526	NORDSON CORP	655663102		5/19/2011	7/25/2011	554		0	537	17		0	17								
1,527	NORDSON CORP	655663102		5/18/2011	8/12/2011	437		0	522	-85		0	-85								
1,528	NORDSON CORP	655663102		5/18/2011	8/12/2011	437		0	520	-83		0	-83								
1,529	NORDSON CORP	655663102		5/20/2011	8/16/2011	446		0	516	-70		0	-70								
1,530	NORDSON CORP	655663102		5/20/2011	8/16/2011	445		0	516	-71		0	-71								
1,531	NORDSON CORP	655663102		5/20/2011	8/16/2011	445		0	517	-72		0	-72								
1,532	NORDSON CORP	655663102		5/20/2011	8/17/2011	438		0	514	-76		0	-76								
1,533	NORDSON CORP	655663102		6/9/2011	8/17/2011	438		0	511	-73		0	-73								
1,534	NORDSON CORP	655663102		5/20/2011	8/17/2011	447		0	514	-67		0	-67								
1,535	NORDSON CORP	655663102		6/9/2011	9/9/2011	2,037		0	2,553	-516		0	-516								
1,536	NORTHEAST UTILITIES	664397106		2/26/2009	2/18/2011	669		0	443	226		0	226								
1,537	NORTHEAST UTILITIES	664397106		2/26/2009	10/21/2011	3,022		0	1,995	1,027		0	1,027								
1,538	NORTHEAST UTILITIES	664397106		4/16/2009	10/21/2011	672		0	427	245		0	245								
1,539	NOVELLUS SYS INC	670008101		6/14/2010	2/18/2011	802		0	544	258		0	258								
1,540	NOVELLUS SYS INC	670008101		6/14/2010	3/17/2011	4,629		0	3,536	1,093		0	1,093								
1,541	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	3/24/2011	13,306		0	7,386	5,920		0	5,920								
1,542	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	6/21/2011	32,610		0	17,604	15,006		0	15,006								
1,543	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	6/21/2011	10,287		0	5,548	4,739		0	4,739								
1,544	OCEANEERING INTL INC	675232102		12/21/2010	2/18/2011	822		0	738	84		0	84								
1,545	OCEANEERING INTL INC	675232102		12/21/2010	6/1/2011	787		0	738	49		0	49								
1,546	OCEANEERING INTL INC	675232102		12/21/2010	6/2/2011	1,575		0	1,477	98		0	98								
1,547	OCEANEERING INTL INC	675232102		12/21/2010	6/2/2011	784		0	738	46		0	46								
1,548	OCEANEERING INTL INC	675232102		12/21/2010	6/3/2011	3,078		0	2,954	124		0	124								
1,549	OIL STS INTL INC	678026105		3/9/2011	9/9/2011	5,455		0	7,178	-1,723		0	-1,723								
1,550	OMNICARE INC	681904108		3/8/2011	5/11/2011	1,622		0	1,532	90		0	90								
1,551	OMNICARE INC	681904108		3/7/2011	5/11/2011	324		0	305	19		0	19								
1,552	OMNICARE INC	681904108		3/7/2011	5/12/2011	320		0	291	29		0	29								
1,553	SKYWORKS SOLUTIONS INC	83088M102		8/25/2010	2/18/2011	1,110		0	513	597		0	597								
1,554	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	6/15/2011	205		0	208	-3		0	-3								
1,555	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2011	495		0	504	-9		0	-9								
1,556	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	8/15/2011	460		0	469	-9		0	-9								
1,557	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	9/15/2011	354		0	361	-7		0	-7								
1,558	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	10/15/2011	264		0	269	-5		0	-5								
1,559	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	11/15/2011	35		0	37	-2		0	-2								
1,560	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	11/15/2011	592		0	603	-11		0	-11								
1,561	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	11/15/2011	79		0	84	-5		0	-5								
1,562	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	12/15/2011	222		0	226	-4		0	-4								
1,563	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	12/15/2011	30		0	32	-2		0	-2								
1,564	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	1/15/2012	256		0	261	-5		0	-5								
1,565	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		9/16/2011	1/15/2012	34		0	36	-2		0	-2								
1,566	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	11/15/2011	307		0	327	-20		0	-20								

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

Long Term CG Distributions		Amount	Totals										7,443,265		0		7,196,674		246,591		0		246,591	
Short Term CG Distributions		0	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											
Kind(s) of Property Sold		CUSIP #																						
1,567	FHLMC GOLD 003517	4 5% 9/01/41	3132GJSE0	9/23/2011	12/15/2011	798	0	851	-53			0	-53											
1,568	FHLMC GOLD 003517	4 5% 9/01/41	3132GJSE0	9/23/2011	1/15/2012	1,591	0	1,596	-105			0	-105											
1,569	FHLMC GOLD 004584	4 5% 11/01/41	3132GKX3	11/7/2011	1/15/2012	32	0	34	-2			0	-2											
1,570	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/1/2011	2/25/2011	267	0	0	267			0	267											
1,571	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	10/30/2006	3/25/2011	55	0	55	0			0	0											
1,572	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	3/25/2011	145	0	147	-2			0	-2											
1,573	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	2/15/2011	3/25/2011	36	0	40	-4			0	-4											
1,574	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	10/30/2006	4/25/2011	87	0	88	-1			0	-1											
1,575	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	4/25/2011	232	0	235	-3			0	-3											
1,576	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	2/15/2011	4/25/2011	58	0	63	-5			0	-5											
1,577	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	10/30/2006	5/25/2011	74	0	75	-1			0	-1											
1,578	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	5/25/2011	197	0	199	-2			0	-2											
1,579	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	2/15/2011	5/25/2011	49	0	54	-5			0	-5											
1,580	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	10/30/2006	6/25/2011	83	0	84	-1			0	-1											
1,581	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	6/25/2011	221	0	224	-3			0	-3											
1,582	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	2/15/2011	6/25/2011	55	0	60	-5			0	-5											
1,583	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7	12/17/2010	4/15/2011	160	0	163	-3			0	-3											
1,584	FHLMC GOLD A95828	4 5% 12/01/40	312944PM7	12/17/2010	5/15/2011	354	0	361	-7			0	-7											
1,585	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	10/30/2006	7/25/2011	102	0	103	-1			0	-1											
1,586	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	7/25/2011	273	0	276	-3			0	-3											
1,587	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	2/15/2011	7/25/2011	68	0	74	-6			0	-6											
1,588	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	10/30/2006	8/25/2011	43	0	44	-1			0	-1											
1,589	OMNICARE INC	681904108		3/7/2011	5/12/2011	1,598	0	1,461	137			0	137											
1,590	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	7/15/2011	150	0	150	0			0	0											
1,591	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	8/15/2011	117	0	116	1			0	1											
1,592	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	7/28/2011	8/15/2011	78	0	84	-6			0	-6											
1,593	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	9/15/2011	188	0	187	1			0	1											
1,594	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	7/28/2011	9/15/2011	126	0	135	-9			0	-9											
1,595	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	10/15/2011	212	0	211	1			0	1											
1,596	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	7/28/2011	10/15/2011	141	0	152	-11			0	-11											
1,597	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	11/15/2011	326	0	324	2			0	2											
1,598	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	7/28/2011	11/15/2011	217	0	233	-16			0	-16											
1,599	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	12/15/2011	237	0	236	1			0	1											
1,600	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	7/28/2011	12/15/2011	158	0	170	-12			0	-12											
1,601	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	8/20/2008	1/15/2012	228	0	227	1			0	1											
1,602	FHLMC GOLD C91186	5 0% 6/01/28	3128P7J79	7/28/2011	1/15/2012	152	0	163	-11			0	-11											
1,603	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	2/15/2011	1,011	0	1,004	7			0	7											
1,604	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	3/15/2011	443	0	440	3			0	3											
1,605	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	4/15/2011	395	0	392	3			0	3											
1,606	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	5/15/2011	565	0	561	4			0	4											
1,607	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	6/15/2011	160	0	159	1			0	1											
1,608	OMNICARE INC	681904108		3/8/2011	5/12/2011	2,237	0	2,135	102			0	102											
1,609	P V H CORP	693656100		8/2/2011	11/22/2011	5,255	0	5,448	-193			0	-193											
1,610	PATTERSON-UTI ENERGY INC	703481101		4/20/2011	6/2/2011	1,566	0	1,531	35			0	35											
1,611	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	7/15/2011	277	0	276	1			0	1											
1,612	PATTERSON-UTI ENERGY INC	703481101		7/25/2011	9/7/2011	697	0	1,002	-305			0	-305											
1,613	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	8/15/2011	296	0	294	2			0	2											
1,614	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	9/15/2011	296	0	294	2			0	2											
1,615	PATTERSON-UTI ENERGY INC	703481101		4/14/2011	10/7/2011	1,355	0	2,326	-971			0	-971											
1,616	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	10/15/2011	316	0	315	1			0	1											
1,617	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	11/15/2011	482	0	479	3			0	3											
1,618	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	12/15/2011	150	0	149	1			0	1											
1,619	FHLMC GOLD C91194	5 0% 7/01/28	3128P7KF9	8/20/2008	1/15/2012	383	0	381	2			0	2											
1,620	FHLMC GOLD POOL A90393	5 0% 12/01/39	312938NJ8	3/8/2010	2/15/2011	370	0	385	-15			0	-15											
1,621	PATTERSON-UTI ENERGY INC	703481101		4/15/2011	10/7/2011	2,371	0	4,161	-1,790			0	-1,790											
1,622	FHLMC GOLD POOL A90393	5 0% 12/01/39	312938NJ8	3/8/2010	3/15/2011	21	0	22	-1			0	-1											
1,623	FHLMC GOLD A90393	5 0% 12/01/39	312938NJ8	3/8/2010	4/15/2011	19	0	20	-1			0	-1											
1,624	FHLMC GOLD A90393	5 0% 12/01/39	312938NJ8	3/8/2010	5/15/2011	21	0	21	0			0	0											

