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

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

OMB No 1545-0052

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

Name of foundation BNY MELLON FOUNDATION, INC		A Employer identification number 31-1605320
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (412) 234-0023
BNY MELLON, N A - P.O. BOX 185		C If exemption application is pending, check here ☐
City or town, state, and ZIP code Pittsburgh PA 15230-0185		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 30,874,639	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)	

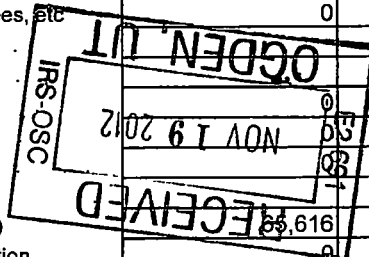
Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	773,176	771,011		
	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	2,349,180			
	b Gross sales price for all assets on line 6a	23,840,880			
	7 Capital gain net income (from Part IV, line 2)		2,349,202		
	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)	109,117	109,117	0		
12 Total. Add lines 1 through 11	3,231,473	3,229,330	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	0			
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	0	0	0	0
	b Accounting fees (attach schedule)	0	0	0	0
	c Other professional fees (attach schedule)	0	0	0	0
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	22,205	22,205	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)	12,728	11,978	0	750
	24 Total operating and administrative expenses. Add lines 13 through 23	78,344	34,183	0	750
	25 Contributions, gifts, grants paid	1,698,750			1,698,750
26 Total expenses and disbursements. Add lines 24 and 25	1,777,094	34,183	0	1,699,500	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	1,454,379				
b Net investment income (if negative, enter -0-)		3,195,147			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

(HTA)

Form **990-PF** (2011)

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing		0	0	
	2	Savings and temporary cash investments		1,209,928	983,248	983,248
	3	Accounts receivable	0			
		Less: allowance for doubtful accounts	0	0	0	0
	4	Pledges receivable	0			
		Less: allowance for doubtful accounts	0	0	0	0
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)		0	0	0
	7	Other notes and loans receivable (attach schedule)	0			
		Less: allowance for doubtful accounts	0	0	0	0
	8	Inventories for sale or use		0	0	
	9	Prepaid expenses and deferred charges			0	
	10 a	Investments—U S and state government obligations (attach schedule)		0	0	0
	b	Investments—corporate stock (attach schedule)		0	0	0
	c	Investments—corporate bonds (attach schedule)		0	0	0
	11	Investments—land, buildings, and equipment: basis	0			
	Less: accumulated depreciation (attach schedule)	0	0	0	0	
12	Investments—mortgage loans					
13	Investments—other (attach schedule)		25,392,276	26,991,148	29,891,391	
14	Land, buildings, and equipment: basis	0				
	Less: accumulated depreciation (attach schedule)	0	0	0	0	
15	Other assets (describe)		0	0	0	
16	Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)		26,602,204	27,974,396	30,874,639	
Liabilities	17	Accounts payable and accrued expenses		0	0	
	18	Grants payable				
	19	Deferred revenue		0	0	
	20	Loans from officers, directors, trustees, and other disqualified persons		0	0	
	21	Mortgages and other notes payable (attach schedule)		0	0	
	22	Other liabilities (describe)		0	0	
	23	Total liabilities (add lines 17 through 22)		0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ☐					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ☒					
	27	Capital stock, trust principal, or current funds		26,602,204	27,974,396	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
30	Total net assets or fund balances (see instructions)		26,602,204	27,974,396		
31	Total liabilities and net assets/fund balances (see instructions)		26,602,204	27,974,396		

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	26,602,204
2	Enter amount from Part I, line 27a	2	1,454,379
3	Other increases not included in line 2 (itemize) <u>See Attached Statement</u>	3	23,577
4	Add lines 1, 2, and 3	4	28,080,160
5	Decreases not included in line 2 (itemize) <u>See Attached Statement</u>	5	105,764
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	27,974,396

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a	0	0	0	0
b	0	0	0	0
c	0	0	0	0
d	0	0	0	0
e	0	0	0	0
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				(i) 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	0
b	0	0	0	0
c	0	0	0	0
d	0	0	0	0
e	0	0	0	0
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	2,349,180
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8			3	0

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	1,938,500	31,393,649	0.061748
2009	1,754,500	28,646,187	0.061247
2008	1,238,750	36,461,932	0.033974
2007	1,868,026	3,163,865	0.590425
2006	892,154	3,173	281.170501
2 Total of line 1, column (d)			2 281.917895
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 56.383579
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 33,423,766
5 Multiply line 4 by line 3			5 1,884,551,523
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 31,951
7 Add lines 5 and 6			7 1,884,583,474
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.			8 1,699,500

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

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-)

3 Add lines 1 and 2

4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)

5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-

6 Credits/Payments

a 2011 estimated tax payments and 2010 overpayment credited to 2011

b Exempt foreign organizations—tax withheld at source

c Tax paid with application for extension of time to file (Form 8868)

d Backup withholding erroneously withheld

7 Total credits and payments. Add lines 6a through 6d

8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached

9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed

10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid

11 Enter the amount of line 10 to be Credited to 2012 estimated tax

77

Refunded

Part VII-A Statements Regarding Activities

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?

b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?

If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities

c Did the foundation file Form 1120-POL for this year?

d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year:

(1) On the foundation (2) On foundation managers

e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers

2 Has the foundation engaged in any activities that have not previously been reported to the IRS?

If "Yes," attach a detailed description of the activities.

3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes

4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?

b If "Yes," has it filed a tax return on Form 990-T for this year?

5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?

If "Yes," attach the statement required by General Instruction T.

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?

7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV

8 a Enter the states to which the foundation reports or with which it is registered (see instructions)

NY

b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation

9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV

10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses

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 ▶ (412) 234-0023 Located at ▶ P.O. BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A			
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶	16	Yes	No
				X

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

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

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

5b N/A

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

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

6b X

If "Yes" to 6b, file Form 8870.

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

7b N/A

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Attached Statement		00	0	0
		.00	0	0
		.00	0	0
		.00	0	0
		.00	0	0

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

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

Total number of other employees paid over \$50,000

NONE

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

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

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 NONE	
2	
3	
4	

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

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

	Amount
1 NONE	
2	
All other program-related investments See instructions.	
3 NONE	0
Total. Add lines 1 through 3	NONE

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes.		
a	Average monthly fair market value of securities	1a	32,783,963
b	Average of monthly cash balances	1b	1,148,794
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	33,932,757
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	33,932,757
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	508,991
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4.	5	33,423,766
6	Minimum investment return. Enter 5% of line 5	6	1,671,188

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	1,671,188
2a	Tax on investment income for 2011 from Part VI, line 5	2a	63,903
b	Income tax for 2011. (This does not include the tax from Part VI.)	2b	0
c	Add lines 2a and 2b	2c	63,903
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,607,285
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,607,285
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1.	7	1,607,285

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	1,699,500
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	0
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4.	4	1,699,500
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,699,500

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				1,607,285
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	892,001			
b From 2007	1,715,534			
c From 2008	0			
d From 2009	370,572			
e From 2010	418,370			
f Total of lines 3a through e	3,396,477			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 1,699,500				
a Applied to 2010, but not more than line 2a			0	
b Applied to undistributed income of prior years (Election required—see instructions)		0		
c Treated as distributions out of corpus (Election required—see instructions)	0			
d Applied to 2011 distributable amount				1,607,285
e Remaining amount distributed out of corpus	92,215			
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	3,488,692			
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)	892,001			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	2,596,691			
10 Analysis of line 9:				
a Excess from 2007	1,715,534			
b Excess from 2008	0			
c Excess from 2009	370,572			
d Excess from 2010	418,370			
e Excess from 2011	92,215			

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

N/A

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

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

☐ 4942(j)(3) or ☐ 4942(j)(5)

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

b 85% of line 2a

c Qualifying distributions from Part XII, line 4 for each year listed

d Amounts included in line 2c not used directly for active conduct of exempt activities

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

3 Complete 3a, b, or c for the alternative test relied upon.

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

Tax year	Prior 3 years			(e) Total
(a) 2011	(b) 2010	(c) 2009	(d) 2008	
0				0
0	0	0	0	0
0				0
				0
0	0	0	0	0
				0
0				0
				0
				0
				0
				0

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see instructions.)**1 Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines:

NOT APPLICABLE

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

NOT APPLICABLE

Form 990-PF (2011)

BNY MELLON FOUNDATION, INC

31-1605320 Page **11****Part XV** Supplementary Information (continued)**3** Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year See Attached Statement				
Total			3a	1,698,750
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	773,176	
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	2,349,180	
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory						
11 Other revenue a <u>BNYM FEE REIMBURSEMENT</u>			0	42	109,117	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		3,231,473	0
13 Total. Add line 12, columns (b), (d), and (e)					13	3,231,473

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

Form **990-PF** (2011)

BNY MELLON FOUNDATION, INC

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

Recipient(s) paid during the year

Name

COALITION FOR THE HOMELESS

Street

129 FULTON STREET

City

NEW YORK

State

NY

Zip Code

10038

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

FISHER HOUSE FOUNDATION

Street

111 ROCKVILLE PIKE, SUITE 420

City

ROCKVILLE

State

MD

Zip Code

20850

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

THE LEGAL AID SOCIETY

Street

199 WATER STREET

City

NEW YORK

State

NY

Zip Code

10038

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

SKILLWORKS c/o THE BOSTON FOUNDATION

Street

75 ARLINGTON STREET, 10TH FLOOR

City

BOSTON

State

MA

Zip Code

02108-4407

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

AMERICAN RED CROSS

Street

2025 E STREET

City

WASHINGTON

State

DC

Zip Code

20006

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

LINCOLN CENTER FOR THE PERFORMING ARTS

Street

10 LINCOLN CENTER PLAZA

City

NEW YORK

State

NY

Zip Code

10023

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

368,750

BNY MELLON FOUNDATION, INC

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

Name

SYRACUSE UNIVERSITY

Street

805 SOUTH CROUSE AVE

City

SYRACUSE

State

NY

Zip Code

13210

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

JERICHO PROJECT

Street

245 W 29TH ST

City

NEW YORK

State

NY

Zip Code

10001

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

THE GREATER BOSTON FOOD BANK INC

Street

70 SOUTH BAY AVE

City

BOSTON

State

MA

Zip Code

02118

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

50,000

Name

OPERATION WARM

Street

1653 BRINTONS BRIDGE ROAD

City

CHADDS FORD

State

PA

Zip Code

19317

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

80,000

Name

LOS ANGELES REGIONAL FOODBANK

Street

1734 EAST 41ST STREET

City

VERNON

State

CA

Zip Code

90058

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

10,000

Name

SAN FRANCISCO FOOD BANK

Street

900 PENNSYLVANIA AVENUE

City

SAN FRANCISCO

State

CA

Zip Code

94107

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

10,000

BNY MELLON FOUNDATION, INC

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

Recipient(s) paid during the year

Name

CHILDRENS AIDS SOCIETY

Street

105 EAST 22ND STREET, SUITE 504

City

NEW YORK

State

NY

Zip Code

10010

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

MORE THAN WORDS

Street

376 MOODY STREET

City

WALTHAM

State

MA

Zip Code

02453

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

GREATER CHICAGO FOOD DEPOSITORY

Street

4100 WEST ANN LURIE PLACE

City

CHICAGO

State

IL

Zip Code

60632

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

15,000

Name

SECOND HARVEST FOOD BANK OF CENTRAL FLORIDA

Street

2008 BRENGLE AVENUE

City

ORLANDO

State

FL

Zip Code

32808

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

15,000

Name

GOOD SHEPHERD SERVICES

Street

305 SEVENTH AVENUE

City

NEW YORK

State

NY

Zip Code

10001

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

150,000

Name

HOUSTON FOOD BANK

Street

3811 EASTEX FREEWAY

City

HOUSTON

State

TX

Zip Code

77026

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

20,000

BNY MELLON FOUNDATION, INC

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

Name

FOOD BANK FOR NEW YORK CITY

Street

39 BROADWAY

City

NEW YORK

State

NY

Zip Code

10006

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

30,000

Name

REDISCOVERY, INC

Street

296 NEWTON STREET, SUITE 150

City

WALTHAM

State

MA

Zip Code

02453

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

Name

YOUTH VILLAGES

Street

400 WEST CUMMINGS PARK, SUITE 5200

City

WOBBURN

State

MA

Zip Code

01801

Foreign Country

Relationship

NONE

Foundation Status

509(A)(2)

Purpose of grant/contribution

GENERAL OPERATING

Amount

75,000

Name

MENTORING USA

Street

5 HANOVER SQUARE, 17TH FLOOR

City

NEW YORK

State

NY

Zip Code

10004

Foreign Country

Relationship

NONE

Foundation Status

509(A)(1)

Purpose of grant/contribution

GENERAL OPERATING

Amount

100,000

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

0

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

										Amount							
										Long Term CG Distributions		161,157					
										Short Term CG Distributions		0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation			
1	X	ROVI CORP	779376102			6/24/2009		4/21/2011	5,449	2,457			2,992				
2	X	ROVI CORP	779376102			6/24/2009		9/22/2011	433	223			210				
3	X	ROVI CORP	779376102			9/23/2011		9/28/2011	2,266	2,152			114				
4	X	ROVI CORP	779376102			6/24/2009		12/19/2011	238	223			15				
5	X	ROVI CORP	779376102			9/23/2011		12/19/2011	2,130	3,873			-1,743				
6	X	ROVI CORP	779376102			6/24/2009		12/23/2011	3,742	3,351			391				
7	X	ROWAN COS INC	779382100			10/7/2011		11/3/2011	9,892	9,034			858				
8	X	ROYAL DUTCH SHELL PLC-A	780259206			9/23/2011		12/19/2011	1,400	1,207			193				
9	X	RYDEX MANAGED FUTURES	78356A160			3/16/2011		6/20/2011	31,931	31,746			185				
10	X	RYDEX MANAGED FUTURES	78356A160			3/16/2011		9/22/2011	17,600	18,254			-654				
11	X	RYDEX MANAGED FUTURES	78356A160			12/10/2010		9/22/2011	32,952	33,617			-665				
12	X	SBA COMMUNICATIONS COR	78388J106			12/10/2010		3/7/2011	417	399			18				
13	X	SBA COMMUNICATIONS COR	78388J106			12/5/2008		3/7/2011	2,503	933			1,570				
14	X	SBA COMMUNICATIONS COR	78388J106			12/5/2008		3/16/2011	825	311			514				
15	X	SBA COMMUNICATIONS COR	78388J106			11/21/2008		3/22/2011	9,675	2,927			6,748				
16	X	SBA COMMUNICATIONS COR	78388J106			11/25/2008		3/22/2011	1,116	400			716				
17	X	S L GREEN REALTY CORP RE	78440X101			10/22/2010		3/16/2011	694	694			0				
18	X	ARROW ELECTRS INC	042735100			5/4/2011		7/21/2011	5,836	7,191			-1,355				
19	X	ARROW ELECTRS INC	042735100			5/4/2011		7/21/2011	7,659	9,389			-1,730				
20	X	ARUBA NETWORKS INC	043176106			2/18/2011		3/16/2011	314	311			-119				
21	X	ARUBA NETWORKS INC	043176106			3/22/2011		9/22/2011	195	314			-87				
22	X	ARUBA NETWORKS INC	043176106			2/18/2011		9/28/2011	224	311			-135				
23	X	ARUBA NETWORKS INC	043176106			2/18/2011		12/19/2011	176	311			-229				
24	X	ASHLAND INC	044209104			6/1/2011		7/18/2011	3,132	3,361			-752				
25	X	ASHLAND INC	044209104			6/1/2011		7/18/2011	63	67			-28				
26	X	ASHLAND INC	044209104			6/1/2011		7/19/2011	11,952	12,704			-283				
27	X	ATMEL CORP	049513104			12/21/2010		3/16/2011	934	962			-273				
28	X	ATMEL CORP	049513104			6/2/2011		9/22/2011	460	743			-347				
29	X	ATMEL CORP	049513104			6/2/2011		9/28/2011	470	743			-7				
30	X	ATMEL CORP	049513104			6/2/2011		12/19/2011	396	743			-88				
31	X	ATWOOD OCEANICS INC	050095108			2/14/2011		3/16/2011	433	440			-89				
32	X	ATWOOD OCEANICS INC	050095108			2/14/2011		9/22/2011	352	440			-3,031				
33	X	ATWOOD OCEANICS INC	050095108			2/14/2011		9/28/2011	351	440			-2,342				
34	X	ATWOOD OCEANICS INC	050095108			2/14/2011		10/7/2011	12,823	15,854			-8,781				
35	X	AUTODESK INC	052769106			7/21/2011		8/19/2011	4,841	7,183			-13,332				
36	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	20,968	29,749			-918				
37	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	32,251	45,583			-5,706				
38	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	2,130	3,048			29,867				
39	X	AUTODESK INC	052769106			7/21/2011		9/9/2011	13,740	19,446			827				
40	X	AUTOLIV INC	052800109			5/29/2009		1/31/2011	46,344	16,477			20,483				
41	X	AUTOLIV INC	052800109			5/29/2009		3/16/2011	1,376	549			750				
42	X	AUTOLIV INC	052800109			5/29/2009		9/23/2011	46,665	26,182			-33				
43	X	AUTOLIV INC	052800109			5/29/2009		9/23/2011	1,848	1,098			-10				
44	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		10/25/2011	830	863			-11				
45	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		12/15/2011	518	528			-42				
46	X	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010		1/15/2012	598	609			-26				
47	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		1/25/2011	1,055	1,097			-40				
48	X	FHLMC GOLD Q03517 4.5%	3132GGJSE0			9/23/2011		1/15/2011	389	415			-5				
49	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		12/25/2011	1,020	1,060			-49				
50	X	FHLMC GOLD Q03517 4.5%	3132GGJSE0			9/15/2011		1/15/2011	82	87			-				
51	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		1/25/2012	1,229	1,278			-				
									23,840,880		21,491,700		2,349,180				
Securities									0		0		0				
Other sales									0		0		0				