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

	Amount		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	Short Term CG Distributions														
	114,860	0						7,443,265	0	7,196,674	246,591	0	0	0	0	246,591
1,625	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8		3/8/2010	6/15/2011	19	0	19	0	0			0	0
1,626	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8		3/8/2010	7/15/2011	19	0	20	0	-1			0	-1
1,627	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8		3/8/2010	8/15/2011	19	0	20	0	-1			0	-1
1,628	PATTERSON-UTI ENERGY INC			703481101		4/20/2011	10/7/2011	169	0	306	-137				0	-137
1,629	PATTERSON-UTI ENERGY INC			703481101		7/25/2011	10/7/2011	678	0	1,336	-658				0	-658
1,630	PEPSICO INC			713448108		1/17/2001	3/1/2011	20,866	0	15,083	5,883				0	5,883
1,631	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8		3/8/2010	9/15/2011	463	0	482	-19				0	-19
1,632	FHLMC GOLD C91186	5 0%	6/01/28	3128P7J79		8/20/2008	6/15/2011	62	0	62	0	0			0	0
1,633	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		4/13/2011	9/25/2011	68	0	76	-8				0	-8
1,634	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/22/2011	9/25/2011	101	0	115	-14				0	-14
1,635	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/10/2009	10/25/2011	323	0	345	-22				0	-22
1,636	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		7/14/2010	10/25/2011	59	0	65	-6				0	-6
1,637	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		1/3/2007	8/25/2011	115	0	117	-2				0	-2
1,638	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		2/15/2011	8/25/2011	29	0	31	-2				0	-2
1,639	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		10/30/2006	9/25/2011	53	0	54	-1				0	-1
1,640	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		3/8/2010	1/25/2012	166	0	179	-13				0	-13
1,641	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/17/2010	1/25/2012	66	0	73	-7				0	-7
1,642	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		12/29/2010	1/25/2012	100	0	112	-12				0	-12
1,643	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	2/25/2011	402	0	408	-6				0	-6
1,644	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	3/25/2011	366	0	372	-6				0	-6
1,645	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	4/25/2011	357	0	362	-5				0	-5
1,646	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	5/25/2011	339	0	344	-5				0	-5
1,647	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	6/25/2011	278	0	282	-4				0	-4
1,648	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	7/25/2011	368	0	373	-5				0	-5
1,649	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	8/25/2011	282	0	286	-4				0	-4
1,650	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	9/25/2011	310	0	315	-5				0	-5
1,651	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	10/25/2011	391	0	397	-6				0	-6
1,652	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	11/25/2011	375	0	380	-5				0	-5
1,653	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	12/25/2011	375	0	381	-6				0	-6
1,654	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/9/2008	1/25/2012	309	0	314	-5				0	-5
1,655	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		12/22/2010	2/25/2011	147	0	157	-10				0	-10
1,656	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		12/22/2010	4/20/2011	117	0	126	-9				0	-9
1,657	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		12/22/2010	4/25/2011	4,259	0	4,252	7				0	7
1,658	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		12/22/2010	4/25/2011	115	0	123	-8				0	-8
1,659	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	2/25/2011	542	0	109	-8				0	-8
1,660	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	3/25/2011	490	0	546	-4				0	-4
1,661	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	4/25/2011	339	0	494	-4				0	-4
1,662	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	5/25/2011	240	0	242	-2				0	-2
1,663	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	6/25/2011	303	0	305	-2				0	-2
1,664	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	7/25/2011	535	0	538	-3				0	-3
1,665	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	8/25/2011	421	0	424	-3				0	-3
1,666	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	9/15/2011	46,720	0	44,379	2,341				0	2,341
1,667	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	9/25/2011	968	0	974	-6				0	-6
1,668	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	10/25/2011	1,428	0	1,438	-10				0	-10
1,669	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/1/2009	11/25/2011	8,716	0	8,760	-44				0	-44
1,670	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		4/13/2011	10/25/2011	59	0	66	-7				0	-7
1,671	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/22/2011	10/25/2011	88	0	100	-12				0	-12
1,672	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/10/2009	11/25/2011	372	0	397	-25				0	-25
1,673	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		7/14/2010	11/25/2011	68	0	74	-6				0	-6
1,674	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		4/13/2011	11/25/2011	101	0	115	-14				0	-14
1,675	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/22/2011	11/25/2011	278	0	297	-19				0	-19
1,676	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		7/14/2010	12/25/2011	51	0	56	-5				0	-5
1,677	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		4/13/2011	12/25/2011	51	0	57	-6				0	-6
1,678	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		6/22/2011	12/25/2011	76	0	86	-10				0	-10
1,679	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		9/10/2009	1/25/2012	256	0	273	-17				0	-17
1,680	FHLMC GOLD C91186	5 0%	10/01/36	31403DWH8		7/14/2010	1/25/2012	46	0	51	-5				0	-5

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

		Amount		Totals		7,443,265		0		7,196,674		246,591		0		0		0		246,591	
		Long Term CG Distributions		Short Term CG Distributions		114,860		0													
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
1,683	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		4/13/2011	1/25/2012	46	0	52	-6			0	-6								
1,684	FNMA POOL # 745948 6.5% 10/01/36	31403DWH8		6/22/2011	1/25/2012	70	0	79	-9			0	-9								
1,685	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	2/25/2011	688	0	750	-62			0	-62								
1,686	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	3/25/2011	187	0	204	-17			0	-17								
1,687	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	4/25/2011	283	0	309	-26			0	-26								
1,688	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	5/25/2011	347	0	378	-31			0	-31								
1,689	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	6/25/2011	883	0	963	-80			0	-80								
1,690	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	7/25/2011	268	0	293	-25			0	-25								
1,691	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	8/25/2011	175	0	191	-16			0	-16								
1,692	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	9/25/2011	133	0	145	-12			0	-12								
1,693	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	10/25/2011	10	0	11	-1			0	-1								
1,694	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	11/25/2011	153	0	167	-14			0	-14								
1,695	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	12/25/2011	260	0	284	-24			0	-24								
1,696	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		12/29/2010	1/25/2012	308	0	336	-28			0	-28								
1,697	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8		6/6/2007	2/16/2011	8,590	0	8,176	414			0	414								
1,698	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8		6/6/2007	2/25/2011	184	0	178	6			0	6								
1,699	FNMA POOL # 888279 4.5% 1/01/36	31410F2L8		6/6/2007	3/25/2011	187	0	181	6			0	6								
1,700	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5		1/15/2008	2/25/2011	168	0	171	-3			0	-3								
1,701	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5		1/15/2008	3/25/2011	140	0	142	-2			0	-2								
1,702	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5		1/15/2008	4/18/2011	4,716	0	4,470	246			0	246								
1,703	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5		1/15/2008	4/25/2011	172	0	174	-2			0	-2								
1,704	FNMA POOL # 888214 5.0% 3/01/21	31410FYK5		1/15/2008	5/25/2011	160	0	162	-2			0	-2								
1,705	PHARMASSET INC	71715N106		8/2/2011	11/22/2011	11,228	0	5,086	6,142			0	6,142								
1,706	PHILIP MORRIS INTERNAT-WI	718172109		1/19/2007	5/13/2011	40,640	0	26,913	13,727			0	13,727								
1,707	ST GAINS - ISHARES			1/1/2011	12/1/2011	2,365	0	0	2,365			0	2,365								
1,708	LT GAINS - ISHARES			1/1/2010	12/1/2011	69,386	0	0	69,386			0	69,386								
1,709	LT GAIN - BLACKSTONE			1/1/2010	12/1/2011	5	0	0	5			0	5								
1,710	DISALLOWED LOSS DUE TO WASH SAL					2,281	0	0	2,281			0	2,281								

[illegible]

Part

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

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

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

ACCOUNT NO ACCOUNT NAME CUSIP ID ASSET SHORT NAME SHARES MARKET VALUE FEDERAL TAX COST

10225671AR7	WRIGHT J ETAL	F	GL151C101	1,270.00	67,602.10	62,921.72
10225671AR7	WRIGHT J ETAL	F	G2554F113	1,230.00	55,362.30	53,406.60
10225671AR7	WRIGHT J ETAL	F	G491BT108	3,150.00	63,283.50	68,985.00
10225671AR7	WRIGHT J ETAL	F	N6596X109	3,020.00	46,417.40	91,286.31
10225671AR7	WRIGHT J ETAL	F	00206RAX0	5,000.00	5,492.30	4,996.25
10225671AR7	WRIGHT J ETAL	F	00206R102	2,060.00	62,294.40	68,899.28
10225671AR7	WRIGHT J ETAL	F	00846U101	1,220.00	42,614.60	45,931.30
10225671AR7	WRIGHT J ETAL	F	009158106	810.00	69,003.90	69,554.70
10225671AR7	WRIGHT J ETAL	F	02005MAE2	10,000.00	10,122.70	9,996.43
10225671AR7	WRIGHT J ETAL	F	023135106	342.00	59,200.20	67,022.29
10225671AR7	WRIGHT J ETAL	F	026874CA3	20,000.00	19,422.60	19,557.00
10225671AR7	WRIGHT J ETAL	F	03063PAC6	30,000.00	29,921.10	29,995.45
10225671AR7	WRIGHT J ETAL	F	03064PAC5	45,000.00	44,940.15	44,994.20
10225671AR7	WRIGHT J ETAL	F	037389103	1,230.00	57,564.00	58,884.11
10225671AR7	WRIGHT J ETAL	F	037833100	595.00	240,975.00	93,103.77
10225671AR7	WRIGHT J ETAL	F	054937107	3,570.00	89,856.90	91,975.64
10225671AR7	WRIGHT J ETAL	F	05565Q8Q0	25,000.00	26,200.50	25,576.75
10225671AR7	WRIGHT J ETAL	F	05569M418	41,806.64	454,438.24	453,184.05
10225671AR7	WRIGHT J ETAL	F	05569M780	8,694.88	106,512.37	106,947.11
10225671AR7	WRIGHT J ETAL	F	05569M814	15,503.87	202,015.49	200,000.00
10225671AR7	WRIGHT J ETAL	F	05569M855	114,510.31	1,013,416.29	1,240,044.03
10225671AR7	WRIGHT J ETAL	F	05569M871	59,091.49	521,186.95	619,673.66
10225671AR7	WRIGHT J ETAL	F	056752108	303.00	35,290.41	40,136.53
10225671AR7	WRIGHT J ETAL	F	060505CL6	40,000.00	37,149.20	40,788.40
10225671AR7	WRIGHT J ETAL	F	06739FGF2	35,000.00	36,248.10	34,954.85
10225671AR7	WRIGHT J ETAL	F	09247XAC5	30,000.00	34,902.30	29,758.80
10225671AR7	WRIGHT J ETAL	F	10112RAS3	20,000.00	20,126.00	19,678.40
10225671AR7	WRIGHT J ETAL	F	12626PAE3	20,000.00	20,772.80	19,278.20
10225671AR7	WRIGHT J ETAL	F	13063A7D0	40,000.00	47,658.00	40,329.20
10225671AR7	WRIGHT J ETAL	F	13342B105	980.00	48,206.20	49,052.96
10225671AR7	WRIGHT J ETAL	F	143658300	1,780.00	58,099.20	61,575.55
10225671AR7	WRIGHT J ETAL	F	149123101	820.00	74,292.00	52,765.52
10225671AR7	WRIGHT J ETAL	F	150870103	1,390.00	61,535.30	51,138.10
10225671AR7	WRIGHT J ETAL	F	151897107	2,490.00	50,024.10	48,211.38
10225671AR7	WRIGHT J ETAL	F	166764100	720.00	76,608.00	60,300.00
10225671AR7	WRIGHT J ETAL	F	167486NN5	30,000.00	30,819.30	30,000.00
10225671AR7	WRIGHT J ETAL	F	17275RAC6	5,000.00	5,818.65	5,016.50
10225671AR7	WRIGHT J ETAL	F	172967EM9	45,000.00	48,025.35	44,807.40

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TAX MARKET VALUE DETAIL REPORT FOR PFSSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10225671AR7	WRIGHT J ETAL	F	172967424	2,751.00	72,378.81	118,727.28
10225671AR7	WRIGHT J ETAL	F	191216100	1,480.00	103,555.60	94,609.23
10225671AR7	WRIGHT J ETAL	F	20030NAL5	30,000.00	34,337.70	29,407.80
10225671AR7	WRIGHT J ETAL	F	21685WCJ4	20,000.00	19,605.40	19,685.20
10225671AR7	WRIGHT J ETAL	F	22160K105	730.00	60,823.60	48,384.40
10225671AR7	WRIGHT J ETAL	F	244199105	780.00	60,333.00	60,777.60
10225671AR7	WRIGHT J ETAL	F	254687106	2,350.00	88,125.00	87,067.50
10225671AR7	WRIGHT J ETAL	F	26003108	1,130.00	65,596.50	70,118.76
10225671AR7	WRIGHT J ETAL	F	261980759	35,467.95	220,610.66	194,874.62