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										161,157				
										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Cost, Other Basis and Expenses		Net Gain or Loss	
											Valuation Method	Depreciation		
52	X	FHLMC GOLD Q03517 4.5%	3132GJSE0			9/23/2011		12/15/2011	1,010	1,077			-67	
53	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		2/25/2011	635	659			-24	
54	X	FHLMC GOLD Q03517 4.5%	3132GJSE0			9/15/2011		12/15/2011	213	226			-13	
55	X	FHLMC GOLD Q03517 4.5%	3132GJSE0			9/23/2011		1/15/2012	2,015	2,148			-133	
56	X	FHLMC GOLD Q03517 4.5%	3132GJSE0			9/15/2011		1/15/2012	424	450			-26	
57	X	FHLMC POOL Q04584 4.5%	3132GKXIM3			1/17/2011		1/15/2012	45	47			-2	
58	X	FED HOME LOAN BANK 3.62	3133XSAE8			12/10/2010		6/23/2011	16,037	16,034			3	
59	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		3/25/2011	483	502			-19	
60	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		2/25/2011	1,043	1,084			-41	
61	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		4/25/2011	642	667			-25	
62	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		3/25/2011	782	813			-31	
63	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		4/25/2011	1,249	1,298			-49	
64	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		5/25/2011	1,060	1,102			-42	
65	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		6/25/2011	1,188	1,235			-47	
66	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		7/25/2011	1,468	1,526			-58	
67	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		8/25/2011	621	645			-24	
68	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		5/25/2011	521	541			-20	
69	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		6/25/2011	495	514			-19	
70	X	FNMA POOL # 255364 6.0%	31371LTV1			2/17/2009		9/25/2011	766	796			-30	
71	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		9/22/2011	106	81			25	
72	X	HOST HOTELS & RESORTS IN	44107P104			4/24/2009		9/28/2011	342	242			100	
73	X	TEMPUR-PEDIC INTL INC	88023U101			4/14/2011		9/27/2011	2,414	2,314			100	
74	X	INTEL CORP	458140100			9/23/2011		11/4/2011	12,083	10,918			1,165	
75	X	INTEL CORP	458140100			9/23/2011		11/4/2011	99,972	90,342			9,630	
76	X	TEMPUR-PEDIC INTL INC	88023U101			4/14/2011		10/7/2011	9,584	9,834			-250	
77	X	INTEL CORP	458140100			9/23/2011		11/22/2011	69,489	64,010			5,479	
78	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		3/16/2011	8,458	7,155			1,303	
79	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		9/23/2011	17,700	13,790			3,910	
80	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		9/28/2011	4,835	3,512			1,323	
81	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		12/19/2011	9,137	6,505			2,632	
82	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		2/14/2011	3,730	3,453			277	
83	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		3/7/2011	3,036	2,479			557	
84	X	TERADATA CORPORATION	88076W103			3/3/2011		3/16/2011	3,882	4,001			-119	
85	X	TERADATA CORPORATION	88076W103			7/21/2011		9/22/2011	516	567			-51	
86	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		3/16/2011	1,438	1,239			199	
87	X	INTERNATIONAL COAL GROU	45928H106			3/22/2011		3/25/2011	111	110			1	
88	X	TERADATA CORPORATION	88076W103			9/23/2011		9/28/2011	3,384	3,066			318	
89	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		3/25/2011	4,787	3,807			960	
90	X	INTERNATIONAL COAL GROU	45928H106			1/20/2011		5/2/2011	17,693	10,459			7,234	
91	X	INTERNATIONAL COAL GROU	45928H106			1/26/2011		5/2/2011	11,508	7,082			4,426	
92	X	INTERPUBLIC GROUP COS IN	460690100			12/10/2010		3/16/2011	475	444			31	
93	X	INTERPUBLIC GROUP COS IN	460690100			10/15/2010		3/16/2011	238	217			21	
94	X	INTERPUBLIC GROUP COS IN	460690100			10/15/2010		6/1/2011	1,960	1,847			113	
95	X	INTERPUBLIC GROUP COS IN	460690100			5/5/2010		6/1/2011	692	509			183	
96	X	INTERPUBLIC GROUP COS IN	460690100			5/5/2010		8/2/2011	9,843	9,156			687	
97	X	TERADATA CORPORATION	88076W103			7/21/2011		9/28/2011	574	567			7	
98	X	INTUIT INC 5 4% 3/15/	461202AA1			4/30/2009		1/20/2011	52,266	50,566			1,700	
99	X	TERADATA CORPORATION	88076W103			7/21/2011		12/19/2011	497	567			-70	
100	X	TERADATA CORPORATION	88076W103			9/23/2011		12/19/2011	5,410	5,621			-211	
101	X	INVESCO MORTGAGE CAPITA	46131B100			9/28/2011		12/19/2011	1,038	1,024			14	
102	X	TEREX CORP NEW	880779103			2/17/2011		3/16/2011	1,406	1,495			-89	
Totals.										23,840,880	21,491,700			2,349,180
Securities										0	0			0
Other sales										0	0			0
											Expense of Sale and Cost of Improve-ments			
											Valuation Method			
											Depreciation			
											Net Gain or Loss			

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	
										23,840,880		21,491,700		2,349,180	
										0		0		0	
										0		0		0	
										0		0		0	
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount		Totals			
Long Term CG Distributions										161,157	Securities				
Short Term CG Distributions										0	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	
154	X	FNMA POOL # AH8932 4.5%	3138AAA457			2/16/2011		6/25/2011	79	80				-1	
155	X	FNMA POOL # AH8932 4.5%	3138AAA457			2/16/2011		7/25/2011	764	772				-8	
156	X	CARDIOME PHARMA CORP	14159U202			11/18/2010		7/18/2011	42	56				-14	
157	X	CARDIOME PHARMA CORP	14159U202			11/19/2010		7/18/2011	419	576				-157	
158	X	CARDIOME PHARMA CORP	14159U202			11/22/2010		7/18/2011	2,303	3,085				-782	
159	X	CARDIOME PHARMA CORP	14159U202			11/15/2010		7/18/2011	502	587				-85	
160	X	FNMA POOL # AH8932 4.5%	3138AAA457			2/16/2011		8/25/2011	83	84				-1	
161	X	CARNIVAL CORP	143658300			7/17/2010		3/16/2011	3,132	2,498				634	
162	X	FNMA POOL # AH8932 4.5%	3138AAA457			2/16/2011		9/25/2011	82	83				-1	
163	X	CARNIVAL CORP	143658300			9/23/2011		9/28/2011	1,942	1,877				65	
164	X	CARNIVAL CORP	143658300			9/23/2011		12/19/2011	3,915	3,753				162	
165	X	FNMA POOL # AH8932 4.5%	3138AAA457			2/16/2011		10/25/2011	82	83				-1	
166	X	FNMA POOL # AH8932 4.5%	3138AAA457			2/16/2011		11/25/2011	1,063	1,076				-13	
167	X	FNMA POOL # AH8932 4.5%	3138AAA457			2/16/2011		12/25/2011	525	531				-6	
168	X	FNMA POOL # AH8932 4.5%	3138AAA457			2/16/2011		12/5/2012	506	512				-6	
169	X	CARNIVAL CORP	143658300			9/23/2011		12/19/2011	979	938				41	
170	X	FNMA POOL # AJ1758 3.5%	3138AS502			9/14/2011		10/25/2011	768	805				-37	
171	X	FNMA POOL # AJ1758 3.5%	3138AS502			9/14/2011		11/25/2011	1,376	1,444				-68	
172	X	FNMA POOL # AJ1758 3.5%	3138AS502			9/14/2011		12/25/2011	837	878				-41	
173	X	FNMA POOL # AJ1758 3.5%	3138AS502			9/14/2011		12/5/2012	1,086	1,140				-54	
174	X	FNMA POOL # AL0219 3.324%	3138EGG57			10/20/2011		11/25/2011	7,276	7,394				-118	
175	X	FNMA POOL # AL0219 3.31301	3138EGG57			10/20/2011		12/25/2011	2,158	2,194				-36	
176	X	FNMA POOL # AL0219 3.313%	3138EGG57			10/20/2011		12/5/2012	2,549	2,591				-42	
177	X	THOR INDUSTRIES INC	885160101			10/7/2011		12/19/2011	245	245				0	
178	X	THORATEC CORPORATION	885175307			10/27/2010		3/16/2011	541	623				-82	
179	X	THORATEC CORPORATION	885175307			10/27/2010		3/25/2011	977	1,374				-397	
180	X	THORATEC CORPORATION	885175307			11/2/2010		3/25/2011	250	343				-93	
181	X	THORATEC CORPORATION	885175307			9/18/2009		3/25/2011	1,277	1,549				-272	
182	X	THORATEC CORPORATION	885175307			10/27/2010		3/25/2011	25	35				-10	
183	X	THORATEC CORPORATION	885175307			10/27/2010		3/25/2011	2,031	2,818				-787	
184	X	THORATEC CORPORATION	885175307			9/18/2009		3/28/2011	6,964	8,473				-1,509	
185	X	THORATEC CORPORATION	885175307			12/10/2010		3/28/2011	998	1,094				-96	
186	X	TIBCO SOFTWARE INC	88632Q103			1/21/2011		2/15/2011	1,013	856				157	
187	X	TIBCO SOFTWARE INC	88632Q103			1/21/2011		3/16/2011	1,201	1,070				131	
188	X	TIBCO SOFTWARE INC	88632Q103			3/22/2011		9/22/2011	430	491				-61	
189	X	TIBCO SOFTWARE INC	88632Q103			1/21/2011		9/22/2011	215	214				1	
190	X	TIBCO SOFTWARE INC	88632Q103			1/21/2011		9/28/2011	231	214				17	
191	X	TIBCO SOFTWARE INC	88632Q103			1/20/2011		9/28/2011	231	208				22	
192	X	TIBCO SOFTWARE INC	88632Q103			1/20/2011		11/14/2011	2,130	1,460				670	
193	X	CAMDEN PROPERTY TRUST	133131102			3/22/2011		9/22/2011	565	551				14	
194	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		9/28/2011	564	433				131	
195	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		10/10/2011	15,926	12,119				3,807	
196	X	CAMDEN INTERNATIONAL C	13342B105			9/23/2011		9/28/2011	2,773	2,618				155	
197	X	CAMDEN INTERNATIONAL C	13342B105			9/23/2011		9/28/2011	65,641	63,712				1,929	
198	X	CAMDEN INTERNATIONAL C	13342B105			9/23/2011		12/19/2011	2,763	2,618				145	
199	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		6/25/2011	1,573	1,690				-117	
200	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		7/25/2011	1,270	1,364				-94	
201	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		8/25/2011	1,709	1,836				-127	
202	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		9/25/2011	1,625	1,746				-121	
203	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		10/25/2011	1,464	1,573				-109	
204	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		11/25/2011	1,548	1,663				-115	
									23,840,880	21,491,700					
									0	0					
									2,349,180	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	
Long Term CG Distributions										23,840,880		21,491,700		2,349,180	
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 Improve-ments	Depreciation	Net Gain or Loss	
205	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		12/25/2011	1,395	1,499				-104	
206	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		1/25/2012	1,601	1,720				-119	
207	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		9/25/2011	664	686				-22	
208	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		10/25/2011	661	683				-22	
209	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		11/25/2011	870	899				-29	
210	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		12/25/2011	776	802				-26	
211	X	FNMA POOL # AL0573 3.5%	3138EGT79			8/2/2011		1/25/2012	1,167	1,206				-39	
212	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		1/25/2011	3,259	3,414				-155	
213	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		2/25/2011	4,375	4,582				-207	
214	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		3/25/2011	2,184	2,287				-103	
215	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		4/25/2011	2,093	2,192				-99	
216	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		5/25/2011	2,722	2,851				-129	
217	X	FNMA REMIC 2003-64 BC 5.5%	31393DKA8			5/20/2010		6/25/2011	2,104	2,204				-100	
218	X	FNMA REMIC 2003-64 5.0348	31393DKA8			5/20/2010		7/25/2011	2,044	2,141				-97	
219	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		8/25/2011	2,452	2,569				-117	
220	X	JDS UNIPHASE CORP	46612J507			2/23/2010		2/17/2011	1,861	695				1,166	
221	X	JDS UNIPHASE CORP	46612J507			2/23/2010		2/18/2011	2,772	1,092				1,680	
222	X	JDS UNIPHASE CORP	46612J507			2/23/2010		2/18/2011	7,057	2,760				4,297	
223	X	JDS UNIPHASE CORP	46612J507			2/23/2010		2/18/2011	11,594	4,540				7,054	
224	X	J P MORGAN CHASE & CO	46625H100			11/20/2008		3/16/2011	7,935	4,347				3,588	
225	X	JP MORGAN CHASE & CO	46625H100			9/23/2011		9/28/2011	3,494	3,193				301	
226	X	JP MORGAN CHASE & CO	46625H100			9/23/2011		11/8/2011	20,526	17,417				3,109	
227	X	JP MORGAN CHASE & CO	46625H100			11/20/2008		11/8/2011	50,974	35,982				14,992	
228	X	JP MORGAN CHASE & CO	46625H100			11/20/2008		12/19/2011	4,300	3,381				919	
229	X	JOHNSON & JOHNSON	478160104			9/30/2011		12/19/2011	5,712	5,756				-44	
230	X	JOHNSON CONTROLS INC	478366107			9/23/2011		9/28/2011	2,226	2,110				116	
231	X	JOHNSON CONTROLS INC	478366107			9/23/2011		12/19/2011	4,281	3,957				324	
232	X	JOY GLOBAL INC	481165108			12/10/2010		1/20/2011	1,762	1,584				178	
233	X	JOY GLOBAL INC	481165108			12/3/2010		1/20/2011	881	790				91	
234	X	JOY GLOBAL INC	481165108			12/3/2010		2/17/2011	2,941	2,371				570	
235	X	JOY GLOBAL INC	481165108			11/19/2009		2/17/2011	1,961	1,092				869	
236	X	JOY GLOBAL INC	481165108			11/19/2009		3/1/2011	10,590	6,009				4,581	
237	X	JOY GLOBAL INC	481165108			2/19/2010		3/1/2011	963	503				460	
238	X	JOY GLOBAL INC	481165108			2/19/2010		3/25/2011	2,923	1,509				1,414	
239	X	JOY GLOBAL INC	481165108			2/19/2010		9/28/2011	698	503				195	
240	X	JOY GLOBAL INC	481165108			10/7/2011		12/19/2011	754	685				69	
241	X	KBR INC	48242W106			12/10/2010		3/16/2011	329	296				33	
242	X	KBR INC	48242W106			10/27/2009		3/16/2011	657	454				203	
243	X	KBR INC	48242W106			3/22/2011		9/22/2011	246	366				-120	
244	X	KBR INC	48242W106			10/27/2009		9/28/2011	515	454				61	
245	X	KBR INC	48242W106			10/27/2009		12/19/2011	486	454				32	
246	X	KANSAS CITY SOUTHERN	485170302			12/10/2010		3/16/2011	512	500				12	
247	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		8/12/2011	2,166	1,429				737	
248	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		9/22/2011	967	714				253	
249	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		9/28/2011	527	357				170	
250	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		12/15/2011	1,243	714				529	
251	X	KANSAS CITY SOUTHERN	485170302			3/25/2010		12/19/2011	638	357				281	
252	X	AVON PRODUCTS INC	054303102			10/21/2011		10/27/2011	8,424	10,274				-1,850	
253	X	B B & T CORPORATION	054937107			9/23/2011		9/28/2011	2,415	2,271				144	
254	X	B B & T CORPORATION	054937107			11/8/2011		12/19/2011	5,190	5,287				-97	
255	X	BNY MELLON SMALL/MID CAP	05569M442			12/21/2010		3/16/2011	40,000	40,591				-591	