Untitled									
10225671AR7	WRIGHT J ETAL F 26200C403	F 26200C403	DREYFUS OPPORTUNISTIC S/C	6,681.28	151,798.84	204,282.15			
10225671AR7	WRIGHT J ETAL F 26203E604	F 26203E604	DREYFUS/NEWTON INTERN EQTY-I	35,650.61	518,359.87	459,536.36			
10225671AR7	WRIGHT J ETAL F 26441C105	F 26441C105	DUKE ENERGY CORP	2,290.00	50,380.00	46,048.92			
10225671AR7	WRIGHT J ETAL F 268648102	F 268648102	E M C CORP MASS	3,710.00	79,913.40	99,051.11			
10225671AR7	WRIGHT J ETAL F 278058102	F 278058102	EATON CORP	1,220.00	53,106.60	58,608.80			
10225671AR7	WRIGHT J ETAL F 302182100	F 302182100	EXPRESS SCRIPTS INC	1,460.00	65,247.40	68,105.06			
10225671AR7	WRIGHT J ETAL F 30231G102	F 30231G102	EXXON MOBIL CORP	1,700.00	144,092.00	61,733.11			
10225671AR7	WRIGHT J ETAL F 3128L15M8	F 3128L15M8	FHLMC GOLD A69852	27,619.09	30,006.48	27,502.64			
10225671AR7	WRIGHT J ETAL F 3128M1BF5	F 3128M1BF5	FHLMC GOLD G11938	4,053.31	4,317.34	4,059.55			
10225671AR7	WRIGHT J ETAL F 3128M6A9	F 3128M6A9	FHLMC GOLD G04216	10,538.75	11,472.80	11,348.93			
10225671AR7	WRIGHT J ETAL F 3128M6AU2	F 3128M6AU2	FHLMC GOLD G04219	8,326.85	9,046.62	8,905.82			
10225671AR7	WRIGHT J ETAL F 3128M6HA9	F 3128M6HA9	FHLMC GOLD G04425	5,999.02	6,598.20	6,210.86			
10225671AR7	WRIGHT J ETAL F 3128M6SG4	F 3128M6SG4	FHLMC GOLD G04719	13,810.07	15,019.00	14,486.30			
10225671AR7	WRIGHT J ETAL F 3128M7HN9	F 3128M7HN9	FHLMC GOLD G05337	8,912.91	9,719.53	9,573.01			
10225671AR7	WRIGHT J ETAL F 3128M7T22	F 3128M7T22	FHLMC GOLD G05669	11,698.19	13,126.19	12,459.49			
10225671AR7	WRIGHT J ETAL F 3128M74X1	F 3128M74X1	FHLMC GOLD G05938	8,243.84	8,870.12	8,747.48			
10225671AR7	WRIGHT J ETAL F 3128M8G73	F 3128M8G73	FHLMC GOLD G06222	49,484.37	51,975.41	48,363.08			
10225671AR7	WRIGHT J ETAL F 3128P7J79	F 3128P7J79	FHLMC GOLD C91186	7,593.93	8,168.49	7,797.44			
10225671AR7	WRIGHT J ETAL F 3128P7KF9	F 3128P7KF9	FHLMC GOLD C91194	9,257.56	9,957.99	9,208.49			
10225671AR7	WRIGHT J ETAL F 312938N18	F 312938N18	FHLMC GOLD A90393	12,313.56	13,368.34	12,821.49			
10225671AR7	WRIGHT J ETAL F 312941D20	F 312941D20	FHLMC GOLD A92821	37,184.33	39,991.75	39,496.73			
10225671AR7	WRIGHT J ETAL F 312943WV1	F 312943WV1	FHLMC GOLD A95160	18,309.30	19,230.99	17,894.48			
10225671AR7	WRIGHT J ETAL F 312944PM7	F 312944PM7	FHLMC GOLD A95828	80,712.50	86,255.83	82,676.16			
10225671AR7	WRIGHT J ETAL F 3132GJSE0	F 3132GJSE0	FHLMC GOLD Q03517	73,411.08	77,816.48	78,274.56			
10225671AR7	WRIGHT J ETAL F 3132GKX3	F 3132GKX3	FHLMC POOL Q04584	24,966.78	26,465.04	26,468.69			
10225671AR7	WRIGHT J ETAL F 3133XSAE8	F 3133XSAE8	FED HOME LOAN BANK	35,000.00	36,990.80	34,899.20			
10225671AR7	WRIGHT J ETAL F 3135NSLS8	F 3135NSLS8	FEDERAL NATL MTG AS	25,000.00	26,531.25	27,061.25			
10225671AR7	WRIGHT J ETAL F 31371LTV1	F 31371LTV1	FNMA POOL # 255364	11,604.41	12,895.86	11,863.04			
10225671AR7	WRIGHT J ETAL F 3138AA457	F 3138AA457	FNMA POOL # AH8932	52,384.59	55,788.54	52,998.47			
10225671AR7	WRIGHT J ETAL F 3138A5U2	F 3138A5U2	FNMA POOL # AJ1758	33,609.14	35,177.68	35,268.59			
10225671AR7	WRIGHT J ETAL F 3138A44D4	F 3138A44D4	FNMA POOL # AH3519	53,800.03	56,566.97	52,685.81			
10225671AR7	WRIGHT J ETAL F 3138A5AW2	F 3138A5AW2	FNMA POOL # AH3620	35,952.64	37,866.76	36,284.08			
10225671AR7	WRIGHT J ETAL F 3138A6KG4	F 3138A6KG4	FNMA POOL # AH4794	50,963.55	55,411.65	53,575.43			
10225671AR7	WRIGHT J ETAL F 3138EGGK4	F 3138EGGK4	FNMA POOL # AL0201	23,904.11	25,822.41	25,678.24			
10225671AR7	WRIGHT J ETAL F 3138EGG57	F 3138EGG57	FNMA POOL # AL0219	49,656.50	51,786.27	50,463.42			
10225671AR7	WRIGHT J ETAL F 3138EGT79	F 3138EGT79	FNMA POOL # AL0573	42,726.41	44,720.45	44,161.75			
10225671AR7	WRIGHT J ETAL F 3138XSD95	F 3138XSD95	FNMA POOL # 555528	7,472.81	8,330.09	7,532.36			
10225671AR7	WRIGHT J ETAL F 31393DKA8	F 31393DKA8	FNMA REMIC 2003-64	15,651.74	15,932.53	16,395.20			
10225671AR7	WRIGHT J ETAL F 31398AY2	F 31398AY2	FED NATL MTGE ASSN	5,000.00	5,329.80	4,986.50			
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TAX MARKET VALUE DETAIL REPORT FOR PFSD TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10225671AR7	WRIGHT J ETAL F 31403DW8	F 31403DW8	FNMA POOL # 745948	22,108.23	24,831.08	24,081.92
10225671AR7	WRIGHT J ETAL F 31407JDR0	F 31407JDR0	FNMA POOL # 831812	6,050.44	6,690.21	6,596.86
10225671AR7	WRIGHT J ETAL F 31410GRK1	F 31410GRK1	FNMA POOL # 888890	14,656.96	16,462.11	16,001.30
10225671AR7	WRIGHT J ETAL F 31410GTY9	F 31410GTY9	FNMA POOL # 888967	22,581.47	25,292.15	22,916.67
10225671AR7	WRIGHT J ETAL F 31414CGL6	F 31414CGL6	FNMA POOL # 962003	32,428.11	35,611.25	32,355.29
10225671AR7	WRIGHT J ETAL F 31414CRW0	F 31414CRW0	FNMA POOL # 962301	16,417.50	17,517.47	16,897.19
10225671AR7	WRIGHT J ETAL F 31414HKV8	F 31414HKV8	FNMA POOL # 966608	38,333.89	42,096.74	38,363.81
10225671AR7	WRIGHT J ETAL F 31414S6D0	F 31414S6D0	FNMA POOL # 975268	25,700.94	28,006.83	27,456.84
10225671AR7	WRIGHT J ETAL F 31415S8M0	F 31415S8M0	FNMA POOL # 981644	7,390.72	7,885.90	7,674.80
10225671AR7	WRIGHT J ETAL F 31416RRQ8	F 31416RRQ8	FNMA POOL # AA7694	20,740.99	22,117.78	21,567.39
10225671AR7	WRIGHT J ETAL F 31417KVN4	F 31417KVN4	FNMA POOL # AC1520	11,379.15	12,186.05	11,549.85
10225671AR7	WRIGHT J ETAL F 31417VRS4	F 31417VRS4	FNMA POOL # AC8596	21,827.01	23,026.84	22,612.87