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										161,157	0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
256	X	BNY MELLON SM/MID CAP-M	05569M442			12/21/2010		6/20/2011	19,382	19,342					
257	X	BNY MELLON SM/MID CAP-M	05569M442			12/13/2010		8/5/2011	5,856	6,302					-446
258	X	BNY MELLON SM/MID CAP-M	05569M442			12/12/2010		8/5/2011	6,361	7,067					-706
259	X	BNY MELLON SM/MID CAP-M	05569M442			12/15/2009		8/5/2011	137,783	113,899					23,884
260	X	BNY MELLON SM/MID CAP-M	05569M442			12/14/2011		12/19/2011	8,752	8,797					-45
261	X	BNY MELLON SM/MID CAP-M	05569M442			9/22/2011		12/19/2011	14,731	14,794					-63
262	X	BNY MELLON SMALL CAP ST	05569M806			2/26/2009		4/28/2011	440,212	217,212					223,000
263	X	BNY MELLON SMALL CAP ST	05569M806			12/10/2010		4/28/2011	14,491	13,000					1,491
264	X	BNY MELLON SMALL CAP ST	05569M806			12/21/2010		4/28/2011	61,259	56,000					5,259
265	X	BNY MELLON EMERGING MKT	05569M855			12/21/2010		6/20/2011	92,264	94,556					-2,292
266	X	BNY MELLON EMERGING MKT	05569M855			12/21/2010		8/5/2011	300,000	321,429					-21,429
267	X	BNY MELLON INTERNATIONAL	05569M871			12/16/2010		6/20/2011	25,273	24,852					421
268	X	FHLMC GOLD G05669 6.5%	3128M7722			9/10/2009		1/15/2012	1,213	1,292					-79
269	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		10/15/2011	618	639					-21
270	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		11/15/2011	382	395					-13
271	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		12/15/2011	2,052	2,125					-73
272	X	FHLMC GOLD G04425 6.0%	3128M6HA9			2/9/2009		12/28/2011	30,445	28,984					1,461
273	X	FHLMC GOLD G04719 5.5%	3128M6SG4			3/9/2011		4/15/2011	805	861					-56
274	X	FOSSIL INC	349882100			7/15/2011		9/22/2011	937	1,280					-343
275	X	FOSSIL INC	349882100			7/15/2011		9/27/2011	8,491	11,136					-2,645
276	X	FOSSIL INC	349882100			7/15/2011		9/27/2011	3,466	4,608					-1,142
277	X	FOSSIL INC	349882100			8/2/2011		9/27/2011	5,199	6,727					-1,528
278	X	FRANKLIN RES INC	354613101			12/12/2009		1/5/2011	16,566	7,668					8,898
279	X	FRANKLIN RES INC	354613101			12/12/2009		1/5/2011	39,976	18,505					21,471
280	X	FRANKLIN RES INC	354613101			12/12/2009		1/6/2011	31,010	14,416					16,594
281	X	FREEMPORT MCMORAN COPP	35671D857			9/23/2011		9/28/2011	1,027	947					80
282	X	FREEMPORT MCMORAN COPP	35671D857			9/23/2011		12/19/2011	2,866	2,525					341
283	X	FULTON FINL CORP PA	360271100			10/24/2011		12/19/2011	370	402					-32
284	X	GNMA 2001-C1 D 7 034%	361849QH8			3/11/2010		6/29/2011	49,812	52,084					-2,272
285	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		2/15/2011	882	904					-22
286	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		3/15/2011	1,415	1,450					-35
287	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		4/15/2011	1,750	1,793					-43
288	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		5/15/2011	653	669					-16
289	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		6/15/2011	82	84					-2
290	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		7/15/2011	586	600					-14
291	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		8/15/2011	377	386					-9
292	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		9/15/2011	434	445					-11
293	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		10/15/2011	422	432					-10
294	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		11/15/2011	640	656					-16
295	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		12/15/2011	1,226	1,256					-30
296	X	GNMA POOL # 706022 5.0%	36297ALB7			2/18/2009		12/28/2011	59,248	55,129					4,119
297	X	GARDNER DENVER MACHY II	365558105			12/10/2010		3/16/2011	711	691					20
298	X	GARDNER DENVER MACHY II	365558105			11/12/2010		3/16/2011	711	634					77
299	X	GARDNER DENVER MACHY II	365558105			3/22/2011		8/12/2011	712	743					-31
300	X	GARDNER DENVER MACHY II	365558105			11/12/2010		8/12/2011	2,135	1,903					232
301	X	GARDNER DENVER MACHY II	365558105			11/12/2010		9/22/2011	1,348	1,269					79
302	X	GARDNER DENVER MACHY II	365558105			11/12/2010		12/19/2011	760	634					126
303	X	GECCMC 2004-C3 A3 4.865%	36828QHV1			2/12/2010		2/10/2011	1,141	1,172					-31
304	X	GECCMC 2004-C3 A3 4.865%	36828QHV1			2/2/2010		2/10/2011	1,369	1,407					-38
305	X	GECCMC 2004-C3 A3 4.865%	36828QHV1			2/1/2010		3/10/2011	188	193					-5
306	X	GECCMC 2004-C3 A3 4.865%	36828QHV1			2/2/2010		3/10/2011	225	231					-6
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss		
									23,840,880		21,491,700		2,349,180		
									0		0		0		
									Securities						
									Other sales						

Totals:

Cost, Other Basis and Expenses

Gross Sales

Securities

Other sales

Net Gain or Loss

Depreciation

Expense of Sale and Cost of Improvements

Valuation Method

Cost or Other Basis

Date Sold

Acquisition Method

Check "X" if Purchaser is a Business

Date Acquired

Description

CUSIP #

Purchaser

Amount

Long Term CG Distributions

Short Term CG Distributions

Check "X" if Sale of Security

Index

Net Gain or Loss

2,349,180

21,491,700

0

23,840,880

0

0

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

										Amount		Totals					
										161,157		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		23,840,880		21,491,700		2,349,180	
										0		0		0		0	
										0		0		0		0	
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

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		Cost, Other			Valuation Method	Depreciation
									Gross Sales	Other Basis	Basis and Expenses	Net Gain or Loss			
Long Term CG Distributions									23,840,880	21,491,700		2,349,180			
Short Term CG Distributions									0	0		0			
Amount 161,157															
358	X	HDMOT 2009-2 A3 2 62%	41283HAC8			1/20/2010		11/9/2011	48,518	49,298		-780			
359	X	FHLMC GOLD A82899 5 5%	312929GG1			8/6/2009		9/15/2011	951	981		-30			
360	X	HARMAN INTERNATIONAL INC	413086109			2/17/2011		4/14/2011	8,088	9,205		-1,117			
361	X	PROCTER & GAMBLE CO	742718109			9/29/2011		12/19/2011	8,442	8,273		169			
362	X	PROCTER & GAMBLE CO	742718109			9/23/2011		12/19/2011	1,948	1,832		116			
363	X	PROSPERITY BANCSHARES I	743606105			6/2/2011		9/22/2011	638	840		-202			
364	X	PROSPERITY BANCSHARES I	743606105			6/22/2011		9/28/2011	341	420		-79			
365	X	PROSPERITY BANCSHARES I	743606105			6/22/2011		12/19/2011	377	420		-43			
366	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		1/10/2011	6,605	6,860		-255			
367	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		2/10/2011	4,495	4,669		-174			
368	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		3/10/2011	2,408	2,501		-93			
369	X	PMCF 2001-ROCK A2 6 605%	74438WAB2			2/24/2010		4/10/2011	7,980	8,289		-309			
370	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		3/16/2011	6,402	7,062		-660			
371	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/4/2011	14,510	15,754		-1,244			
372	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/4/2011	29,318	31,982		-2,664			
373	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/4/2011	18,497	20,136		-1,639			
374	X	SEAGATE TECHNOLOGY	G7945M107			9/23/2011		11/23/2011	4,623	3,164		1,459			
375	X	SEAGATE TECHNOLOGY	G7945M107			9/23/2011		12/19/2011	757	527		230			
376	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/3/2011	3,788	4,058		-270			
377	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/4/2011	21,303	23,162		-1,859			
378	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/4/2011	4,119	4,509		-390			
379	X	PUBLIC SVC ENTERPRISE GR	744573106			1/5/2010		4/4/2011	15,430	16,781		-1,351			
380	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/5/2011	27,279	27,218		61			
381	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/5/2011	309	335		-26			
382	X	PUBLIC SVC ENTERPRISE GR	744573106			1/4/2010		4/5/2011	3,981	4,324		-343			
383	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/4/2011	1,649	1,804		-155			
384	X	SIGNET JEWELERS LTD	G81276100			3/23/2011		5/5/2011	3,681	4,058		-377			
385	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/5/2011	52,250	52,185		65			
386	X	WARNER CHILCOTT PLC - CL	G94368100			5/12/2011		9/22/2011	318	509		-191			
387	X	PUBLIC SVC ENTERPRISE GR	744573106			5/20/2010		4/6/2011	29,339	29,098		241			
388	X	QEP RESOURCES INC	74733V100			9/23/2011		9/28/2011	1,467	1,407		60			
389	X	QEP RESOURCES INC	74733V100			9/23/2011		12/19/2011	2,230	2,251		-21			
390	X	QUALCOMM INC	747525103			1/6/2010		3/16/2011	6,172	5,767		405			
391	X	WARNER CHILCOTT PLC - CL	G94368100			5/12/2011		9/28/2011	320	509		-189			
392	X	QUALCOMM INC	747525103			1/6/2010		9/23/2011	63,451	61,512		1,939			
393	X	QUALCOMM INC	747525103			3/3/2010		9/23/2011	79,314	62,356		16,958			
394	X	QUALCOMM INC	747525103			8/11/2010		9/23/2011	496	392		104			
395	X	QUALCOMM INC	747525103			8/11/2010		9/23/2011	20,324	16,131		4,193			
396	X	QUALCOMM INC	747525103			8/11/2010		9/23/2011	20,820	16,487		4,333			
397	X	WARNER CHILCOTT PLC - CL	G94368100			5/11/2011		11/18/2011	5,303	8,762		-3,459			
398	X	WARNER CHILCOTT PLC - CL	G94368100			5/12/2011		11/18/2011	606	1,012		-406			
399	X	WARNER CHILCOTT PLC - CL	G94368100			5/12/2011		11/18/2011	3,030	5,085		-2,055			
400	X	QUALCOMM INC	747525103			8/11/2010		9/23/2011	19,333	15,303		4,030			
401	X	WILLIS GROUP HOLDINGS PLC	G96666105			12/10/2010		3/7/2011	385	341		44			
402	X	WILLIS GROUP HOLDINGS PLC	G96666105			6/11/2010		3/7/2011	1,539	1,269		270			
403	X	WILLIS GROUP HOLDINGS PLC	G96666105			6/11/2010		3/16/2011	389	317		72			
404	X	POLYCOM INC	73172K104			5/4/2011		9/22/2011	575	851		-276			
405	X	WILLIS GROUP HOLDINGS PLC	G96666105			6/11/2010		7/21/2011	2,368	1,904		464			
406	X	INVESCO LTD	G491BT108			9/23/2011		12/19/2011	3,742	3,172		570			
407	X	LAZARD LTD -CL A	G54050102			2/4/2011		3/16/2011	800	893		-93			
408	X	LAZARD LTD -CL A	G54050102			2/4/2011		7/25/2011	8,676	10,878		-2,202			

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				
									Securities		Other sales		
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
409	X	LAZARD LTD -CL A	G54050102			2/10/2011		7/25/2011	362	473			-111
410	X	WILLIS GROUP HOLDINGS PL	G96666105			6/10/2010		7/21/2011	1,578	1,264			315
411	X	WILLIS GROUP HOLDINGS PL	G96666105			6/10/2010		9/28/2011	347	316			31
412	X	HARTFORD FINL SVCS GROU	416515104			12/10/2010		3/7/2011	578	513			63
413	X	HARTFORD FINL SVCS GROU	416515104			11/12/2010		3/7/2011	1,729	1,513			216
414	X	HARTFORD FINL SVCS GROU	416515104			11/12/2010		3/16/2011	247	252			-5
415	X	HARTFORD FINL SVCS GROU	416515104			11/18/2010		9/22/2011	160	271			-111
416	X	HARTFORD FINL SVCS GROU	416515104			11/12/2010		9/22/2011	160	252			-92
417	X	HARTFORD FINL SVCS GROU	416515104			8/28/2009		9/27/2011	3,939	5,515			-1,576
418	X	HARTFORD FINL SVCS GROU	416515104			8/31/2009		9/27/2011	1,028	1,420			-392
419	X	HARTFORD FINL SVCS GROU	416515104			6/10/2010		9/27/2011	1,541	2,110			-569
420	X	HARTFORD FINL SVCS GROU	416515104			11/12/2010		9/27/2011	343	504			-161
421	X	HEALTH MGMT ASSOC INC N	421933102			3/9/2011		3/16/2011	509	509			0
422	X	HEALTH MGMT ASSOC INC N	421933102			12/10/2010		4/8/2011	639	573			66
423	X	HEALTH MGMT ASSOC INC N	421933102			3/7/2011		4/8/2011	639	605			34
424	X	HEALTH MGMT ASSOC INC N	421933102			3/8/2011		4/8/2011	639	626			13
425	X	HEALTH MGMT ASSOC INC N	421933102			3/8/2011		4/8/2011	745	725			20
426	X	HEALTH MGMT ASSOC INC N	421933102			3/8/2011		4/8/2011	1,490	1,461			29
427	X	HEALTH MGMT ASSOC INC N	421933102			3/9/2011		4/8/2011	319	319			0
428	X	HEALTH MGMT ASSOC INC N	421933102			2/28/2011		4/8/2011	532	527			5
429	X	HEALTH MGMT ASSOC INC N	421933102			11/4/2010		4/8/2011	2,661	2,081			580
430	X	HEALTH MGMT ASSOC INC N	421933102			11/4/2010		4/11/2011	8,357	6,742			1,615
431	X	HEALTH MGMT ASSOC INC N	421933102			11/4/2010		4/11/2011	5,482	4,495			987
432	X	HEALTH NET INC COMMON S	42222G108			5/24/2010		1/28/2011	13,791	11,378			2,413
433	X	HEALTH NET INC COMMON S	42222G108			12/10/2010		1/28/2011	575	541			34
434	X	HESS CORP	42809H107			1/23/2009		3/16/2011	6,317	4,412			1,905
435	X	HESS CORP	42809H107			1/23/2009		3/23/2011	62,026	42,468			19,558
436	X	HESS CORP	42809H107			11/20/2008		3/23/2011	24,972	12,204			12,768
437	X	HESS CORP	42809H107			11/20/2008		9/23/2011	99,311	76,377			22,934
438	X	HOLLYFRONTIER CORP	436106108			7/21/2011		9/22/2011	550	550			0
439	X	HOLLYFRONTIER CORP	436106108			7/21/2011		9/28/2011	578	895			-317
440	X	HOLLYFRONTIER CORP	436106108			7/21/2011		11/3/2011	8,749	9,986			-1,237
441	X	S L GREEN REALTY CORP R	78440X101			5/20/2011		12/19/2011	654	856			-202
442	X	SM ENERGY COMPANY	78454L100			8/2/2011		9/22/2011	674	674			0
443	X	SM ENERGY COMPANY	78454L100			8/2/2011		9/28/2011	694	876			-182
444	X	SM ENERGY COMPANY	78454L100			8/2/2011		12/19/2011	689	837			-148
445	X	SXC HEALTH SOLUTIONS CO	78505P100			1/21/2011		3/16/2011	999	910			89
446	X	SXC HEALTH SOLUTIONS CO	78505P100			3/22/2011		9/22/2011	558	510			48
447	X	SXC HEALTH SOLUTIONS CO	78505P100			11/22/2011		12/19/2011	560	552			8
448	X	ST JUDE MEDICAL INC	790849103			3/22/2011		9/23/2011	383	518			-135
449	X	ST JUDE MEDICAL INC	790849103			3/22/2011		9/23/2011	66,618	89,558			-22,940
450	X	ST JUDE MEDICAL INC	790849103			4/26/2011		9/23/2011	11,562	15,728			-4,166
451	X	ST JUDE MEDICAL INC	790849103			4/27/2011		9/23/2011	48,547	67,083			-18,536
452	X	SALESFORCE.COM INC	79466L302			9/23/2011		9/28/2011	2,588	2,475			113
453	X	WILLIS GROUP HOLDINGS PL	G96666105			6/10/2010		12/19/2011	377	316			61
454	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		3/16/2011	4,787	2,142			2,645
455	X	TYCO INTERNATIONAL LTD	H89128104			11/20/2008		9/23/2011	122,835	45,899			76,936
456	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		9/23/2011	18,340	8,372			9,968
457	X	CHECK POINT SOFTWARE TB	M22465104			12/10/2010		2/14/2011	498	446			52
458	X	CHECK POINT SOFTWARE TB	M22465104			3/4/2010		2/14/2011	996	667			329
459	X	CHECK POINT SOFTWARE TB	M22465104			3/4/2010		3/16/2011	960	667			293
Long Term CG Distributions									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
Short Term CG Distributions									23,840,880		21,491,700		2,349,180
									0		0		0
									0		0		0

Amount
Long Term CG Distributions 161,157
Short Term CG Distributions 0

Gross Sales 23,840,880
Cost, Other Basis and Expenses 21,491,700
Net Gain or Loss 2,349,180

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

Amount													
161,157													
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					
								Other sales					
Securities													
Other sales													
Gross Sales													
23,840,880													
0													
Cost, Other Basis and Expenses													
21,491,700													
0													
Valuation Method													
Expense of Sale and Cost of Improvements													
Depreciation													
Net Gain or Loss													
2,349,180													
0													
460	X	CHECK POINT SOFTWARE TE	M22465104			3/22/2011		9/22/2011	531	490			41
461	X	CHECK POINT SOFTWARE TE	M22465104			3/4/2010		9/28/2011	550	333			217
462	X	CHECK POINT SOFTWARE TE	M22465104			3/4/2010		11/14/2011	1,745	1,000			745
463	X	CHECK POINT SOFTWARE TE	M22465104			3/4/2010		12/19/2011	540	333			207
464	X	NXP SEMICONDUCTORS N V	N6596X109			9/23/2011		9/28/2011	1,902	1,853			49
465	X	NXP SEMICONDUCTORS N V	N6596X109			9/23/2011		12/19/2011	2,736	3,201			-465
466	X	ROYAL CARIBBEAN CRUISES	V7780T103			10/22/2010		3/7/2011	2,950	2,434			516
467	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	14,701	14,583			118
468	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	68,603	68,053			550
469	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	78,412	77,775			637
470	X	COMMIT TO PUR FNMA SF MT	01F040636			2/4/2011		3/8/2011	83,353	82,676			677
471	X	COMMIT TO PUR FNMA SF MT	01F040644			2/4/2011		3/8/2011	63,741	63,195			546
472	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	78,050	78,125			-75
473	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	82,915	83,058			-143
474	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	63,400	63,515			-115
475	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	78,031	78,134			-103
476	X	COMMIT TO PUR FNMA SF	01F040644			3/8/2011		4/8/2011	4,877	4,883			-6
477	X	ALLSTATE CORP	020002101			9/23/2011		9/28/2011	1,664	1,585			79
478	X	ALLSTATE CORP	020002101			9/23/2011		11/8/2011	114,474	98,066			16,408
479	X	ALTERA CORP	021441100			8/26/2011		9/22/2011	702	721			-19
480	X	ALTERA CORP	021441100			8/26/2011		12/19/2011	342	361			-19
481	X	AMARIN CORPORATION PLC	023111206			12/21/2010		3/16/2011	362	378			-16
482	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/25/2011	326	151			175
483	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/25/2011	8,077	3,778			4,299
484	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/28/2011	4,429	2,267			2,162
485	X	AMARIN CORPORATION PLC	023111206			12/21/2010		4/28/2011	6,486	3,324			3,162
486	X	AMARIN CORPORATION PLC	023111206			10/19/2011		12/19/2011	1,598	1,598			0
487	X	AMAZON COM INC	023135106			9/23/2011		9/28/2011	2,961	2,867			94
488	X	AMAZON.COM INC	023135106			9/23/2011		12/19/2011	3,778	4,631			-853
489	X	AMERICAN CAMPUS COMMU	024835100			11/18/2011		12/19/2011	811	778			33
490	X	AMERICAN EXPRESS CO	025816109			6/21/2010		3/16/2011	5,121	5,098			23
491	X	AMERICAN EXPRESS CO	025816109			6/21/2010		9/23/2011	463	423			40
492	X	AMERICAN EXPRESS CO	025816109			6/21/2010		9/23/2011	133,203	122,349			10,854
493	X	AMERICAN EXPRESS CO	025816109			7/7/2010		9/23/2011	21,738	18,767			2,971
494	X	COMMIT TO PUR FHLMC GOI	02R0304C4			9/21/2011		12/5/2011	66,551	66,531			20
495	X	AMERIGROUP CORP	03073T102			1/28/2011		3/16/2011	1,178	1,038			140
496	X	AMERIGROUP CORP	03073T102			1/28/2011		4/8/2011	15,974	13,497			2,477
497	X	AMERIGROUP CORP	03073T102			3/22/2011		4/8/2011	614	590			24
498	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		3/16/2011	3,542	3,607			-65
499	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009		9/23/2011	78,428	38,144			40,284
500	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011		9/23/2011	4,453	6,749			-2,296
501	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011		9/23/2011	394	598			-204
502	X	SALESFORCE.COM INC	79466L302			9/23/2011		12/19/2011	3,836	4,361			-525
503	X	SALIX PHARMACEUTICALS L	795435106			2/14/2011		3/7/2011	7,040	9,265			-2,225
504	X	BAIDU, INC	056752108			9/23/2011		12/19/2011	2,251	2,428			-177
505	X	SANDRIDGE ENERGY INC	80007P307			12/15/2010		2/14/2011	347	268			79
506	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		2/14/2011	866	669			197
507	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		3/16/2011	840	535			305
508	X	SANDRIDGE ENERGY INC	80007P307			12/13/2010		9/9/2011	476	459			17
509	X	SANDRIDGE ENERGY INC	80007P307			12/13/2010		9/9/2011	3,879	3,706			173
510	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		9/9/2011	2,437	2,409			28

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

Totals:														
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales			Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	
511	X	SANDRIDGE ENERGY INC	80007P307			12/14/2010		9/9/2011	1,015	1,001				14
512	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		1/10/2011	213	217				-4
513	X	SANDRIDGE ENERGY INC	80007P307			12/15/2010		9/9/2011	1,083	1,070				13
514	X	SANDRIDGE ENERGY INC	80007P307			12/13/2010		9/9/2011	1,625	1,575				50
515	X	SAVIS INC	805423308			12/21/2010		3/16/2011	341	257				84
516	X	SAVIS INC	805423308			12/21/2010		4/28/2011	12,946	8,480				4,466
517	X	SCHLUMBERGER LTD	806857108			9/23/2011		9/28/2011	1,267	1,206				61
518	X	SCHLUMBERGER LTD	806857108			10/26/2011		12/19/2011	3,278	3,402				-124
519	X	SCHWAB CHARLES CORP NE	808513105			1/5/2011		3/16/2011	3,473	3,586				-113
520	X	SCHWAB CHARLES CORP NE	808513105			11/20/2008		8/12/2011	41,784	51,477				-9,693
521	X	SCHWAB CHARLES CORP NE	808513105			1/5/2011		8/12/2011	32,179	48,056				-15,877
522	X	SEMPRA ENERGY	816851109			9/23/2011		9/28/2011	2,046	1,989				57
523	X	SEMPRA ENERGY	816851109			9/23/2011		12/19/2011	4,706	4,475				231
524	X	SHIRE PLC	82481R106			9/23/2011		9/28/2011	1,880	1,792				88
525	X	SHIRE PLC	82481R106			9/23/2011		12/15/2011	30,531	27,772				2,759
526	X	SHIRE PLC	82481R106			9/23/2011		12/19/2011	2,994	2,688				306
527	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		5/10/2011	130	133				-3
528	X	SILVER WHEATON CORP	828336107			9/20/2011		10/25/2011	6,151	7,642				-1,491
529	X	SKYWORKS SOLUTIONS INC	83088M102			12/10/2010		3/16/2011	312	280				32
530	X	BACM 2005-6 A2 5 165% 9	05947U4A3			2/1/2010		6/10/2011	1,754	1,789				-35
531	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		3/16/2011	623	342				281
532	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		6/2/2011	7,461	5,132				2,329
533	X	SKYWORKS SOLUTIONS INC	83088M102			3/22/2011		6/2/2011	249	303				-54
534	X	SKYWORKS SOLUTIONS INC	83088M102			5/11/2011		6/2/2011	2,238	2,673				-435
535	X	BNY MELLON INTERNATIONAL	05569M871			3/16/2011		6/20/2011	10,384	10,000				384
536	X	BNY MELLON INTERNATIONAL	05569M871			6/24/2010		6/20/2011	24,809	21,321				3,488
537	X	BNY MELLON INTERNATIONAL	05569M871			6/24/2010		8/5/2011	37,063	34,744				2,319
538	X	BNY MELLON INTERNATIONAL	05569M871			11/20/2008		8/5/2011	62,937	46,488				16,449
539	X	BNY MELLON INTERNATIONAL	05569M871			12/15/2011		12/19/2011	23,860	24,170				-310
540	X	B M C SOFTWARE INC	055921100			2/14/2011		3/16/2011	4,273	4,563				-290
541	X	B M C SOFTWARE INC	055921100			2/10/2011		9/23/2011	17,716	22,732				-5,016
542	X	BANK OF AMERICA CORP	060505104			5/6/2010		3/16/2011	7,975	9,414				-1,439
543	X	BANK OF AMERICA CORP	060505104			5/6/2010		8/12/2011	6,755	14,933				-8,178
544	X	B M C SOFTWARE INC	055921100			2/11/2011		9/23/2011	31,581	40,738				-9,157
545	X	B M C SOFTWARE INC	055921100			2/11/2011		9/23/2011	16,946	21,912				-4,966
546	X	B M C SOFTWARE INC	055921100			2/14/2011		9/23/2011	19,642	25,860				-6,218
547	X	B M C SOFTWARE INC	055921100			3/3/2011		9/23/2011	10,399	13,529				-3,130
548	X	BANK OF AMERICA CORP	060505104			9/13/2010		8/12/2011	9,252	17,650				-8,398
549	X	BANK OF AMERICA CORP	060505104			9/13/2010		8/12/2011	7,196	13,683				-6,487
550	X	B M C SOFTWARE INC	055921100			3/3/2011		9/23/2011	2,041	2,637				-596
551	X	B M C SOFTWARE INC	055921100			3/4/2011		9/23/2011	14,905	19,417				-4,512
552	X	BAIDU, INC	056752108			9/23/2011		9/28/2011	2,284	2,185				99
553	X	BANK OF AMERICA CORP	060505104			5/7/2009		8/12/2011	41,340	76,262				-34,922
554	X	BANK OF AMERICA CORP	060505104			5/7/2009		9/23/2011	2,615	5,825				-3,210
555	X	BAIDU, INC	056752108			9/23/2011		10/27/2011	52,109	46,014				6,095
556	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		7/15/2011	456	490				-34
557	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011		9/23/2011	18,011	27,472				-9,461
558	X	AMETEK INC NEW	031100T00			12/10/2010		12/20/2011	588	602				-14
559	X	AMETEK INC NEW	031100T00			8/11/2010		12/20/2011	1,764	1,321				443
560	X	AMETEK INC NEW	031100T00			8/11/2010		3/16/2011	1,217	881				336
561	X	AMETEK INC NEW	031100T00			3/22/2011		9/22/2011	341	418				-77
Gross Sales									23,840,880	0				
Basis and Expenses									21,491,700	0				
Net Gain or Loss														
Securities														
Other sales														
Amount									161,157	0				
Long Term CG Distributions														
Short Term CG Distributions														
Amount									23,840,880	0				
Net Gain or Loss														
Totals:														
Securities														
Other sales														
Amount									23,840,880	0				
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Other sales														
Amount									23,840,880	0				
Net Gain or Loss														
Totals:														
Securities														
Other sales														
Amount									23,840,880	0				

Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
23,840,880		21,491,700		2,349,180	
0		0		0	
Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
619	662				-43
498	533				-35
544	583				-39
274	295				-21
532	569				-37
610	655				-45
723	774				-51
788	846				-58
445	478				-33
587	629				-42
1,008	1,083				-75
1,264	1,357				-93
658	704				-46
607	650				-43
526	563				-37
12,780	13,134				-354
2,643	2,714				-71
687	729				-42
737	782				-45
398	423				-25
485	515				-30
427	453				-26
388	412				-24
606	643				-37
515	547				-32
428	454				-26
574	609				-35
527	559				-32
3,172	3,260				-88
434	460				-26
998	1,072				-74
528	567				-39
3,604	3,701				-97
262	281				-19
4,325	4,445				-120
449	482				-33
1,706	1,751				-45
657	706				-49
2,047	2,104				-57
1,016	1,044				-28
1,220	1,253				-33
976	1,002				-26
29,011	54,957				-25,946
7,177	15,673				-8,496
14,718	32,668				-17,950
5,230	11,641				-6,411
20,644	19,974				670
7,929	8,032				-103
2,221	2,142				79
30,962	29,986				976
47,045	49,794				-2,749

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										23,840,880		21,491,700		2,349,180	
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	BAXTER INTERNATIONAL INC	071813109			8/17/2011		12/15/2011	2,425	2,677				-252	
614	X	BAXTER INTERNATIONAL INC	071813109			8/18/2011		12/15/2011	54,805	59,289				-4,484	
615	X	BAXTER INTERNATIONAL INC	071813109			9/23/2011		12/16/2011	13,033	14,282				-1,249	
616	X	B E AEROSPACE INC	073302101			12/10/2010		3/16/2011	670	712				-42	
617	X	B E AEROSPACE INC	073302101			12/16/2010		9/22/2011	317	385				-68	
618	X	B E AEROSPACE INC	073302101			9/21/2009		9/22/2011	317	201				116	
619	X	B E AEROSPACE INC	073302101			9/21/2009		9/28/2011	355	201				154	
620	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		5/15/2011	62	64				-2	
621	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		6/15/2011	56	58				-2	
622	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		7/15/2011	58	60				-2	
623	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		8/15/2011	58	60				-2	
624	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		9/15/2011	1,390	1,447				-57	
625	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		10/15/2011	56	58				-2	
626	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		11/15/2011	444	462				-18	
627	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		12/15/2011	57	60				-3	
628	X	FHLMC GOLD A90393 5.0%	312938NJ8			3/8/2010		1/15/2012	57	59				-2	
629	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		2/15/2011	1,190	1,264				-74	
630	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		3/15/2011	968	1,029				-61	
631	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		4/7/2011	14,151	14,444				-293	
632	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		4/15/2011	758	806				-48	
633	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		5/15/2011	517	549				-32	
634	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		6/15/2011	530	563				-33	
635	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		6/22/2011	43,035	42,896				139	
636	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		7/15/2011	484	514				-30	
637	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		8/15/2011	826	878				-52	
638	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		9/15/2011	698	741				-43	
639	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		10/15/2011	1,128	1,198				-70	
640	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		11/15/2011	1,121	1,191				-70	
641	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		12/15/2011	721	766				-45	
642	X	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010		1/15/2012	1,006	1,069				-63	
643	X	FHLMC GOLD A92888 5.0%	312941J99			7/22/2010		2/15/2011	3,365	3,574				-209	
644	X	FHLMC GOLD A92888 5.0%	312941J99			7/22/2010		3/4/2011	121,962	123,950				-1,988	
645	X	FHLMC GOLD A92888 5.0%	312941J99			7/22/2010		3/15/2011	2,988	3,173				-185	
646	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		2/15/2011	541	561				-20	
647	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		2/16/2011	26,895	27,696				-801	
648	X	FHLMC GOLD A93010 4.5%	312941KX4			7/19/2010		3/15/2011	76	79				-3	
649	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		5/15/2011	467	455				12	
650	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		6/15/2011	660	644				16	
651	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		7/15/2011	684	667				17	
652	X	HOLLYFRONTIER CORP	436106108			7/21/2011		11/18/2011	723	1,110				-387	
653	X	HOLLYFRONTIER CORP	436106108			8/26/2011		11/18/2011	6,266	9,169				-2,903	
654	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		8/2/2011	59,146	56,409				2,737	
655	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		8/15/2011	751	732				19	
656	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		9/15/2011	296	289				7	
657	X	HOLOGIC INC	436440101			3/29/2011		9/22/2011	604	888				-284	
658	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		10/15/2011	657	642				15	
659	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		11/15/2011	591	577				14	
660	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		12/15/2011	871	851				20	
661	X	HOLOGIC INC	436440101			3/29/2011		9/28/2011	486	666				-180	
662	X	HOLOGIC INC	436440101			3/25/2011		10/25/2011	1,724	2,422				-696	
663	X	HOLOGIC INC	436440101			3/25/2011		10/25/2011	2,822	3,955				-1,133	

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

										Amount													
										Long Term CG Distributions		161,157											
										Short Term CG Distributions		0											
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					Net Gain or Loss									
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation										
664	X	HOLOGIC INC	436440101			3/25/2011		10/25/2011	2,195	3,079				-884									
665	X	HOLOGIC INC	436440101			3/28/2011		10/25/2011	3,135	4,384				-1,249									
666	X	HOLOGIC INC	436440101			3/29/2011		10/25/2011	2,038	2,886				-848									
667	X	HOME DEPOT INC	437076102			11/20/2008		3/16/2011	2,875	1,530				1,345									
668	X	HOME DEPOT INC	437076102			11/20/2008		5/5/2011	102,892	52,981				49,911									
669	X	HOME DEPOT INC	437076102			9/23/2011		9/28/2011	2,051	1,977				74									
670	X	HOME DEPOT INC	437076102			9/23/2011		12/19/2011	1,613	1,318				295									
671	X	HOME DEPOT INC	437076102			9/23/2011		12/19/2011	4,840	3,955				885									
672	X	HOME PROPERTIES INC	437306103			12/3/2010		3/16/2011	1,108	1,100				8									
673	X	HOME PROPERTIES INC	437306103			12/3/2010		4/29/2011	1,268	1,100				168									
674	X	HOME PROPERTIES INC	437306103			3/22/2011		4/29/2011	634	566				68									
675	X	HOME PROPERTIES INC	437306103			12/3/2010		4/29/2011	634	550				84									
676	X	HOME PROPERTIES INC	437306103			12/3/2010		5/2/2011	2,513	2,201				312									
677	X	HOME PROPERTIES INC	437306103			12/3/2010		5/2/2011	4,391	3,851				540									
678	X	HOME PROPERTIES INC	437306103			12/3/2010		5/3/2011	3,137	2,751				386									
679	X	HOME PROPERTIES INC	437306103			12/3/2010		5/3/2011	632	550				82									
680	X	HOME PROPERTIES INC	437306103			12/3/2010		5/4/2011	1,873	1,650				223									
681	X	HOME PROPERTIES INC	437306103			12/10/2010		5/4/2011	624	546				78									
682	X	HONEYWELL INTL INC	438516106			11/20/2008		3/16/2011	5,463	2,416				3,047									
683	X	HONEYWELL INTL INC	438516106			11/20/2008		9/23/2011	7,515	4,349				3,166									
684	X	HONEYWELL INTL INC	438516106			11/20/2008		9/28/2011	1,809	966				843									
685	X	HONEYWELL INTL INC	438516106			9/23/2011		12/19/2011	1,575	1,254				321									
686	X	HONEYWELL INTL INC	438516106			11/20/2008		12/19/2011	4,199	1,933				2,266									
687	X	GECCMC 2004-C3 A3	36828QHV1			2/2/2010		9/10/2011	1,171	1,204				-33									
688	X	GECCMC 2004-C3 A3	36828QHV1			2/1/2010		10/10/2011	117	120				-3									
689	X	GECCMC 2004-C3 A3	36828QHV1			2/2/2010		10/10/2011	140	144				-4									
690	X	GECCMC 2004-C3 A3	36828QHV1			2/1/2010		11/10/2011	109	112				-3									
691	X	GECCMC 2004-C3 A3	36828QHV1			2/2/2010		11/10/2011	130	134				-3									
692	X	GECCMC 2004-C3 A3	36828QHV1			2/1/2010		12/10/2011	118	121				-3									
693	X	QUEST SOFTWARE INC	74834T103			12/23/2009		3/23/2011	477	363				114									
694	X	GECCMC 2004-C3 A3	36828QHV1			2/2/2010		12/10/2011	142	145				-3									
695	X	GENERAL ELECTRIC COMPAL	369604103			1/28/2011		3/16/2011	8,397	8,918				-521									
696	X	QUEST SOFTWARE INC	74834T103			12/23/2009		3/23/2011	1,668	1,278				390									
697	X	GENERAL ELECTRIC COMPAL	369604103			1/28/2011		9/23/2011	45,003	61,212				-16,208									
698	X	GENERAL ELECTRIC COMPAL	369604103			11/20/2008		9/23/2011	47,387	40,577				6,810									
699	X	GENERAL ELECTRIC COMPAL	369604103			11/20/2008		9/28/2011	2,054	1,659				395									
700	X	GENERAL ELECTRIC COMPAL	369604103			11/20/2008		9/29/2011	23,514	19,012				4,502									
701	X	GENERAL ELECTRIC COMPAL	369604103			11/20/2008		12/19/2011	3,378	2,552				826									
702	X	QUEST SOFTWARE INC	74834T103			12/24/2009		3/23/2011	1,192	923				268									
703	X	GENERAL ELECTRIC COMPAL	369604103			9/23/2011		12/19/2011	1,689	1,494				195									
704	X	GENUINE PARTS CO	372460105			12/19/2011		12/19/2011	1,157	971				186									
705	X	QUEST SOFTWARE INC	74834T103			12/24/2009		3/23/2011	858	665				193									
706	X	GENWORTH FINL INC -CL A	37247D106			3/4/2010		3/7/2011	646	800				-154									
707	X	GENWORTH FINL INC -CL A	37247D106			12/10/2010		3/7/2011	388	390				-2									
708	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		3/7/2011	904	460				444									
709	X	QUEST SOFTWARE INC	74834T103			12/28/2009		3/23/2011	5,816	4,517				1,298									
710	X	QUEST SOFTWARE INC	74834T103			12/16/2010		3/23/2011	238	273				-35									
711	X	QUESTAR CORP	748356102			9/7/2011		9/22/2011	354	367				-13									
712	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		3/16/2011	625	328				297									
713	X	GENWORTH FINL INC -CL A	37247D106			6/25/2009		6/2/2011	8,042	4,796				3,246									
714	X	QUESTAR CORP	748356102			9/7/2011		9/28/2011	364	367				-3									
									23,840,880	21,491,700	0				2,349,180								
Securities									0	0	0				0								
Other sales																							