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10225671AR7	WRIGHT J ETAL	F 31417YVE1	FNMA POOL # MA0708	34,352.28	37,271.54	35,490.19					
10225671AR7	WRIGHT J ETAL	F 31418MGR7	FNMA POOL # AD0207	10,648.19	11,736.65	11,360.28					
10225671AR7	WRIGHT J ETAL	F 31418PTH8	FNMA POOL # AD2351	27,840.48	29,370.87	28,645.23					
10225671AR7	WRIGHT J ETAL	F 31419GRR7	FNMA POOL # AE5895	55,786.17	58,163.22	57,947.88					
10225671AR7	WRIGHT J ETAL	F 35671D857	FREEMPORT MCMORAN COPPER & GO	1,040.00	38,261.60	51,412.40					
10225671AR7	WRIGHT J ETAL	F 361849RC8	GNACC 2001-C2 B	25,000.00	24,889.75	26,260.74					
10225671AR7	WRIGHT J ETAL	F 36241KA73	GNMA POOL # 781830	13,940.19	15,530.63	13,837.46					
10225671AR7	WRIGHT J ETAL	F 36241KGU6	GNMA POOL # 782011	25,599.29	28,513.26	25,454.40					
10225671AR7	WRIGHT J ETAL	F 36241KKS6	GNMA POOL # 782105	22,069.15	24,580.84	21,948.51					
10225671AR7	WRIGHT J ETAL	F 36282QHV1	GECCM 2004-C3 A3	2,732.98	2,738.58	2,808.01					
10225671AR7	WRIGHT J ETAL	F 369604103	GENERAL ELECTRIC COMPANY	2,960.00	53,013.60	62,971.00					
10225671AR7	WRIGHT J ETAL	F 36962G3H5	GENERAL ELEC CAP CRP	30,000.00	33,203.40	28,129.20					
10225671AR7	WRIGHT J ETAL	F 36962G3H5	GENERAL MILLS INC	10,000.00	11,866.80	10,155.85					
10225671AR7	WRIGHT J ETAL	F 3703348H6	GILEAD SCIENCES INC	1,270.00	51,981.10	51,687.60					
10225671AR7	WRIGHT J ETAL	F 375558103	GOLDMAN SACHS GRP	25,000.00	23,262.75	25,058.35					
10225671AR7	WRIGHT J ETAL	F 38141GFD1	HSBC FINANCE CORP	50,000.00	50,769.50	46,681.30					
10225671AR7	WRIGHT J ETAL	F 40429CCS9	HALLIBURTON CO	1,780.00	61,427.80	53,302.30					
10225671AR7	WRIGHT J ETAL	F 406216101	HEWLETT-PACKARD CO	10,000.00	10,211.00	9,979.00					
10225671AR7	WRIGHT J ETAL	F 4282368U6	HOME DEPOT INC	1,720.00	72,308.80	35,261.05					
10225671AR7	WRIGHT J ETAL	F 437076102	HONEYWELL INTL INC	1,270.00	69,024.50	44,628.19					
10225671AR7	WRIGHT J ETAL	F 438516106	HYDRO-QUEBEC	15,000.00	15,312.60	14,997.15					
10225671AR7	WRIGHT J ETAL	F 448814JB0	ILLINOIS ST	20,000.00	20,804.40	20,000.00					
10225671AR7	WRIGHT J ETAL	F 4521518V8	INTERNATIONAL BUSINESS MACHI	776.00	142,690.88	85,022.32					
10225671AR7	WRIGHT J ETAL	F 459200101	ISHARES S&P GSCI COMMODITY-I	2,330.00	76,843.40	58,415.25					
10225671AR7	WRIGHT J ETAL	F 46428R107	JP MORGAN CHASE & C	25,000.00	26,357.50	26,256.50					
10225671AR7	WRIGHT J ETAL	F 46625H8V1	JP MORGAN CHASE & CO	2,122.00	70,556.50	46,285.65					
10225671AR7	WRIGHT J ETAL	F 46625H100	JEFFERIES GROUP INC	20,000.00	20,300.00	19,875.00					
10225671AR7	WRIGHT J ETAL	F 472319AA0	JOHNSON & JOHNSON	1,150.00	75,417.00	73,553.42					
10225671AR7	WRIGHT J ETAL	F 478160104	JOHNSON CONTROLS INC	30,000.00	33,567.00	32,299.85					
10225671AR7	WRIGHT J ETAL	F 478366AR8	JOHNSON CONTROLS INC	2,360.00	73,773.60	87,178.40					
10225671AR7	WRIGHT J ETAL	F 478366107	HIGHBRIDGE DYNAMIC COMM STRA	8,034.80	137,636.12	157,000.00					
10225671AR7	WRIGHT J ETAL	F 48121A670	KRAFT FOODS INC	25,000.00	28,846.25	27,602.00					
10225671AR7	WRIGHT J ETAL	F 50075NBA1	KRAFT FOODS INC CL A	2,420.00	90,411.20	74,560.20					
10225671AR7	WRIGHT J ETAL	F 50075N104	LAS VEGAS SANDS CORP	1,390.00	59,394.70	61,261.05					
10225671AR7	WRIGHT J ETAL	F 517834107	LLOYDS TSB BANK PLC	25,000.00	25,053.50	24,946.40					
10225671AR7	WRIGHT J ETAL	F 539473AH1	LOS ANGELES CALIF CMN	25,000.00	32,716.25	31,353.05					
10225671AR7	WRIGHT J ETAL	F 54438CPA4									

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10225671AR7	WRIGHT J ETAL	F 565849106	MARATHON OIL CORP	1,420.00	41,563.40	40,145.77
10225671AR7	WRIGHT J ETAL	F 57582PMK2	MASSACHUSETTS ST	15,000.00	16,615.65	15,026.55
10225671AR7	WRIGHT J ETAL	F 582839106	MEAD JOHNSON NUTRITION	670.00	46,049.10	47,260.48
10225671AR7	WRIGHT J ETAL	F 58933Y105	MERCK & CO INC	1,800.00	67,860.00	64,983.24
10225671AR7	WRIGHT J ETAL	F 59156RAT5	MET LIFE GLOB FNDG	20,000.00	25,079.00	20,248.20
10225671AR7	WRIGHT J ETAL	F 59156R108	METLIFE INC	1,640.00	51,135.20	55,603.38
10225671AR7	WRIGHT J ETAL	F 61748AAE6	MORGAN STANLEY GLOB	40,000.00	39,403.60	37,646.40
10225671AR7	WRIGHT J ETAL	F 629491AA9	NYSE EURONEXT	25,000.00	26,303.75	26,602.90
10225671AR7	WRIGHT J ETAL	F 646139X83	NEW JERSEY ST TPK AU	20,000.00	27,479.60	20,000.00
10225671AR7	WRIGHT J ETAL	F 64972FY26	NEW YORK N Y CITY MU	15,000.00	17,023.50	15,000.00
10225671AR7	WRIGHT J ETAL	F 652482BN9	NEWS AMERICA INC	15,000.00	16,396.65	14,089.35
10225671AR7	WRIGHT J ETAL	F 6832348D3	ONTARIO (PROVINCE OF)	30,000.00	33,121.20	29,948.40
10225671AR7	WRIGHT J ETAL	F 6832348D3	ORACLE CORP	35,000.00	42,471.80	34,983.55
10225671AR7	WRIGHT J ETAL	F 693475105	PNC FINANCIAL SERVICES GROUP	1,580.00	91,118.60	88,283.47
10225671AR7	WRIGHT J ETAL	F 713448BN7	PEPSICO INC	20,000.00	22,655.80	19,960.90

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10225671AR7	WRIGHT J ETAL	F 713448108	PEPSICO INC	840.00	55,734.00	37,412.72
10225671AR7	WRIGHT J ETAL	F 71645WAR2	PETROBRAS INTL FIN C 5.375%	20,000.00	21,012.00	20,073.15
10225671AR7	WRIGHT J ETAL	F 717081103	PFIZER INC	5,254.00	113,696.56	82,478.55
10225671AR7	WRIGHT J ETAL	F 718172109	PHILIP MORRIS INTERNAT-W/I	870.00	68,277.60	44,000.33
10225671AR7	WRIGHT J ETAL	F 726505100	PLAINS EXPLORATION & PR-W/I	1,300.00	47,736.00	38,363.00
10225671AR7	WRIGHT J ETAL	F 742718109	PROCTER & GAMBLE CO	1,710.00	114,074.10	93,675.41
10225671AR7	WRIGHT J ETAL	F 7443208J3	PRUDENTIAL FINL INC 4.75%	25,000.00	26,397.25	25,737.65
10225671AR7	WRIGHT J ETAL	F 745177EW1	PUERTO RICO COMWLTH 3.67%	25,000.00	25,489.00	25,000.00
10225671AR7	WRIGHT J ETAL	F 74733V100	QEP RESOURCES INC	1,360.00	39,848.00	46,743.20
10225671AR7	WRIGHT J ETAL	F 747525103	QUALCOMM INC	1,140.00	62,358.00	62,448.80
10225671AR7	WRIGHT J ETAL	F 779376102	ROGERS WIRELESS INC 6.375%	20,000.00	22,052.60	21,090.40
10225671AR7	WRIGHT J ETAL	F 77531QAD0	ROYAL BANK OF SCOTLA 4.875%	1,330.00	32,691.40	71,993.19
10225671AR7	WRIGHT J ETAL	F 78010XAC5	SBC COMMUNICATIONS 5.875%	30,000.00	28,685.40	30,332.20
10225671AR7	WRIGHT J ETAL	F 78387GAK9	SALESFORCE.COM INC	20,000.00	20,646.60	20,240.00
10225671AR7	WRIGHT J ETAL	F 79466L302	SCHLUMBERGER LTD	589.00	59,759.94	74,814.78
10225671AR7	WRIGHT J ETAL	F 806857108	SEMPRA ENERGY	920.00	62,845.20	67,236.35
10225671AR7	WRIGHT J ETAL	F 816831109	SHIRE PLC	1,160.00	63,800.00	58,510.40
10225671AR7	WRIGHT J ETAL	F 82481R106	SIMON PROPERTY GROUP 5.65%	510.00	52,989.00	44,197.21
10225671AR7	WRIGHT J ETAL	F 828807CD7	STATE STREET CORP	25,000.00	28,651.50	24,905.25
10225671AR7	WRIGHT J ETAL	F 857477103	DREYFUS SELECT MGER S/C GR-I	1,910.00	76,992.10	77,952.29
10225671AR7	WRIGHT J ETAL	F 86271F578	DREYFUS SELECT MGER S/C VL-I	11,413.47	189,577.87	191,632.32
10225671AR7	WRIGHT J ETAL	F 86271F677	DREYFUS PREM STRAT GBL ST-I	9,873.68	171,505.82	203,160.45
10225671AR7	WRIGHT J ETAL	F 86271F818	TD AMERITRADE HLDG CO 4.15%	23,865.47	315,262.86	231,799.31
10225671AR7	WRIGHT J ETAL	F 87236YAB4	TELEFONICA EMISTONES 4.949%	20,000.00	21,137.80	20,089.65
10225671AR7	WRIGHT J ETAL	F 87938WAJ2	TERADATA CORPORATION	25,000.00	24,868.50	25,557.75
10225671AR7	WRIGHT J ETAL	F 88076W103	TEXAS INSTRUMENTS INC	1,720.00	83,437.20	70,210.52
10225671AR7	WRIGHT J ETAL	F 882508104	THERMO FISHER SCIENTI 2.25%	1,570.00	45,702.70	50,095.56
10225671AR7	WRIGHT J ETAL	F 883556BA9	TIME WARNER INC 3.15%	20,000.00	20,389.40	20,109.90
10225671AR7	WRIGHT J ETAL	F 887317AJ4	TIME WARNER CABLE IN 4.125%	20,000.00	20,802.40	20,113.85
10225671AR7	WRIGHT J ETAL	F 88732JAX6	TYCO INTL FIN 3.375%	30,000.00	30,807.00	29,689.85
10225671AR7	WRIGHT J ETAL	F 902118BN7	US BANCORP	30,000.00	31,395.90	29,902.80
10225671AR7	WRIGHT J ETAL	F 902973304	UNION PAC CORP	2,350.00	63,567.50	58,609.00
10225671AR7	WRIGHT J ETAL	F 907818108		530.00	56,148.20	48,701.70