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

Long Term CG Distributions										Amount		
Short Term CG Distributions										161,157	0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			
									Gross Sales	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements
715	X	QUESTAR CORP	748356102			9/7/2011		12/19/2011	573	551		22
716	X	GENWORTH FINL INC -CL A	37247D106			12/25/2010		6/2/2011	220	263		-43
717	X	GEOEYE INC	37250W108			8/17/2011		9/28/2011	281	347		-66
718	X	QUESTCOR PHARMACEUTICALS INC	74835Y101			11/18/2011		12/19/2011	446	428		18
719	X	RPC INC	749660106			8/25/2010		12/0/2011	1,038	648		390
720	X	RPC INC	749660106			8/25/2010		1/20/2011	3,113	1,960		1,153
721	X	GEOEYE INC	37250W108			8/12/2011		11/18/2011	5,465	7,902		-2,437
722	X	GEOEYE INC	37250W108			8/16/2011		11/18/2011	228	340		-112
723	X	GEOEYE INC	37250W108			8/16/2011		11/18/2011	228	342		-114
724	X	RPC INC	749660106			8/26/2010		1/20/2011	5,448	3,553		1,895
725	X	QUALCOMM INC	747525103			11/30/2011		12/19/2011	3,632	3,838		-206
726	X	QUEST SOFTWARE INC	74834T103			12/10/2010		3/16/2011	248	248		0
727	X	QUEST SOFTWARE INC	74834T103			12/29/2009		3/16/2011	248	185		63
728	X	QUEST SOFTWARE INC	74834T103			12/29/2009		3/17/2011	1,665	1,259		406
729	X	QUEST SOFTWARE INC	74834T103			12/28/2009		3/17/2011	539	407		132
730	X	RPC INC	749660106			8/26/2010		1/20/2011	1,557	1,019		538
731	X	RPC INC	749660106			12/10/2010		1/20/2011	519	637		-118
732	X	RACKSPACE HOSTING INC	750086100			12/10/2010		3/16/2011	367	311		56
733	X	RACKSPACE HOSTING INC	750086100			11/8/2010		3/16/2011	734	529		205
734	X	RACKSPACE HOSTING INC	750086100			3/22/2011		9/22/2011	352	364		-12
735	X	RACKSPACE HOSTING INC	750086100			11/8/2010		9/28/2011	717	529		188
736	X	RACKSPACE HOSTING INC	750086100			11/8/2010		12/19/2011	444	264		180
737	X	RALCORP HLDGS INC NEW	751028101			11/12/2010		2/17/2011	1,945	1,836		109
738	X	RALCORP HLDGS INC NEW	751028101			11/12/2010		8/26/2011	4,260	3,060		1,200
739	X	RALCORP HLDGS INC NEW	751028101			8/30/2010		8/26/2011	7,668	5,344		2,324
740	X	RALCORP HLDGS INC NEW	751028101			8/30/2010		9/22/2011	755	594		161
741	X	RALCORP HLDGS INC NEW	751028101			8/30/2010		10/21/2011	6,371	4,750		1,621
742	X	HOST HOTELS & RESORTS INC	44107P104			4/24/2009		12/19/2011	551	323		228
743	X	HUMANA INC	444859102			4/8/2011		9/28/2011	788	704		84
744	X	HUMANA INC	444859102			4/8/2011		11/18/2011	14,484	11,971		2,513
745	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		3/16/2011	4,145	4,351		-206
746	X	HUMAN GENOME SCIENCES	444903108			2/12/2010		7/20/2011	23,663	29,586		-5,923
747	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/20/2011	9,511	11,831		-2,320
748	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/21/2011	23,466	29,146		-5,680
749	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/21/2011	929	1,134		-205
750	X	HUMAN GENOME SCIENCES	444903108			12/2/2009		7/22/2011	9,229	11,235		-2,006
751	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	22,107	28,514		-6,407
752	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	11,812	15,221		-3,409
753	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	1,314	1,616		-302
754	X	HUNT J B TRANSPORT SERVICES INC	445658107			8/17/2011		9/28/2011	384	384		0
755	X	HUNT J B TRANSPORT SERVICES INC	445658107			8/17/2011		12/19/2011	443	401		42
756	X	HUNTINGTON BANCSHARES	446150104			12/10/2010		3/16/2011	457	480		-23
757	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		3/16/2011	391	302		89
758	X	RANGE RESOURCES CORP	75281A108			9/28/2011		9/28/2011	1,274	1,274		0
759	X	RANGE RESOURCES CORP	75281A109			9/28/2011		12/19/2011	604	638		-34
760	X	RAYMOND JAMES FINL INC	754730109			6/10/2010		3/16/2011	727	554		173
761	X	RAYMOND JAMES FINL INC	754730109			12/10/2010		3/16/2011	364	314		50
762	X	ANN TAYLOR STORES CORP	036115103			11/10/2010		1/1/2011	5,223	5,434		-211
763	X	RAYMOND JAMES FINL INC	754730109			3/22/2011		9/7/2011	272	372		-100
764	X	RAYMOND JAMES FINL INC	754730109			9/23/2009		9/7/2011	2,452	2,293		159
765	X	RAYMOND JAMES FINL INC	754730109			9/23/2009		9/22/2011	497	510		-13
Securities									23,840,880	21,491,700		2,349,180
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	
										23,840,880		21,491,700		2,349,180	
Securities										0		0		0	
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	
766	X	RAYMOND JAMES FINL INC	754730109			9/23/2009		9/28/2011	273	255		18			
767	X	RAYMOND JAMES FINL INC	754730109			9/23/2009		12/19/2011	580	510		70			
768	X	ANNAYLOR STORES CORP	036115103			11/10/2010		1/12/2011	2,346	2,363		-17			
769	X	RAYONIER INC REIT	754907103			11/21/2008		3/16/2011	603	291		312			
770	X	ANNAYLOR STORES CORP	036115103			11/12/2010		1/12/2011	938	929		9			
771	X	RAYONIER INC REIT	754907103			12/10/2010		3/16/2011	603	519		84			
772	X	RAYONIER INC REIT	754907103			3/22/2011		9/22/2011	566	604		-38			
773	X	ROYAL CARIBBEAN CRUISES	V7780T103			12/10/2010		3/7/2011	421	437		-16			
774	X	ROYAL CARIBBEAN CRUISES	V7780T103			3/5/2010		3/7/2011	421	300		121			
775	X	ROYAL CARIBBEAN CRUISES	V7780T103			3/5/2010		3/16/2011	1,243	899		344			
776	X	ANSYS INC	03662Q105			12/10/2010		3/16/2011	520	520		0			
777	X	ROYAL CARIBBEAN CRUISES	V7780T103			3/22/2011		9/22/2011	229	415		-186			
778	X	ROYAL CARIBBEAN CRUISES	V7780T103			3/5/2010		9/28/2011	232	300		-68			
779	X	ROYAL CARIBBEAN CRUISES	V7780T103			3/5/2010		12/19/2011	507	599		-92			
780	X	AMETEK INC NEW	031100100			11/20/2008		9/22/2011	341	189		152			
781	X	AMETEK INC NEW	031100100			11/20/2008		12/19/2011	807	378		429			
782	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/3/2011	9,131	14,763		-5,632			
783	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/3/2011	7,641	12,854		-5,213			
784	X	AMYLIN PHARMACEUTICALS	032346108			6/18/2010		3/3/2011	14,940	25,567		-10,627			
785	X	AMETEK INC NEW	031100100			11/20/2008		9/28/2011	711	378		333			
786	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/3/2011	4,904	8,382		-3,478			
787	X	AMYLIN PHARMACEUTICALS	032346108			6/21/2010		3/3/2011	3,079	5,257		-2,178			
788	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/3/2011	7,983	12,869		-4,886			
789	X	ANSYS INC	03662Q105			3/19/2009		3/16/2011	520	243		277			
790	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/4/2011	2,230	3,659		-1,429			
791	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/4/2011	11,750	19,470		-7,720			
792	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/7/2011	3,882	6,453		-2,571			
793	X	AMYLIN PHARMACEUTICALS	032346108			5/6/2010		3/7/2011	5,075	8,420		-3,345			
794	X	AMTRUST FINANCIAL SERV	032359309			11/4/2011		12/19/2011	695	806		-111			
795	X	ANADARKO PETROLEUM CO	032511107			6/18/2010		3/16/2011	2,245	1,276		969			
796	X	ANADARKO PETROLEUM CO	032511107			6/18/2010		9/23/2011	80,701	51,043		29,658			
797	X	ANALOG DEVICES INC	032654105			11/4/2011		12/19/2011	1,006	1,118		-112			
798	X	ANNALY CAPITAL MANAGEM	035710409			9/23/2011		9/28/2011	3,346	3,504		-158			
799	X	ANNALY CAPITAL MANAGEM	035710409			9/23/2011		12/19/2011	1,141	1,226		-85			
800	X	ANSYS INC	03662Q105			12/16/2010		4/14/2011	528	540		-12			
801	X	ANSYS INC	03662Q105			3/19/2009		4/14/2011	1,057	486		571			
802	X	ANSYS INC	03662Q105			3/19/2009		4/15/2011	7,919	3,644		4,275			
803	X	ANSYS INC	03662Q105			3/19/2009		4/15/2011	2,215	1,020		1,195			
804	X	ANNAYLOR STORES CORP	036115103			11/10/2010		1/11/2011	1,363	1,418		-55			
805	X	ANNAYLOR STORES CORP	036115103			12/10/2010		1/11/2011	454	539		-85			
806	X	ANSYS INC	03662Q105			3/19/2009		4/18/2011	4,021	1,895		2,126			
807	X	A O N CORP	037389103			11/8/2011		12/19/2011	3,568	3,858		-290			
808	X	APACHE CORP	037411105			11/20/2008		3/16/2011	7,233	3,970		3,263			
809	X	APACHE CORP	037411105			11/20/2008		9/23/2011	165,689	125,784		39,905			
810	X	APACHE CORP CONV PFD	037411808			9/23/2011		12/19/2011	1,558	1,562		-4			
811	X	APPLE INC	037833100			4/23/2010		3/16/2011	12,667	10,283		2,384			
812	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		9/22/2011	183	201		-18			
813	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		9/28/2011	392	402		-10			
814	X	HUNTINGTON BANCSHARES	446150104			1/28/2010		10/21/2011	11,407	11,974		-567			
815	X	IPG PHOTONICS CORP	44980X109			6/3/2011		9/22/2011	582	762		-180			
816	X	IPG PHOTONICS CORP	44980X109			6/2/2011		11/3/2011	1,523	2,259		-736			

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

										Amount						
Long Term CG Distributions										161,157						
Short Term CG Distributions										0						
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals							
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Net Gain or Loss			
817	X	IPG PHOTONICS CORP	44980X109			6/3/2011		11/3/2011	6,599	9,901						
818	X	IDEX CORP	45167R104			12/10/2010		3/16/2011	410	396						
819	X	SUPERIOR ENERGY SVCS INC	868157108			3/7/2011		5/6/2011	1,417	1,579						
820	X	IDEX CORP	45167R104			8/11/2010		9/22/2011	309	316						
821	X	IDEX CORP	45167R104			8/11/2010		9/28/2011	334	316						
822	X	IDEX CORP	45167R104			2/27/2009		12/15/2011	1,064	587						
823	X	IDEX CORP	45167R104			8/11/2010		12/15/2011	355	316						
824	X	SUPERIOR ENERGY SVCS INC	868157108			3/7/2011		5/9/2011	6,465	7,106						
825	X	IDEX CORP	45167R104			11/20/2008		12/15/2011	1,418	732						
826	X	IDEX CORP	45167R104			11/20/2008		12/16/2011	4,630	2,379						
827	X	IDEX CORP	45167R104			11/20/2008		12/16/2011	728	366						
828	X	IDEX CORP	45167R104			11/20/2008		12/19/2011	2,582	1,336						
829	X	IDEX CORP	45167R104			11/20/2008		12/19/2011	565	293						
830	X	IDEX CORP	45167R104			11/20/2008		12/20/2011	1,484	750						
831	X	INFORMATICA CORP	45666Q102			8/16/2010		3/16/2011	1,895	1,260						
832	X	INFORMATICA CORP	45666Q102			4/28/2011		9/22/2011	406	550						
833	X	INFORMATICA CORP	45666Q102			8/11/2010		9/23/2011	15,701	11,736						
834	X	INFORMATICA CORP	45666Q102			8/11/2010		9/23/2011	2,282	1,704						
835	X	SUPERIOR ENERGY SVCS INC	868157108			3/7/2011		5/9/2011	3,601	3,948						
836	X	INFORMATICA CORP	45666Q102			8/12/2010		9/23/2011	15,741	11,846						
837	X	INFORMATICA CORP	45666Q102			8/12/2010		9/23/2011	39	29						
838	X	SUPERIOR ENERGY SVCS INC	868157108			3/7/2011		5/10/2011	2,892	3,158						
839	X	DREYFUS PREM STRAT GLBL	86271F818			11/20/2008		8/5/2011	50,000	29,476						
840	X	DREYFUS PREM STRAT GLBL	86271F818			11/20/2008		9/22/2011	524,703	330,353						
841	X	SUCCESSFACTORS INC	864596101			8/27/2010		2/14/2011	361	206						
842	X	SUCCESSFACTORS INC	864596101			8/27/2010		2/14/2011	2,527	1,439						
843	X	TCW EMERGING MARKETS INC	87234N765			11/1/2011		12/19/2011	2,329	2,363						
844	X	SUCCESSFACTORS INC	864596101			12/10/2010		2/14/2011	361	311						
845	X	SUCCESSFACTORS INC	864596101			8/26/2010		3/16/2011	693	398						
846	X	SUCCESSFACTORS INC	864596101			8/25/2010		7/15/2011	843	578						
847	X	SUCCESSFACTORS INC	864596101			8/25/2010		7/15/2011	3,372	2,333						
848	X	SUCCESSFACTORS INC	864596101			8/26/2010		7/15/2011	843	597						
849	X	SUCCESSFACTORS INC	864596101			8/26/2010		7/15/2011	2,248	1,587						
850	X	SUCCESSFACTORS INC	864596101			8/26/2010		7/15/2011	2,248	1,587						
851	X	SUCCESSFACTORS INC	864596101			3/22/2011		7/15/2011	281	364						
852	X	TCW EMERGING MARKETS INC	87234N765			11/30/2011		12/19/2011	2,374	2,374						
853	X	SUNTRUST BANKS INC	867914103			1/27/2011		3/16/2011	281	281						
854	X	SUNTRUST BANKS INC	867914103			1/27/2011		6/2/2011	8,923	10,125						
855	X	TCW EMERGING MARKETS INC	87234N765			9/27/2011		12/19/2011	15,467	15,233						
856	X	SUNTRUST BANKS INC	867914103			2/2/2011		6/2/2011	262	309						
857	X	SUPERIOR ENERGY SVCS INC	868157108			3/7/2011		3/16/2011	1,061	1,143						
858	X	SUPERIOR ENERGY SVCS INC	868157108			3/7/2011		5/6/2011	707	790						
859	X	SUPERIOR ENERGY SVCS INC	868157108			3/13/2011		5/6/2011	354	429						
860	X	TW TELECOM INC	87311L104			5/4/2011		9/22/2011	334	442						
861	X	TW TELECOM INC	87311L104			5/4/2011		9/28/2011	344	442						
862	X	TW TELECOM INC	87311L104			5/4/2011		11/18/2011	3,118	3,976						
863	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	1,037	1,315						
864	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	2,074	2,638						
865	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	173	219						
866	X	TW TELECOM INC	87311L104			5/4/2011		11/21/2011	3,802	4,859						
867	X	APPLE INC	037833100			4/23/2010		9/23/2011	4,402	2,977						
									23,840,880		21,491,700		2,349,180			
Securities									0		0		0		0	
Other sales																