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10225671AR7	WRIGHT J ETAL	F 91086QAU2	UNITED MEXICAN STATE 5.625%	35,000.00	40,250.00	34,692.35
10225671AR7	WRIGHT J ETAL	F 912810PS1	US TREAS-CPI INFLAT 2.375%	39,299.40	50,754.39	39,371.28
10225671AR7	WRIGHT J ETAL	F 912828BR0	U.S. TREASURY NOTE 4.25%	35,000.00	37,589.30	36,963.42
10225671AR7	WRIGHT J ETAL	F 912828GD6	U S INFL IX 8D 2.375%	50,527.80	58,651.66	51,319.08
10225671AR7	WRIGHT J ETAL	F 912828JE1	U S TREASURY INFL IN 1.375%	36,752.45	41,610.76	36,038.21
10225671AR7	WRIGHT J ETAL	F 912828MF4	US TREAS INFL INDX 1.375%	31,413.60	35,767.21	32,075.09
10225671AR7	WRIGHT J ETAL	F 912828NP1	U.S. TREASURY NOTE 1.75%	15,000.00	15,656.25	15,058.60
10225671AR7	WRIGHT J ETAL	F 912828NU0	U.S. TREASURY NOTE 0.75% 8/1	100,000.00	100,832.00	100,480.22
10225671AR7	WRIGHT J ETAL	F 912828NY2	U.S. TREASURY NOTE 0.75% 9/1	45,000.00	45,384.75	45,031.12
10225671AR7	WRIGHT J ETAL	F 912828PB0	U.S. TREASURY NOTE 0.5% 10/1	35,000.00	35,151.90	34,933.30
10225671AR7	WRIGHT J ETAL	F 912828PC8	U.S. TREASURY NOTE 2.625%	35,000.00	37,679.60	33,111.86
10225671AR7	WRIGHT J ETAL	F 912828PL8	U.S. TREASURY NOTE 0.75% 12/	5,000.00	5,048.25	4,965.06
10225671AR7	WRIGHT J ETAL	F 912828PQ7	U.S. TREASURY NOTE 1.0%	25,000.00	25,369.25	24,967.86
10225671AR7	WRIGHT J ETAL	F 912828PU8	U.S. TREASURY NOTE 0.5% 11/1	40,000.00	40,184.40	39,382.95
10225671AR7	WRIGHT J ETAL	F 912828PV7	U S TREASURY NOTE 1.25%	115,000.00	117,434.55	115,464.64
10225671AR7	WRIGHT J ETAL	F 912828PZ7	UNITED STATES T-NOTE 1.25%	55,000.00	56,190.20	55,189.06
10225671AR7	WRIGHT J ETAL	F 912828QC7	UNITED STATES T-NOTE 1.25%	95,000.00	96,952.25	95,008.72
10225671AR7	WRIGHT J ETAL	F 912828QH6	UNITED STATES T-NOTE 1.0%	30,000.00	30,496.80	30,095.02

10225671AR7	WRIGHT J ETAL F 912828QS2	UNITED STATES TREAS 0.75%	20,000.00	20,217.20	20,043.00
10225671AR7	WRIGHT J ETAL F 912828QU7	UNITED STATES T-NOTE 0.63%	40,000.00	40,309.20	40,176.56
10225671AR7	WRIGHT J ETAL F 912828QV5	UNITED STATES TIPS 0.625%	20,093.40	21,495.32	20,896.83
10225671AR7	WRIGHT J ETAL F 912828QX1	UNITED STATES T-NOTE 1.5%	75,000.00	77,537.25	76,802.54
10225671AR7	WRIGHT J ETAL F 912828QY9	UNITED STATES T-NOTE 2.25%	60,000.00	63,815.40	62,634.62
10225671AR7	WRIGHT J ETAL F 912828RC6	UNITED STATES T-NOTE 2.125%	60,000.00	61,537.80	59,301.80
10225671AR7	WRIGHT J ETAL F 912828RR3	US TREASURY NOTE 2.0%	5,000.00	5,057.05	5,017.60
10225671AR7	WRIGHT J ETAL F 912828RU6	US TREASURY NOTE 0.875%	50,000.00	50,152.50	49,941.97
10225671AR7	WRIGHT J ETAL F 913017109	UNITED TECHNOLOGIES CORP	990.00	72,359.10	74,398.50
10225671AR7	WRIGHT J ETAL F 91913Y100	VALERO ENERGY CORP NEW	3,030.00	63,781.50	62,058.78
10225671AR7	WRIGHT J ETAL F 92343VAL8	VERIZON COMMUNICATIONS 5.5%	35,000.00	40,803.35	32,661.00
10225671AR7	WRIGHT J ETAL F 92343V104	VERIZON COMMUNICATIONS INC	1,350.00	54,162.00	45,732.77
10225671AR7	WRIGHT J ETAL F 942683103	WATSON PHARMACEUTICALS INC	820.00	49,478.80	41,451.00
10225671AR7	WRIGHT J ETAL F 949746101	WELLS FARGO & COMPANY	2,630.00	72,482.80	61,696.80
10225671AR7	WRIGHT J ETAL F 98158KAC3	WOART 2011-A A3	20,000.00	20,059.80	19,999.41
10225671AR7	WRIGHT J ETAL F 988498101	YUM! BRANDS INC	1,360.00	80,253.60	70,120.02
10225671AR7	WRIGHT J ETAL F 991061052	CRA (BNY MELLON, N.A., MEMBE	307,136.40	307,136.40	307,136.40
10225671AR7	WRIGHT J ETAL F 991061052	CRA (BNY MELLON, N.A., MEMBE	3,797.74	3,797.74	3,797.74
10225671AR7	WRIGHT J ETAL F 999286567	MELLON OPTIMA L/S STRATEGY F	12,211.61	1,092,684.05	1,300,000.00

TOTAL FOR ACCT#10225671AR7 14,302,512.07 14,162,269.16

10225671AS0	WRIGHT ETAL FOR G0585R106	ASSURED GUARANTY LTD	180.00	2,365.20	2,491.33
10225671AS0	WRIGHT ETAL FOR G9319H102	VALIDUS HOLDINGS LTD	140.00	4,410.00	4,342.88
10225671AS0	WRIGHT ETAL FOR G9666G105	WILLIS GROUP HOLDINGS PUBLIC	100.00	3,880.00	3,135.82
10225671AS0	WRIGHT ETAL FOR M22465104	CHECK POINT SOFTWARE TECH OR	90.00	4,728.60	3,000.55
10225671AS0	WRIGHT ETAL FOR V7780T103	ROYAL CARIBBEAN CRUISES LTD	150.00	3,715.50	4,469.31

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10225671AS0	WRIGHT ETAL FOR 003654100		ABTOMED INC	370.00	6,833.90	5,035.32
10225671AS0	WRIGHT ETAL FOR 004764106		ACME PACKET INC	100.00	3,091.00	3,024.31
10225671AS0	WRIGHT ETAL FOR 008252108		AFFILIATED MANAGERS GROUP IN	69.00	6,620.55	7,006.83
10225671AS0	WRIGHT ETAL FOR 01449J105		ALERE INC	180.00	4,156.20	3,866.60
10225671AS0	WRIGHT ETAL FOR 015271109		ALEXANDRIA REAL ESTATE EQUIT	90.00	6,207.30	6,745.58
10225671AS0	WRIGHT ETAL FOR 018581108		ALLIANCE DATA SYS CORP	90.00	9,345.60	6,725.14
10225671AS0	WRIGHT ETAL FOR 021441100		ALTERA CORP	80.00	2,968.00	2,885.59
10225671AS0	WRIGHT ETAL FOR 023111206		AMARIN CORPORATION PLC -ADR	770.00	5,767.30	6,338.39
10225671AS0	WRIGHT ETAL FOR 024835100		AMERICAN CAMPUS COMMUNITIES	190.00	7,972.40	7,343.00
10225671AS0	WRIGHT ETAL FOR 031100100		AMETEK INC NEW	215.00	9,051.50	5,013.83
10225671AS0	WRIGHT ETAL FOR 032359309		AMTRUST FINANCIAL SERVICES	170.00	4,037.50	4,534.89
10225671AS0	WRIGHT ETAL FOR 042735100		ARROW ELECTRS INC	90.00	3,366.90	3,317.71
10225671AS0	WRIGHT ETAL FOR 043176106		ARUBA NETWORKS INC	160.00	2,963.20	4,541.97
10225671AS0	WRIGHT ETAL FOR 044209104		ASHLAND INC	130.00	7,430.80	7,495.59
10225671AS0	WRIGHT ETAL FOR 049513104		ATMEL CORP	640.00	5,184.00	8,032.24
10225671AS0	WRIGHT ETAL FOR 053807103		AVNET INC	170.00	5,285.30	5,289.74
10225671AS0	WRIGHT ETAL FOR 05569M442		BNY MELLON SM/MID CAP-M	21,989.78	267,395.82	255,340.69
10225671AS0	WRIGHT ETAL FOR 073302101		B E AEROSPACE INC	170.00	6,580.70	3,362.55
10225671AS0	WRIGHT ETAL FOR 101121101		BOSTON PROPERTIES INC	48.00	4,780.80	5,003.85
10225671AS0	WRIGHT ETAL FOR 117043109		BRUNSWICK CORP	250.00	4,515.00	4,580.26
10225671AS0	WRIGHT ETAL FOR 125041109		CBRE GROUP INC	340.00	5,174.80	5,721.78

Untitled										
1022567LAS0	WRIGHT ETAL	FOR 125269100	CF INDUSTRIES HOLDINGS INC	41.00	5,944.18	5,886.35				
1022567LAS0	WRIGHT ETAL	FOR 12561W105	CLECO CORP NEW	120.00	4,572.00	4,356.68				
1022567LAS0	WRIGHT ETAL	FOR 12621E103	CONSECO FINANCIAL GROUP INC	700.00	4,417.00	3,797.84				
1022567LAS0	WRIGHT ETAL	FOR 127097103	CABOT OIL & GAS CORP CL A	60.00	4,554.00	2,435.99				
1022567LAS0	WRIGHT ETAL	FOR 140781105	CARBO CERAMICS INC	47.00	5,796.51	7,145.61				
1022567LAS0	WRIGHT ETAL	FOR 14161H108	CARDTRONICS INC	110.00	2,976.60	3,139.79				
1022567LAS0	WRIGHT ETAL	FOR 144285103	CARPENTER TECHNOLOGY CORP	110.00	5,662.80	5,632.32				
1022567LAS0	WRIGHT ETAL	FOR 16117M305	CHARTER COMMUNICATIONS INC	80.00	4,555.20	4,488.98				
1022567LAS0	WRIGHT ETAL	FOR 171340102	CHURCH & DWIGHT INC	80.00	3,660.80	3,668.24				
1022567LAS0	WRIGHT ETAL	FOR 18683K101	CLIFFS NATS RES INC	70.00	4,364.50	2,326.07				
1022567LAS0	WRIGHT ETAL	FOR 189754104	COACH INC	50.00	3,052.00	2,730.28				
1022567LAS0	WRIGHT ETAL	FOR 204166102	COMMVAULT SYSTEMS INC	110.00	4,699.20	3,998.64				
1022567LAS0	WRIGHT ETAL	FOR 216648402	COOPER COS INC	50.00	3,526.00	3,990.27				
1022567LAS0	WRIGHT ETAL	FOR 224399105	CRANE CO	140.00	6,539.40	6,768.18				
1022567LAS0	WRIGHT ETAL	FOR 232806109	CYPRESS SEMICONDUCTOR CORP	350.00	5,911.50	6,140.96				
1022567LAS0	WRIGHT ETAL	FOR 257651109	DONALDSON CO INC	110.00	7,488.80	4,782.31				
1022567LAS0	WRIGHT ETAL	FOR 261608103	DRESSER-RAND GROUP INC	120.00	5,989.20	5,002.72				
1022567LAS0	WRIGHT ETAL	FOR 26884L109	E Q T CORP	70.00	3,835.30	3,965.10				
1022567LAS0	WRIGHT ETAL	FOR 27579R104	EAST WEST BANCORP INC	320.00	6,320.00	6,325.75				
1022567LAS0	WRIGHT ETAL	FOR 29266R108	ENERGIZER HLDGS INC	130.00	10,072.40	8,387.50				
1022567LAS0	WRIGHT ETAL	FOR 29444U502	EQUINIX INC	70.00	7,098.00	6,930.13				
1022567LAS0	WRIGHT ETAL	FOR 344849104	FOOT LOCKER INC	170.00	4,052.80	2,014.57				
1022567LAS0	WRIGHT ETAL	FOR 360271100	FULTON FINL CORP PA	570.00	5,591.70	5,614.43				
1022567LAS0	WRIGHT ETAL	FOR 365558105	GARDNER DENVER MACHY INC	80.00	6,164.80	4,295.04				
1022567LAS0	WRIGHT ETAL	FOR 393122106	GREEN MOUNTAIN COFFEE ROASTE	60.00	2,691.00	5,839.25				
1022567LAS0	WRIGHT ETAL	FOR 395259104	GREENHILL & CO INC	150.00	5,455.50	5,063.00				
1022567LAS0	WRIGHT ETAL	FOR 402635304	GULFPORT ENERGY CORP	130.00	3,828.50	3,118.70				