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

										Amount					
Long Term CG Distributions										161,157					
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		Cost, Other Basis and Expenses		Net Gain or Loss		
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		Depreciation	
868	X	APPLE INC	037833100			11/20/2008		9/23/2011	6,404	1,300			5,104		
869	X	APPLE INC	037833100			11/20/2008		9/28/2011	8,411	1,706			6,705		
870	X	APPLE INC	037833100			11/20/2008		12/19/2011	14,886	3,168			11,718		
871	X	ARCH COAL INC	039380100			10/11/2010		1/26/2011	16,857	13,858			2,999		
872	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		8/15/2011	456	486			-30		
873	X	ARCH COAL INC	039380100			12/10/2010		1/26/2011	661	645			16		
874	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		9/15/2011	629	670			-41		
875	X	FHLMC GOLD G05509	6.0% 3128M7N28			6/8/2009		2/15/2011	424	441			-17		
876	X	FHLMC GOLD G05509	6.0% 3128M7N28			12/30/2010		2/15/2011	593	643			-50		
877	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		10/15/2011	891	949			-58		
878	X	FHLMC GOLD G05509	6.0% 3128M7N28			6/8/2009		3/15/2011	397	413			-16		
879	X	FHLMC GOLD G05509	6.0% 3128M7N28			12/30/2010		3/15/2011	555	602			-47		
880	X	FHLMC GOLD G05509	6.0% 3128M7N28			6/8/2009		4/15/2011	415	431			-16		
881	X	FHLMC GOLD G05509	6.0% 3128M7N28			12/30/2010		4/15/2011	581	630			-49		
882	X	FHLMC GOLD G05509	6.0% 3128M7N28			6/8/2009		5/15/2011	305	317			-12		
883	X	FHLMC GOLD G05509	6.0% 3128M7N28			12/30/2010		5/15/2011	427	463			-36		
884	X	FHLMC GOLD G05509	6.0% 3128M7N28			6/8/2009		6/15/2011	366	380			-14		
885	X	FHLMC GOLD G05509	6.0% 3128M7N28			12/30/2010		6/15/2011	512	555			-43		
886	X	FHLMC GOLD G05509	6.0% 3128M7N28			6/8/2009		6/22/2011	12,521	11,847			674		
887	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		11/15/2011	1,064	1,133			-69		
888	X	FHLMC GOLD G05509	6.0% 3128M7N28			12/30/2010		6/22/2011	17,530	17,290			240		
889	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		12/15/2011	2,146	2,286			-140		
890	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		12/20/2011	41,795	40,239			1,556		
891	X	FHLMC GOLD G05580	6.5% 3128M7Q90			9/1/2009		2/15/2011	2,307	2,460			-153		
892	X	GEOEYE INC	37250W108			8/17/2011		11/18/2011	228	346			-118		
893	X	GEOEYE INC	37250W108			8/17/2011		11/18/2011	228	347			-119		
894	X	FHLMC GOLD G05580	6.5% 3128M7Q90			9/1/2009		3/15/2011	2,961	3,158			-197		
895	X	FHLMC GOLD G05580	6.5% 3128M7Q90			9/1/2009		4/15/2011	2,777	2,961			-184		
896	X	FHLMC GOLD G05580	6.5% 3128M7Q90			9/1/2009		5/15/2011	988	1,054			-66		
897	X	FHLMC GOLD G05580	6.5% 3128M7Q90			9/1/2009		6/15/2011	1,541	1,644			-103		
898	X	GEOEYE INC	37250W108			8/18/2011		11/18/2011	455	674			-219		
899	X	FHLMC GOLD G05580	6.5% 3128M7Q90			9/1/2009		7/15/2011	1,892	2,017			-125		
900	X	FHLMC GOLD G05580	6.5% 3128M7Q90			9/1/2009		8/15/2011	1,883	2,007			-124		
901	X	GILEAD SCIENCES INC	375558103			10/20/2011		12/19/2011	3,002	3,256			-254		
902	X	FHLMC GOLD G05580	6.5% 3128M7Q90			9/1/2009		9/15/2011	1,607	1,714			-107		
903	X	FHLMC GOLD G05580	6.5% 3128M7Q90			9/1/2009		9/21/2011	72,524	69,519			3,005		
904	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		2/15/2011	1,341	1,429			-88		
905	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		3/15/2011	1,690	1,800			-110		
906	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		4/15/2011	1,312	1,397			-85		
907	X	GLOBE SPECIALTY METALS I	37954N206			8/1/2011		9/22/2011	445	445			0		
908	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		5/15/2011	2,175	2,316			-141		
909	X	GLOBE SPECIALTY METALS I	37954N206			8/1/2011		9/28/2011	449	449			0		
910	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		6/15/2011	610	649			-39		
911	X	FHLMC GOLD G05669	6.5% 3128M7T22			9/10/2009		7/15/2011	1,033	1,101			-68		
912	X	GLOBE SPECIALTY METALS I	37954N206			8/1/2011		10/25/2011	2,674	3,750			-1,076		
913	X	GLOBE SPECIALTY METALS I	37954N206			7/24/2011		10/25/2011	501	767			-266		
914	X	GLOBE SPECIALTY METALS I	37954N206			7/29/2011		10/25/2011	501	693			-192		
915	X	GLOBE SPECIALTY METALS I	37954N206			7/29/2011		11/18/2011	1,922	3,235			-1,313		
916	X	GLOBE SPECIALTY METALS I	37954N206			8/26/2011		11/18/2011	1,373	1,561			-188		
917	X	HOSPIRA INC	441060100			11/20/2008		1/3/2011	24,248	11,847			12,401		
918	X	HOSPIRA INC	441060100			11/20/2008		1/4/2011	31,828	15,508			16,320		
Totals									23,840,880	21,491,700			2,349,180		
Securities									0	0			0		
Other sales															

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

		Amount		Totals									
		Long Term CG Distributions											
		Short Term CG Distributions											
		161,157											
		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
919	X	STEEL DYNAMICS INC	858119100			11/12/2010		5/6/2011	2,023	1,912			111
920	X	HOSPIRA INC	441060100			11/20/2008		1/4/2011	2,386	1,158			1,228
921	X	HOSPIRA INC	441060100			11/20/2008		1/5/2011	31,436	15,481			15,955
922	X	HOSPIRA INC	441060100			11/20/2008		1/5/2011	5,151	2,531			2,620
923	X	HOSPIRA INC	441060100			11/20/2008		1/6/2011	31,234	15,374			15,860
924	X	HOSPIRA INC	441060100			11/20/2008		1/6/2011	4,486	2,208			2,278
925	X	HOSPIRA INC	441060100			11/20/2008		1/7/2011	7,088	3,473			3,615
926	X	HOSPIRA INC	441060100			9/23/2011		9/28/2011	1,519	1,381			138
927	X	HOSPIRA INC	441060100			9/23/2011		10/20/2011	75,820	91,845			-16,025
928	X	HOST HOTELS & RESORTS INC	44107P104			12/10/2010		3/16/2011	508	510			-4
929	X	STEEL DYNAMICS INC	858119100			11/12/2010		5/9/2011	9,167	8,606			561
930	X	HOST HOTELS & RESORTS INC	44107P104			4/24/2009		3/16/2011	338	161			177
931	X	HOST HOTELS & RESORTS INC	44107P104			12/16/2010		9/22/2011	211	359			-148
932	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		6/2/2011	995	681			314
933	X	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010		7/2/2011	6,328	4,767			1,561
934	X	SOUTHERN CO	842587107			9/23/2011		11/10/2011	2,608	2,528			80
935	X	STEEL DYNAMICS INC	858119100			10/25/2011		12/19/2011	493	490			3
936	X	STILLWATER MNG CO	86074Q102			1/20/2011		2/15/2011	4,450	3,869			581
937	X	STILLWATER MNG CO	86074Q102			1/20/2011		3/16/2011	427	428			-1
938	X	SOUTHERN CO	842587107			9/23/2011		12/19/2011	1,782	1,685			97
939	X	SOUTHWESTERN ENERGY C	845467109			9/23/2011		9/28/2011	1,445	1,384			61
940	X	STILLWATER MNG CO	86074Q102			1/20/2011		7/29/2011	6,114	8,597			-2,483
941	X	SOUTHWESTERN ENERGY C	845467109			9/23/2011		9/28/2011	81,865	80,291			1,574
942	X	STILLWATER MNG CO	86074Q102			1/26/2011		7/29/2011	153	221			-68
943	X	STILLWATER MNG CO	86074Q102			1/20/2011		7/29/2011	1,680	2,364			-684
944	X	SPECTRA ENERGY CORP-WI	847560109			9/23/2011		11/10/2011	2,897	2,454			443
945	X	SPECTRA ENERGY CORP-WI	847560109			9/23/2011		12/19/2011	1,464	1,227			237
946	X	DREYFUS SELECT MGER S/C	86271F578			4/28/2011		6/20/2011	4,271	4,674			-403
947	X	STATE STREET CORP	857477103			9/23/2011		9/28/2011	2,000	1,869			131
948	X	STATE STREET CORP	857477103			9/23/2011		12/19/2011	5,064	4,051			1,013
949	X	STEEL DYNAMICS INC	858119100			12/2/2010		1/2/2011	2,829	2,896			-67
950	X	STEEL DYNAMICS INC	858119100			12/10/2010		2/14/2011	781	671			110
951	X	STEEL DYNAMICS INC	858119100			12/2/2010		2/14/2011	1,757	1,629			128
952	X	DREYFUS SELECT MGER S/C	86271F578			4/28/2011		8/5/2011	50,000	58,922			-8,922
953	X	STEEL DYNAMICS INC	858119100			12/3/2010		2/14/2011	3,905	3,318			587
954	X	STEEL DYNAMICS INC	858119100			12/3/2010		3/16/2011	719	664			55
955	X	STEEL DYNAMICS INC	858119100			11/12/2010		3/16/2011	180	159			21
956	X	DREYFUS SELECT MGER S/C	86271F578			4/28/2011		9/28/2011	8,000	9,760			-1,760
957	X	DREYFUS SELECT MGER S/C	86271F578			4/28/2011		12/19/2011	24,685	28,781			-4,096
958	X	STEEL DYNAMICS INC	858119100			11/12/2010		5/6/2011	5,383	5,100			283
959	X	STEEL DYNAMICS INC	858119100			3/22/2011		5/6/2011	337	364			-27
960	X	DREYFUS SELECT MGER S/C	86271F677			12/2/2010		6/20/2011	2,618	2,769			-151
961	X	DREYFUS SELECT MGER S/C	86271F677			12/2/2010		8/5/2011	45,388	53,231			-7,843
962	X	DREYFUS SELECT MGER S/C	86271F677			12/10/2010		8/5/2011	4,612	5,343			-731
963	X	DREYFUS SELECT MGER S/C	86271F677			12/10/2010		9/28/2011	2,873	3,657			-784
964	X	DREYFUS SELECT MGER S/C	86271F677			12/3/2010		9/28/2011	5,127	6,205			-1,078
965	X	DREYFUS SELECT MGER S/C	86271F677			3/22/2010		12/19/2011	63	64			-1
966	X	DREYFUS SELECT MGER S/C	86271F677			12/3/2010		12/19/2011	17,439	19,374			-1,935
967	X	DREYFUS SELECT MGER S/C	86271F677			9/22/2011		12/19/2011	25,633	23,158			2,475
968	X	DREYFUS PRE STRAT INTER	86271F768			9/22/2011		12/19/2011	38,125	37,550			575
969	X	DREYFUS PREM STRAT GLBL	86271F818			12/3/2010		6/20/2011	6,621	6,536			85

Securities

Other sales

Gross Sales

Cost, Other Basis and Expenses

Net Gain or Loss

23,840,880

21,491,700

2,349,180

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										23,840,880		21,491,700		2,349,180	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
970	X	DREYFUS PREM STRAT GLBL	86271F818			11/20/2008		6/20/2011	19,957	11,283				8,674	
971	X	TARGET CORP	87612E106			6/25/2009		1/6/2011	43,871	32,238				11,633	
972	X	TARGET CORP	87612E106			6/25/2009		12/7/2011	14,288	10,477				3,811	
973	X	TARGET CORP	87612E106			6/25/2009		12/7/2011	46,664	34,253				12,411	
974	X	TARGET CORP	87612E106			6/25/2009		1/31/2011	47,954	35,462				12,492	
975	X	TEMPLE-INLAND INC	879868107			2/15/2011		3/16/2011	641	641				0	
976	X	TEMPLE-INLAND INC	879868107			2/15/2011		3/25/2011	450	505				-55	
977	X	TEMPLE-INLAND INC	879868107			2/15/2011		3/25/2011	13,506	15,151				-1,645	
978	X	TEMPLE-INLAND INC	879868107			1/17/2011		3/25/2011	675	874				-199	
979	X	CB RICHARD ELLIS GROUP IN	12497T101			9/8/2010		9/28/2011	279	367				-88	
980	X	CF INDUSTRIES HOLDINGS IN	125269100			2/14/2011		3/16/2011	382	382				0	
981	X	CF INDUSTRIES HOLDINGS IN	125269100			2/14/2011		5/20/2011	8,305	8,953				-648	
982	X	CF INDUSTRIES HOLDINGS IN	125269100			3/1/2011		5/20/2011	1,830	1,790				40	
983	X	CF INDUSTRIES HOLDINGS IN	125269100			1/30/2011		5/20/2011	422	487				-65	
984	X	CF INDUSTRIES HOLDINGS IN	125269100			3/22/2011		5/20/2011	141	122				19	
985	X	CF INDUSTRIES HOLDINGS IN	125269100			11/18/2011		12/19/2011	392	460				-68	
986	X	CIGNA CORP	125509109			6/19/2009		3/16/2011	2,922	1,747				1,175	
987	X	CIGNA CORP	125509109			6/19/2009		9/23/2011	7,477	4,468				3,009	
988	X	CIGNA CORP	125509109			6/19/2009		9/23/2011	30,325	18,218				12,107	
989	X	CIGNA CORP	125509109			6/22/2009		9/23/2011	47,357	27,828				19,528	
990	X	CONSECO FINANCIAL GROUP	12621E103			12/10/2010		3/16/2011	344	341				3	
991	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		3/16/2011	344	293				51	
992	X	CONSECO FINANCIAL GROUP	12621E103			6/2/2011		9/22/2011	447	610				-163	
993	X	CONSECO FINANCIAL GROUP	12621E103			6/2/2011		9/28/2011	452	452				0	
994	X	CONSECO FINANCIAL GROUP	12621E103			6/2/2011		10/10/2011	3,141	3,830				-689	
995	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		10/10/2011	53	53				0	
996	X	CONSECO FINANCIAL GROUP	12621E103			6/13/2011		11/3/2011	1,778	2,349				-571	
997	X	CONSECO FINANCIAL GROUP	12621E103			7/1/2011		11/3/2011	184	235				-51	
998	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		11/18/2011	787	763				24	
999	X	CONSECO FINANCIAL GROUP	12621E103			7/1/2011		11/18/2011	303	392				-89	
1,000	X	CONSECO FINANCIAL GROUP	12621E103			6/25/2011		11/18/2011	484	622				-138	
1,001	X	CONSECO FINANCIAL GROUP	12621E103			3/16/2010		11/18/2011	61	64				-3	
1,002	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		11/18/2011	242	234				8	
1,003	X	CONSECO FINANCIAL GROUP	12621E103			3/5/2010		12/19/2011	403	410				-7	
1,004	X	CVS CAREMARK CORP	126650100			11/20/2008		3/16/2011	659	554				105	
1,005	X	CVS CAREMARK CORP	126650100			11/20/2008		5/9/2011	30,828	22,816				8,012	
1,006	X	CVS CAREMARK CORP	126650100			11/20/2008		5/10/2011	15,172	11,283				3,889	
1,007	X	CABOT OIL & GAS CORP CL A	127097103			12/10/2010		3/16/2011	477	353				124	
1,008	X	CABOT OIL & GAS CORP CL A	127097103			11/12/2010		3/16/2011	477	346				131	
1,009	X	CABOT OIL & GAS CORP CL A	127097103			3/22/2011		5/4/2011	537	492				45	
1,010	X	CABOT OIL & GAS CORP CL A	127097103			3/25/2011		5/4/2011	2,686	2,545				141	
1,011	X	CABOT OIL & GAS CORP CL A	127097103			11/12/2010		5/4/2011	537	346				191	
1,012	X	CABOT OIL & GAS CORP CL A	127097103			11/12/2010		9/7/2011	12,388	5,537				6,851	
1,013	X	CABOT OIL & GAS CORP CL A	127097103			11/12/2010		9/22/2011	660	346				314	
1,014	X	CABOT OIL & GAS CORP CL A	127097103			11/12/2010		9/28/2011	1,327	692				635	
1,015	X	CABOT OIL & GAS CORP CL A	127097103			10/21/2011		12/19/2011	732	706				26	
1,016	X	CALIFORNIA ST 7 3% 10	13063A7D0			10/8/2009		12/22/2011	52,674	45,370				7,304	
1,017	X	CAMDEN PROPERTY TRUST	133131102			12/10/2010		3/16/2011	556	525				31	
1,018	X	CAMDEN PROPERTY TRUST	133131102			6/24/2010		3/16/2011	556	437				119	
1,019	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		7/25/2011	451	469				-18	
1,020	X	FNMA POOL # 555528 6.0%	31385XD95			2/20/2009		8/25/2011	430	447				-17	