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1022567LAS0	WRIGHT ETAL FOR 411310105		HANSEN NAT CORP	60.00	5,528.40	4,466.61
1022567LAS0	WRIGHT ETAL FOR 44107P104		HOST HOTELS & RESORTS INC	413.00	6,100.01	3,330.84
1022567LAS0	WRIGHT ETAL FOR 445658107		HUNT J B TRANSPORT SERVICES	110.00	4,957.70	4,376.36
1022567LAS0	WRIGHT ETAL FOR 465685105		ITC HOLDINGS CORP	100.00	7,588.00	5,917.00
1022567LAS0	WRIGHT ETAL FOR 481165108		JOY GLOBAL INC	60.00	4,498.20	3,381.52
1022567LAS0	WRIGHT ETAL FOR 48242W106		KBR INC	230.00	6,410.10	5,099.18
1022567LAS0	WRIGHT ETAL FOR 485170302		KANSAS CITY SOUTHERN	130.00	8,841.30	3,877.02
1022567LAS0	WRIGHT ETAL FOR 497266106		KIRBY CORP	70.00	4,608.80	4,350.51
1022567LAS0	WRIGHT ETAL FOR 501892108		LKQ CORP	210.00	6,316.80	6,299.39
1022567LAS0	WRIGHT ETAL FOR 521863204		LEAR CORP W/I	108.00	4,298.40	3,879.21
1022567LAS0	WRIGHT ETAL FOR 554382101		MACERICH COMPANY (THE)	160.00	8,096.00	7,202.59
1022567LAS0	WRIGHT ETAL FOR 56509R108		MAP PHARMACEUTICALS INC	290.00	3,819.30	4,241.54
1022567LAS0	WRIGHT ETAL FOR 57060D108		MARKETAXESS HLDGS INC	100.00	3,011.00	2,945.29
1022567LAS0	WRIGHT ETAL FOR 584690309		MEDICIS PHARMACEUTICAL CORP	180.00	5,985.00	5,604.46
1022567LAS0	WRIGHT ETAL FOR 594901100		MICROS SYS INC	130.00	6,055.40	6,619.13
1022567LAS0	WRIGHT ETAL FOR 651587107		NEWMARKET CORP	37.00	7,330.07	6,075.04
1022567LAS0	WRIGHT ETAL FOR 67072V103		NXSTAGE MEDICAL INC	320.00	5,689.60	6,302.35
1022567LAS0	WRIGHT ETAL FOR 67103H107		O'REILLY AUTOMOTIVE INC	100.00	7,995.00	8,021.42
1022567LAS0	WRIGHT ETAL FOR 675232102		OCEANEERING INTL INC	60.00	2,767.80	2,595.60
1022567LAS0	WRIGHT ETAL FOR 682680103		ONEOK INC	40.00	3,467.60	3,196.11
1022567LAS0	WRIGHT ETAL FOR 693656100		P V H CORP	90.00	6,344.10	5,639.03
1022567LAS0	WRIGHT ETAL FOR 720279108		PIER 1 IMPORTS INC	270.00	3,761.10	3,701.13
1022567LAS0	WRIGHT ETAL FOR 726505100		PLAINS EXPLORATION & PR-W/I	160.00	5,875.20	5,704.82
1022567LAS0	WRIGHT ETAL FOR 731068102		POLARIS INDUSTRIES INC	50.00	2,799.00	2,758.38

1022567LASO	WRIGHT ETAL	FOR 743606105	PROSPERITY BANCSHARES INC	150.00	6,052.50	6,297.23
1022567LASO	WRIGHT ETAL	FOR 74835V101	QUESTOR PHARMACEUTICALS	100.00	4,158.00	4,167.46
1022567LASO	WRIGHT ETAL	FOR 748356102	QUESTAR CORP	280.00	5,560.80	5,143.54
1022567LASO	WRIGHT ETAL	FOR 750086100	RACKSPACE HOSTING INC	180.00	7,741.80	4,759.94
1022567LASO	WRIGHT ETAL	FOR 75281A109	RANGE RESOURCES CORP	70.00	4,335.80	4,394.82
1022567LASO	WRIGHT ETAL	FOR 754730109	RAYMOND JAMES FINL INC	190.00	5,882.40	4,841.77
1022567LASO	WRIGHT ETAL	FOR 754907103	RAYONIER INC REIT	173.00	7,720.99	3,215.43
1022567LASO	WRIGHT ETAL	FOR 759351604	REINSURANCE GROUP OF AMERICA	130.00	6,792.50	7,652.61
1022567LASO	WRIGHT ETAL	FOR 768573107	RIVERBED TECHNOLOGY INC	220.00	5,170.00	5,010.46
1022567LASO	WRIGHT ETAL	FOR 770323103	ROBERT HALF INTL INC	120.00	3,415.20	3,132.66
1022567LASO	WRIGHT ETAL	FOR 772739207	ROCK-TENN CO CLASS A	130.00	7,501.00	7,184.35
1022567LASO	WRIGHT ETAL	FOR 776969106	ROPER INDUSTRIES INC	60.00	5,212.20	2,488.60
1022567LASO	WRIGHT ETAL	FOR 78440X101	S L GREEN REALTY CORP REIT	70.00	4,664.80	5,201.66
1022567LASO	WRIGHT ETAL	FOR 78454L100	SM ENERGY COMPANY	100.00	7,310.00	7,751.93
1022567LASO	WRIGHT ETAL	FOR 78505P100	SXC HEALTH SOLUTIONS CORP	110.00	6,212.80	5,391.98
1022567LASO	WRIGHT ETAL	FOR 816850101	SEMTECH CORP	170.00	4,219.40	4,305.28
1022567LASO	WRIGHT ETAL	FOR 82669G104	SIGNATURE BANK	90.00	5,399.10	4,827.75
1022567LASO	WRIGHT ETAL	FOR 858119100	STEEL DYNAMICS INC	390.00	5,128.50	4,779.14
1022567LASO	WRIGHT ETAL	FOR 87424N104	TALEO CORP-CLASS A	90.00	3,482.10	3,500.73
1022567LASO	WRIGHT ETAL	FOR 88076W103	TERADATA CORPORATION	80.00	3,880.80	4,536.34
1022567LASO	WRIGHT ETAL	FOR 885160101	THOR INDUSTRIES INC	180.00	4,937.40	4,549.18
1022567LASO	WRIGHT ETAL	FOR 88632Q103	TIBCO SOFTWARE INC	250.00	5,977.50	5,212.77
1022567LASO	WRIGHT ETAL	FOR 887389104	TIMKEN CO	130.00	5,032.30	5,256.72
1022567LASO	WRIGHT ETAL	FOR 889478103	TOLL BROS INC	260.00	5,309.20	3,964.53

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ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1022567LASO	WRIGHT ETAL	FOR 891894107	TOWERS WATSON & CO-CL A	80.00	4,794.40	4,861.96
1022567LASO	WRIGHT ETAL	FOR 892356106	TRACTOR SUPPLY COMPANY	100.00	7,015.00	6,930.93
1022567LASO	WRIGHT ETAL	FOR 893641100	TRANSDIGM GROUP INC	30.00	2,870.40	2,821.02
1022567LASO	WRIGHT ETAL	FOR 896818101	TRIUMPH GROUP INC NEW	90.00	5,260.50	4,259.58
1022567LASO	WRIGHT ETAL	FOR 903845303	ULTA SALON COSMETICS & FRAGR	100.00	6,492.00	5,266.35
1022567LASO	WRIGHT ETAL	FOR 911363109	UNITED RENTALS INC	170.00	5,023.50	3,819.76
1022567LASO	WRIGHT ETAL	FOR 913903100	UNIVERSAL HEALTH SERVICES CL	240.00	9,326.40	9,540.42
1022567LASO	WRIGHT ETAL	FOR 918204108	V F CORP	56.00	7,111.44	7,356.13
1022567LASO	WRIGHT ETAL	FOR 92532F100	VERTEX PHARMACEUTICALS INC	80.00	2,656.80	3,203.53
1022567LASO	WRIGHT ETAL	FOR 928390206	VISTEON CORP-W/I	80.00	3,995.20	4,979.22
1022567LASO	WRIGHT ETAL	FOR 92927K102	WABCO HOLDINGS INC-W/I	70.00	3,038.00	1,452.31
1022567LASO	WRIGHT ETAL	FOR 929740108	WABTEC CORP	70.00	4,896.50	4,638.99
1022567LASO	WRIGHT ETAL	FOR 93317Q105	WALTER ENERGY INCORPORATED	70.00	4,239.20	5,629.77
1022567LASO	WRIGHT ETAL	FOR 941053100	WASTE CONNECTIONS INC	240.00	7,953.60	3,970.36
1022567LASO	WRIGHT ETAL	FOR 947890109	WEBSTER FINL CORP WATERBURY	360.00	7,340.40	8,193.25
1022567LASO	WRIGHT ETAL	FOR 948741103	WEINGARTEN REALTY INVESTMENT	230.00	5,018.60	5,532.28
1022567LASO	WRIGHT ETAL	FOR 94946T106	WELLCARE HEALTH PLANS INC	120.00	6,300.00	6,541.95
1022567LASO	WRIGHT ETAL	FOR 976657106	WISCONSIN ENERGY CORP	160.00	5,593.60	3,289.71
1022567LASO	WRIGHT ETAL	FOR 991061052	CRA (BNY MELLON, N.A., MEMBE	10,566.23	10,566.23	10,566.23
1022567LASO	WRIGHT ETAL	FOR 991061052	CRA (BNY MELLON, N.A., MEMBE	72.00	72.00	72.00

TOTAL FOR ACCT#1022567LASO 909,452.30 842,567.61

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. WRIGHT J ETAL FOR CHESTNUT ASSOC-TR	Employer identification number (EIN) or ☒ 25-6448135
	Number, street, and room or suite no. If a P O box, see instructions BNY Mellon, N.A. - P O Box 185	Social security number (SSN) ☐
	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. ► **(814) 453-7320**

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	\$	12,399
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	\$	27,347
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	\$	0

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

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

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

(HTA)