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										23,840,880		21,491,700		2,349,180	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,021	X	TARGET CORP	87612E106			6/10/2009		1/6/2011	36,194	26,786				9,408	
1,022	X	GLOBE SPECIALTY METALS II	37954N206			9/20/2011		11/18/2011	2,609	3,101				-492	
1,023	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/14/2011	5,178	5,126				52	
1,024	X	REINSURANCE GROUP OF AMERICA	759351604			3/7/2011		3/16/2011	590	590				0	
1,025	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/18/2011	10,353	10,251				102	
1,026	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/24/2011	10,351	10,251				100	
1,027	X	GOLDMAN SACHS GROUP 3	38141EA41			4/19/2010		1/28/2011	10,363	10,251				112	
1,028	X	GOLDMAN SACHS GROUP 6	38141GCU6			11/19/2008		6/20/2011	5,041	3,823				1,218	
1,029	X	GOOGLE INC - CL A	38259P508			8/21/2009		3/16/2011	8,948	7,428				1,520	
1,030	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	17,271	14,161				3,110	
1,031	X	GOOGLE INC - CL A	38259P508			8/21/2009		5/2/2011	26,437	22,750				3,687	
1,032	X	GOOGLE INC - CL A	38259P508			6/5/2009		5/2/2011	14,567	11,949				2,618	
1,033	X	GOOGLE INC - CL A	38259P508			6/5/2009		9/23/2011	170,972	146,481				24,491	
1,034	X	GREEN MOUNTAIN COFFEE ROASTERS INC	393122106			8/26/2011		9/22/2011	1,557	1,460				97	
1,035	X	GREEN MOUNTAIN COFFEE ROASTERS INC	393122106			8/26/2011		9/28/2011	534	487				47	
1,036	X	GREEN MOUNTAIN COFFEE ROASTERS INC	393122106			8/26/2011		12/19/2011	455	973				-518	
1,037	X	GREENHILL & CO INC	395259104			10/12/2011		12/19/2011	709	684				25	
1,038	X	GUESS? INC	401617105			6/24/2010		1/1/2011	3,404	2,645				759	
1,039	X	GUESS? INC	401617105			6/10/2009		1/1/2011	2,979	1,900				1,079	
1,040	X	GUESS? INC	401617105			10/15/2010		1/1/2011	1,278	1,286				-8	
1,041	X	GUESS? INC	401617105			12/10/2010		1/1/2011	426	480				-54	
1,042	X	GUESS? INC	401617105			6/10/2009		1/1/2011	853	543				310	
1,043	X	GUESS? INC	401617105			6/10/2009		1/1/2011	5,973	3,800				2,173	
1,044	X	GUESS? INC	401617105			6/24/2009		1/1/2011	2,560	1,454				1,106	
1,045	X	REINSURANCE GROUP OF AMERICA	759351604			3/13/2011		9/22/2011	453	633				-180	
1,046	X	HALLIBURTON CO	406216101			11/20/2008		3/16/2011	4,332	1,384				2,948	
1,047	X	HALLIBURTON CO	406216101			11/20/2008		9/23/2011	7,774	3,322				4,452	
1,048	X	HALLIBURTON CO	406216101			11/20/2008		9/28/2011	1,373	554				819	
1,049	X	REINSURANCE GROUP OF AMERICA	759351604			3/7/2011		9/28/2011	480	480				0	
1,050	X	REINSURANCE GROUP OF AMERICA	759351604			3/30/2011		12/19/2011	496	647				-151	
1,051	X	RIVERBED TECHNOLOGY INC	768573107			12/10/2010		3/16/2011	1,190	1,118				72	
1,052	X	RIVERBED TECHNOLOGY INC	768573107			3/22/2011		9/22/2011	211	365				-154	
1,053	X	HALLIBURTON CO	406216101			10/26/2011		12/19/2011	4,026	4,550				-525	
1,054	X	HANSEN NAT CORP	411310105			7/15/2011		10/21/2011	2,787	2,358				429	
1,055	X	HANSEN NAT CORP	411310105			7/15/2011		12/19/2011	959	786				173	
1,056	X	RIVERBED TECHNOLOGY INC	768573107			9/28/2010		9/22/2011	211	230				-19	
1,057	X	HDMOT 2009-2 A3 2 62% 3	41283HAC8			1/20/2010		1/15/2011	6,626	6,766				-140	
1,058	X	HDMOT 2009-2 A3 2 62% 3	41283HAC8			1/20/2010		2/15/2011	8,819	9,006				-187	
1,059	X	RIVERBED TECHNOLOGY INC	768573107			9/28/2010		9/28/2011	217	230				-13	
1,060	X	RAYONIER INC REIT	754907103			2/27/2009		9/22/2011	189	88				101	
1,061	X	RAYONIER INC REIT	754907103			2/27/2009		9/28/2011	382	175				207	
1,062	X	RAYONIER INC REIT	754907103			10/10/2011		12/19/2011	208	193				15	
1,063	X	RAYONIER INC REIT	754907103			4/9/2011		12/19/2011	623	617				6	
1,064	X	RIVERBED TECHNOLOGY INC	768573107			9/28/2010		12/19/2011	467	460				7	
1,065	X	RAYTHEON CO	755111507			11/20/2008		1/28/2011	34,422	32,178				2,244	
1,066	X	RAYTHEON CO	755111507			11/20/2008		1/28/2011	34,429	32,178				2,251	
1,067	X	ROBERT HALF INTL INC	770323103			11/18/2011		12/19/2011	806	783				23	
1,068	X	ROCK-TENN CO CLASS A	772739207			9/7/2011		9/22/2011	496	496				0	
1,069	X	ROCK-TENN CO CLASS A	772739207			9/7/2011		9/28/2011	519	519				0	
1,070	X	ROCK-TENN CO CLASS A	772739207			8/17/2011		12/19/2011	564	634				-70	
1,071	X	ROPER INDUSTRIES INC	776696106			11/21/2008		9/22/2011	682	363				319	

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	
										23,840,880		21,491,700		2,349,180	
Securities										0		0		0	
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	
1,072	X	ROPER INDUSTRIES INC	776696106			11/21/2008		12/19/2011	829	363				466	
1,073	X	ROVI CORP	779376102			12/10/2010		1/20/2011	640	583				57	
1,074	X	ROVI CORP	779376102			6/24/2009		1/20/2011	5,118	1,787				3,331	
1,075	X	ROVI CORP	779376102			6/24/2009		3/16/2011	554	223				331	
1,076	X	CB RICHARD ELLIS GROUP IN	124977101			3/22/2011		3/25/2011	543	545				-2	
1,077	X	CB RICHARD ELLIS GROUP IN	124977101			9/8/2010		3/25/2011	2,987	2,021				966	
1,078	X	B E AEROSPACE INC	073302101			9/21/2009		12/19/2011	736	401				335	
1,079	X	BSCMS 2004-PWR5 A3 4 565	07383FQ35			2/1/2010		6/11/2011	6,816	6,955				-139	
1,080	X	CB RICHARD ELLIS GROUP IN	124977101			9/8/2010		7/15/2011	1,826	1,470				356	
1,081	X	CB RICHARD ELLIS GROUP IN	124977101			9/8/2010		7/21/2011	7,081	5,511				1,570	
1,082	X	CB RICHARD ELLIS GROUP IN	124977101			9/8/2010		9/22/2011	252	367				-115	
1,083	X	BSCMS 2004-PWR5 A3 4 565	07383FQ35			2/1/2010		7/11/2011	4,919	5,020				-101	
1,084	X	BSCMS 2004-PWR5 A3 4 565	07383FQ35			2/1/2010		8/11/2011	24,173	24,668				-495	
1,085	X	BSCMS 2004-PWR5 A3 4 565	07383FQ35			2/1/2010		9/13/2011	19,092	19,482				-390	
1,086	X	BECKMAN COULTER INC	075811109			12/13/2010		12/1/2011	17,989	17,533				456	
1,087	X	BLACKROCK INC 6 25%	09247XAC5			5/27/2010		12/21/2011	11,604	11,348				256	
1,088	X	BLACKSTONE GROUP LP/TH	09253U108			3/1/2011		3/16/2011	163	163				0	
1,089	X	BLACKSTONE GROUP LP/TH	09253U108			3/1/2011		3/16/2011	979	1,030				-51	
1,090	X	BLACKSTONE GROUP LP/TH	09253U108			2/14/2011		5/4/2011	186	189				-3	
1,091	X	BLACKSTONE GROUP LP/TH	09253U108			3/7/2011		5/4/2011	372	377				-5	
1,092	X	FHLMC GOLD A95160 4.0%	312943WV1			4/8/2011		1/15/2012	844	826				18	
1,093	X	BLACKSTONE GROUP LP/TH	09253U108			3/1/2011		5/4/2011	2,232	2,113				119	
1,094	X	BLACKSTONE GROUP LP/TH	09253U108			3/1/2011		7/15/2011	1,757	1,937				-180	
1,095	X	BLACKSTONE GROUP LP/TH	09253U108			3/1/2011		7/15/2011	1,757	1,932				-175	
1,096	X	BLACKSTONE GROUP LP/TH	09253U108			3/2/2011		7/15/2011	8,146	8,635				-489	
1,097	X	BORG WARNER INC	099724106			4/21/2011		5/20/2011	7,047	7,683				-636	
1,098	X	BORG WARNER INC	099724106			4/21/2011		9/22/2011	609	768				-159	
1,099	X	BORG WARNER INC	099724106			4/21/2011		12/19/2011	624	768				-144	
1,100	X	BORG WARNER INC	099724106			4/21/2011		12/22/2011	6,469	7,683				-616	
1,101	X	BORG WARNER INC	099724106			4/29/2011		7/15/2011	3,789	3,849				140	
1,102	X	BOSTON PROPERTIES INC	101121101			4/29/2011		9/28/2011	928	1,042				-114	
1,103	X	BOSTON PROPERTIES INC	101121101			12/17/2010		2/15/2011	609	621				-12	
1,104	X	FHLMC GOLD A95828 4 5%	312944PM7			10/25/2010		3/16/2011	984	624				360	
1,105	X	BRIGHAM EXPLORATION CO	109178103			10/25/2010		3/25/2011	3,153	1,871				1,282	
1,106	X	BRIGHAM EXPLORATION CO	109178103			3/22/2011		3/25/2011	350	354				-4	
1,107	X	BRIGHAM EXPLORATION CO	109178103			12/17/2010		3/15/2011	625	636				-11	
1,108	X	FHLMC GOLD A95828 4 5%	312944PM7			4/12/2010		3/25/2011	350	185				165	
1,109	X	BRIGHAM EXPLORATION CO	109178103			4/12/2010		9/22/2011	265	185				80	
1,110	X	BRIGHAM EXPLORATION CO	109178103			4/12/2010		9/28/2011	272	185				87	
1,111	X	BRIGHAM EXPLORATION CO	109178103			4/12/2010		9/28/2011	4,082	2,781				1,301	
1,112	X	BRIGHAM EXPLORATION CO	109178103			4/12/2010		9/28/2011	13,488	6,860				6,628	
1,113	X	BRIGHAM EXPLORATION CO	109178103			12/16/2011		10/21/2011	686	686				0	
1,114	X	BRISTOL-MYERS SQUIBB CO	110122108			12/17/2010		12/19/2011	373	380				-7	
1,115	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		5/15/2011	827	842				-15	
1,116	X	FHLMC GOLD A95828 4 5%	312944PM7			10/24/2011		12/19/2011	488	564				-76	
1,117	X	BRUNSWICK CORP	117043109			5/5/2011		9/23/2011	79,768	102,525				-22,757	
1,118	X	CBS CORP-CLASS BWI	124857202			12/10/2010		3/16/2011	767	607				160	
1,119	X	CB RICHARD ELLIS GROUP IN	124977101			9/8/2010		3/16/2011	767	551				216	
1,120	X	CB RICHARD ELLIS GROUP IN	124977101			12/17/2010		6/15/2011	477	486				-9	
1,121	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		7/15/2011	1,154	1,176				-22	
1,122	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		7/15/2011	1,154	1,176				-22	

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

Long Term CG Distributions										Amount	
Short Term CG Distributions										161,157	
										0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals		
									Gross Sales Price	Cost or Other Basis	Net Gain or Loss
1,123	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		8/15/2011	1,073	1,093	-20
1,124	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		9/15/2011	826	841	-15
1,125	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		10/15/2011	616	627	-11
1,126	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		11/15/2011	1,381	1,407	-26
1,127	X	FNMA POOL # 555528	6 0%	31385XD95		2/20/2009		9/25/2011	514	534	-20
1,128	X	FNMA POOL # 555528	6 0%	31385XD95		2/20/2009		10/25/2011	441	458	-17
1,129	X	FNMA POOL # 555528	6 0%	31385XD95		2/20/2009		11/25/2011	471	490	-19
1,130	X	FNMA POOL # 555528	6 0%	31385XD95		2/20/2009		12/25/2011	484	503	-19
1,131	X	FNMA POOL # 555528	6 0%	31385XD95		2/20/2009		1/25/2012	444	461	-17
1,132	X	FNMA POOL # AH3519	4 0%	3138A44D4		4/8/2011		5/25/2011	189	184	5
1,133	X	FNMA POOL # AH3519	4 0%	3138A44D4		4/8/2011		6/25/2011	477	466	11
1,134	X	FNMA POOL # AH3519	4 0%	3138A44D4		4/8/2011		7/25/2011	474	463	11
1,135	X	FNMA POOL # AH3519	4 0%	3138A44D4		4/8/2011		8/25/2011	147	143	4
1,136	X	FNMA POOL # AH3519	4 0%	3138A44D4		4/8/2011		9/25/2011	217	212	5
1,137	X	FNMA POOL # AH3519	4 0%	3138A44D4		4/8/2011		10/25/2011	151	148	3
1,138	X	FNMA POOL # AH3519	4 0%	3138A44D4		4/8/2011		11/25/2011	153	150	3
1,139	X	FNMA POOL # AH3519	4 0%	3138A44D4		4/8/2011		12/25/2011	152	149	3
1,140	X	FNMA POOL # AH3519	4 0%	3138A44D4		4/8/2011		1/25/2012	719	704	15
1,141	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		2/25/2011	451	455	-4
1,142	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		3/25/2011	528	533	-5
1,143	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		4/25/2011	514	519	-5
1,144	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		5/25/2011	507	512	-5
1,145	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		6/25/2011	883	891	-8
1,146	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		7/25/2011	752	759	-7
1,147	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		8/25/2011	997	1,007	-10
1,148	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		9/25/2011	524	528	-4
1,149	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		10/25/2011	929	938	-9
1,150	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		11/25/2011	1,083	1,093	-10
1,151	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		12/25/2011	926	935	-9
1,152	X	FNMA POOL # AH3620	3 5%	3138A5AW2		1/18/2011		1/25/2012	1,060	1,069	-9
1,153	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		4/25/2011	187	197	-10
1,154	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		5/25/2011	189	199	-10
1,155	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		6/25/2011	197	207	-10
1,156	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		7/25/2011	193	203	-10
1,157	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		8/25/2011	2,156	2,266	-110
1,158	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		9/25/2011	3,655	3,842	-187
1,159	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		10/25/2011	190	199	-9
1,160	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		11/25/2011	2,160	2,271	-111
1,161	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		12/25/2011	2,000	2,103	-103
1,162	X	FNMA POOL # AH4794	5 0%	3138A6KG4		3/4/2011		1/25/2012	903	949	-46
1,163	X	INFORMATICA CORP		45666Q102		8/12/2010		9/23/2011	2,243	1,685	558
1,164	X	INFORMATICA CORP		45666Q102		8/13/2010		9/23/2011	2,007	1,553	454
1,165	X	INFORMATICA CORP		45666Q102		8/13/2010		9/23/2011	39	30	9
1,166	X	INFORMATICA CORP		45666Q102		8/13/2010		9/23/2011	10,271	7,957	2,314
1,167	X	INFORMATICA CORP		45666Q102		8/13/2010		9/23/2011	8,657	6,724	1,933
1,168	X	INFORMATICA CORP		45666Q102		8/16/2010		9/23/2011	39	31	8
1,169	X	INFORMATICA CORP		45666Q102		8/16/2010		9/23/2011	20,502	16,406	4,096
1,170	X	INFORMATICA CORP		45666Q102		4/28/2011		9/28/2011	429	550	-121
1,171	X	INFORMATICA CORP		45666Q102		4/28/2011		12/19/2011	404	550	-146
1,172	X	INFORMATICA CORP		45666Q102		4/28/2011		12/23/2011	11,245	16,490	-5,245
1,173	X	INSPIRE PHARMACEUTICALS		457733103		12/21/2010		1/3/2011	4,184	10,169	-5,985
Securities									23,840,880	21,491,700	2,349,180
Other sales									0	0	0

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss	
									Gross Sales		Cost, Other Basis and Expenses			
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements		
1,174	X	INTEL CORP	458140100			9/23/2011		9/28/2011	2,925	2,783		142		
1,175	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		12/15/2011	421	443		-22		
1,176	X	EXXON MOBIL CORP	30231G102			11/20/2008		3/23/2011	89,852	77,951		11,901		
1,177	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2008		1/15/2012	503	530		-27		
1,178	X	EXXON MOBIL CORP	30231G102			11/20/2008		9/28/2011	5,845	5,721		124		
1,179	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		4/15/2011	280	295		-15		
1,180	X	EXXON MOBIL CORP	30231G102			11/20/2008		10/26/2011	83,998	75,090		8,908		
1,181	X	EXXON MOBIL CORP	30231G102			11/20/2008		12/19/2011	9,553	8,582		971		
1,182	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		5/15/2011	186	196		-10		
1,183	X	FAIRCHILD SEMICONDUCTOR	303726103			5/12/2011		9/22/2011	118	204		-86		
1,184	X	FAIRCHILD SEMICONDUCTOR	303726103			5/12/2011		9/28/2011	360	612		-252		
1,185	X	FAIRCHILD SEMICONDUCTOR	303726103			5/12/2011		12/19/2011	348	612		-264		
1,186	X	FAIRCHILD SEMICONDUCTOR	303726103			5/12/2011		12/22/2011	2,696	4,491		-1,795		
1,187	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		6/15/2011	157	166		-9		
1,188	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		7/15/2011	183	193		-10		
1,189	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		8/15/2011	182	192		-10		
1,190	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		9/15/2011	217	229		-12		
1,191	X	FAIRCHILD SEMICONDUCTOR	303726103			5/11/2011		12/22/2011	3,553	5,741		-2,188		
1,192	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		10/15/2011	257	271		-14		
1,193	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		11/15/2011	280	296		-16		
1,194	X	FAIRCHILD SEMICONDUCTOR	303726103			5/11/2011		12/23/2011	2,310	3,761		-1,451		
1,195	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		2/15/2011	2,343	2,466		-123		
1,196	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		3/15/2011	1,527	1,607		-80		
1,197	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		12/15/2011	223	235		-12		
1,198	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		4/15/2011	442	465		-23		
1,199	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		5/15/2011	903	960		-47		
1,200	X	FHLMC GOLD G11938 4 5%	3128M1BF5			3/8/2011		1/15/2012	266	281		-15		
1,201	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		6/15/2011	744	783		-39		
1,202	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		7/15/2011	618	650		-32		
1,203	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		8/15/2011	827	871		-44		
1,204	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		9/15/2011	1,076	1,132		-56		
1,205	X	FNMA POOL # AE5895 3 329	31419GRR7			9/21/2011		11/25/2011	2,114	2,196		-82		
1,206	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		10/15/2011	415	437		-22		
1,207	X	FHLMC GOLD G30459 5 0%	3128CUQL3			10/16/2009		11/15/2011	740	779		-39		
1,208	X	FNMA POOL # AE5895 3 323	31419GRR7			9/21/2011		12/25/2011	2,612	2,713		-101		
1,209	X	FNMA POOL # AE5895 3 3239	31419GRR7			9/21/2011		1/25/2012	2,671	2,775		-104		
1,210	X	F5 NETWORKS INC	315616102			2/16/2010		3/16/2011	540	266		274		
1,211	X	F5 NETWORKS INC	315616102			2/16/2010		3/16/2011	8,570	4,788		3,782		
1,212	X	ENDURANCE SPECIALTY HLD	G30397106			4/20/2011		9/7/2011	7,819	9,907		-2,088		
1,213	X	EVEREST RE GROUP LTD	G3223R108			9/7/2011		9/22/2011	765	812		-47		
1,214	X	EVEREST RE GROUP LTD	G3223R108			9/7/2011		10/21/2011	13,470	12,992		478		
1,215	X	HERBALIFE LTD	G4412G101			12/10/2010		3/16/2011	773	690		83		
1,216	X	AIR PRODS & CHEMS INC	009158106			9/23/2011		12/19/2011	1,633	1,512		121		
1,217	X	HERBALIFE LTD	G4412G101			5/12/2009		5/4/2011	13,074	2,627		10,447		
1,218	X	INVESCO LTD	G491BT108			10/8/2010		2/14/2011	13,878	11,977		1,901		
1,219	X	INVESCO LTD	G491BT108			12/10/2010		2/14/2011	257	233		24		
1,220	X	INVESCO LTD	G491BT108			9/23/2011		9/28/2011	1,803	1,745		58		
1,221	X	ALBEMARLE CORP	012653101			7/19/2011		9/7/2011	10,726	15,159		-4,433		
1,222	X	ALERE INC	01449J105			10/25/2011		11/14/2011	2,828	2,363		465		
1,223	X	AFFILIATED MANAGERS GRO	008252108			12/21/2010		12/19/2011	904	1,015		-111		
1,224	X	AGILENT TECHNOLOGIES INC	00846U101			9/23/2011		9/28/2011	1,329	1,246		83		
Long Term CG Distributions									23,840,880		21,491,700		2,349,180	
Short Term CG Distributions									0		0		0	
Amount									161,157		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										23,840,880		21,491,700		2,349,180	
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	
1,225	X	AGILENT TECHNOLOGIES INC	00846U101			9/23/2011		12/19/2011	2,679	2,493				186	
1,226	X	AGRIUM INC	008916108			8/30/2010		1/20/2011	11,439	9,074				2,365	
1,227	X	AGRIUM INC	008916108			10/11/2010		1/20/2011	3,520	3,320				200	
1,228	X	ALERE INC	01449J105			10/25/2011		12/19/2011	226	215				11	
1,229	X	ALEXANDRIA REAL ESTATE B	015271109			10/22/2010		3/16/2011	757	749				8	
1,230	X	AIR PRODS & CHEMS INC	009158106			9/23/2011		9/28/2011	2,422	2,268				154	
1,231	X	ALEXANDRIA REAL ESTATE B	015271109			3/22/2011		9/22/2011	611	753				-142	
1,232	X	ALEXANDRIA REAL ESTATE B	015271109			10/22/2010		9/28/2011	617	749				-132	
1,233	X	ALEXANDRIA REAL ESTATE B	015271109			10/22/2010		12/19/2011	663	749				-86	
1,234	X	AIR PRODS & CHEMS INC	009158106			9/23/2011		12/19/2011	4,898	4,537				361	
1,235	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		3/16/2011	4,111	1,881				2,230	
1,236	X	ALLIANCE DATA SYS CORP	018581108			5/5/2010		3/16/2011	822	768				54	
1,237	X	ALLIANCE DATA SYS CORP	018581108			3/22/2011		9/22/2011	929	840				89	
1,238	X	ALLIANCE DATA SYS CORP	018581108			11/20/2008		9/23/2011	152,858	62,061				90,797	
1,239	X	ALLIANCE DATA SYS CORP	018581108			5/5/2010		9/28/2011	961	768				193	
1,240	X	ALLIANCE DATA SYS CORP	018581108			5/5/2010		12/19/2011	515	382				133	
1,241	X	ALLIED NEVADA GOLD CORP	019344100			9/20/2011		9/22/2011	777	777				0	
1,242	X	ALLIED NEVADA GOLD CORP	019344100			9/20/2011		9/28/2011	363	363				0	
1,243	X	ALLIED NEVADA GOLD CORP	019344100			9/12/2011		12/19/2011	324	599				-275	
1,244	X	ALLIED NEVADA GOLD CORP	019344100			9/20/2011		12/22/2011	5,447	7,673				-2,226	
1,245	X	ALLIED NEVADA GOLD CORP	019344100			9/21/2011		12/22/2011	961	1,344				-383	
1,246	X	ALLIED NEVADA GOLD CORP	019344100			9/19/2011		12/22/2011	320	511				-191	
1,247	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		3/16/2011	2,447	2,074				373	
1,248	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		9/23/2011	2,363	2,250				113	
1,249	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		9/23/2011	19,367	18,462				905	
1,250	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		9/23/2011	4,027	3,779				248	
1,251	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		9/23/2011	16,468	15,487				981	
1,252	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/12/2010		9/23/2011	5,746	5,446				300	
1,253	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		9/23/2011	27,565	26,611				954	
1,254	X	COMMIT TO PUR FNMA SF M	01F040610			12/9/2010		1/10/2011	139,475	139,519				-44	
1,255	X	COMMIT TO PUR FNMA SF M	01F040610			12/9/2010		1/10/2011	79,688	79,750				-62	
1,256	X	COMMIT TO PUR FNMA SF M	01F040628			1/10/2011		2/4/2011	78,038	79,488				-1,450	
1,257	X	COMMIT TO PUR FNMA SF M	01F040628			1/25/2011		2/4/2011	82,951	84,309				-1,358	
1,258	X	COMMIT TO PUR FNMA SF M	01F040628			1/10/2011		2/4/2011	78,034	79,475				-1,441	
1,259	X	COMMIT TO PUR FNMA SF M	01F040628			1/10/2011		2/4/2011	68,280	69,552				-1,272	
1,260	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		2/15/2011	588	612				-44	
1,261	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		3/15/2011	488	525				-37	
1,262	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		4/15/2011	355	382				-27	
1,263	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		5/15/2011	303	327				-24	
1,264	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		6/15/2011	366	394				-28	
1,265	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		7/15/2011	256	276				-20	
1,266	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		8/15/2011	251	270				-19	
1,267	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		9/15/2011	313	337				-24	
1,268	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		10/15/2011	331	357				-26	
1,269	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		11/15/2011	269	290				-21	
1,270	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		12/15/2011	319	343				-24	
1,271	X	FHLMC GOLD G04216 5.5%	3128M6AR9			7/21/2010		1/15/2012	268	288				-20	
1,272	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		2/15/2011	1,337	1,430				-93	
1,273	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		3/15/2011	992	1,061				-69	
1,274	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		4/15/2011	920	984				-64	
1,275	X	FHLMC GOLD G04219 5.5%	3128M6AU2			6/10/2010		5/15/2011	821	878				-57	

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										23,840,880		21,491,700		2,349,181	
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	
1,276	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		6/15/2011	699	747				-41	
1,277	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		7/15/2011	622	665				-41	
1,278	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		8/15/2011	799	855				-51	
1,279	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		9/15/2011	782	837				-51	
1,280	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		10/15/2011	1,107	1,184				-71	
1,281	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		11/15/2011	993	1,062				-61	
1,282	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		12/15/2011	1,066	1,140				-71	
1,283	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		1/15/2012	968	1,035				-61	
1,284	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		2/15/2011	939	973				-31	
1,285	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		3/15/2011	1,888	1,955				-61	
1,286	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		4/15/2011	1,488	1,540				-51	
1,287	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		5/15/2011	1,467	1,519				-51	
1,288	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		6/15/2011	1,557	1,612				-51	
1,289	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		7/15/2011	1,154	1,194				-41	
1,290	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		8/15/2011	243	251				-81	
1,291	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		9/15/2011	2,420	2,506				-81	
1,292	X	FHLMC GOLD G04425 6 0%	3128M6HA9			2/9/2009		9/21/2011	24,352	22,959				1,391	
1,293	X	FIFTH THIRD BANCORP	316773100			12/1/2010		2/4/2011	766	613				151	
1,294	X	FIFTH THIRD BANCORP	316773100			12/10/2010		2/4/2011	459	438				21	
1,295	X	FIFTH THIRD BANCORP	316773100			7/29/2009		2/4/2011	1,991	1,142				841	
1,296	X	FIFTH THIRD BANCORP	316773100			7/29/2009		3/1/2011	16,472	10,361				6,111	
1,297	X	FIRST NIAGARA FINL GROUP	33582V108			9/23/2011		12/19/2011	999	1,136				-131	
1,298	X	FIRST NIAGARA FINL GROUP	33582V108			9/23/2011		12/21/2011	9,456	10,794				-1,331	
1,299	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/9/2010		1/14/2011	3,446	3,571				-121	
1,300	X	FUNBC 2001-C2 A2 6.663% 1/1	33736XBZ1			2/24/2010		1/14/2011	3,446	3,571				-121	
1,301	X	FLORIDA POWER CORP 4 6	341099CC1			11/19/2008		12/21/2011	10,437	9,931				501	
1,302	X	FLOWERVE CORPORATION	34354P105			12/10/2010		3/16/2011	359	348				11	
1,303	X	FLOWERVE CORPORATION	34354P105			10/8/2010		3/16/2011	120	112				81	
1,304	X	FLOWERVE CORPORATION	34354P105			10/8/2010		10/21/2011	6,410	8,601				-2,191	
1,305	X	FLOWERVE CORPORATION	34354P105			3/22/2011		10/21/2011	83	124				-41	
1,306	X	FOOT LOCKER INC	344849104			12/10/2010		3/16/2011	386	387				-1	
1,307	X	FOOT LOCKER INC	344849104			8/25/2010		3/16/2011	386	237				141	
1,308	X	FOOT LOCKER INC	344849104			3/22/2011		7/25/2011	225	188				31	
1,309	X	FOOT LOCKER INC	344849104			8/25/2010		7/25/2011	4,044	2,133				1,911	
1,310	X	FOOT LOCKER INC	344849104			9/6/2011		9/22/2011	597	586				11	
1,311	X	FOOT LOCKER INC	344849104			9/6/2011		9/27/2011	2,465	2,149				311	
1,312	X	FOOT LOCKER INC	344849104			9/6/2011		9/28/2011	445	391				51	
1,313	X	FOOT LOCKER INC	344849104			8/25/2010		12/19/2011	715	356				351	
1,314	X	FOOT LOCKER INC	344849104			8/25/2010		12/22/2011	5,397	2,726				2,671	
1,315	X	FOOT LOCKER INC	344849104			8/25/2010		12/29/2011	9,031	4,503				4,521	
1,316	X	FORD MOTOR CO	345370860			1/6/2011		3/16/2011	4,267	5,469				-1,201	
1,317	X	FORD MOTOR CO	345370860			11/22/2010		9/23/2011	4,953	8,579				-3,621	
1,318	X	FORD MOTOR CO	345370860			11/22/2010		9/23/2011	18,270	31,760				-13,491	
1,319	X	FORD MOTOR CO	345370860			11/22/2010		9/23/2011	8,062	14,037				-5,971	
1,320	X	FORD MOTOR CO	345370860			11/22/2010		9/23/2011	813	1,423				-611	
1,321	X	FORD MOTOR CO	345370860			11/22/2010		9/23/2011	30,662	53,493				-22,831	
1,322	X	FORD MOTOR CO	345370860			1/6/2011		9/23/2011	12,580	24,263				-11,681	
1,323	X	FORD MOTOR CO	345370860			1/6/2011		9/23/2011	8,469	16,259				-7,791	
1,324	X	FORD MOTOR CO	345370860			1/6/2011		9/23/2011	8,630	16,641				-8,011	
1,325	X	FOREST OIL CORP	346091705			12/21/2010		2/17/2011	3,914	3,715				191	
1,326	X	FOREST OIL CORP	346091705			4/20/2010		3/7/2011	13,575	10,965				2,611	

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
1,327	X	FOREST OIL CORP	346091705			12/10/2010		3/7/2011	339	347				-8
1,328	X	FOREST OIL CORP	346091705			12/21/2010		3/7/2011	339	372				-33
1,329	X	PEPSICO INC	713448108			11/20/2008		12/19/2011	3,224	2,567				657
1,330	X	PFIZER INC	717081103			7/7/2009		3/16/2011	1,048	793				255
1,331	X	PFIZER INC	717081103			7/7/2009		3/16/2011	8,459	6,398				2,061
1,332	X	PFIZER INC	717081103			7/7/2009		5/9/2011	1,665	1,189				476
1,333	X	PFIZER INC	717081103			7/7/2009		5/9/2011	39,030	27,807				11,223
1,334	X	PFIZER INC	717081103			7/7/2009		5/10/2011	35,388	25,040				10,348
1,335	X	PFIZER INC	717081103			7/7/2009		9/23/2011	8,117	6,836				1,281
1,336	X	PFIZER INC	717081103			7/7/2009		9/23/2011	5,267	4,437				830
1,337	X	PFIZER INC	717081103			11/20/2008		9/23/2011	13,558	11,346				2,212
1,338	X	PFIZER INC	717081103			11/20/2008		9/28/2011	3,388	2,764				624
1,339	X	PFIZER INC	717081103			9/23/2011		12/19/2011	1,903	1,568				335
1,340	X	PFIZER INC	717081103			11/20/2008		12/19/2011	7,188	4,946				2,242
1,341	X	PHARMASSET INC	71715N106			8/2/2011		9/22/2011	773	605				168
1,342	X	PHARMASSET INC	71715N106			8/2/2011		11/22/2011	27,534	12,472				15,062
1,343	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		3/16/2011	6,204	3,745				2,459
1,344	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		5/13/2011	87,599	47,931				39,668
1,345	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		9/23/2011	50,482	29,582				20,900
1,346	X	PHILIP MORRIS INTERNAT-W	718172109			11/20/2008		9/28/2011	1,295	749				546
1,347	X	PHILIP MORRIS INTERNAT-W	718172109			9/23/2011		12/19/2011	1,525	1,279				246
1,348	X	PHILIP MORRIS INTERNAT-W	718172109			10/28/2011		12/19/2011	4,575	4,344				231
1,349	X	PHILLIPS VAN HEUSEN CORP	718592108			11/10/2010		3/7/2011	2,428	2,563				-135
1,350	X	PHILLIPS VAN HEUSEN CORP	718592108			12/10/2010		3/7/2011	1,214	1,390				-176
1,351	X	PHILLIPS VAN HEUSEN CORP	718592108			10/8/2010		3/16/2011	1,811	1,897				-86
1,352	X	PHILLIPS VAN HEUSEN CORP	718592108			10/8/2010		3/23/2011	4,440	5,060				-620
1,353	X	PHILLIPS VAN HEUSEN CORP	718592108			10/8/2010		3/23/2011	3,330	3,784				-454
1,354	X	PHILLIPS VAN HEUSEN CORP	718592108			10/11/2010		3/23/2011	1,665	1,887				-222
1,355	X	PHILLIPS VAN HEUSEN CORP	718592108			10/11/2010		3/23/2011	555	629				-74
1,356	X	PHILLIPS VAN HEUSEN CORP	718592108			10/15/2010		3/23/2011	6,104	6,957				-853
1,357	X	PHILLIPS VAN HEUSEN CORP	718592108			3/22/2011		3/23/2011	555	567				-12
1,358	X	PIER 1 IMPORTS INC	720279108			12/10/2010		3/16/2011	183	213				-30
1,359	X	PIER 1 IMPORTS INC	720279108			12/6/2010		3/16/2011	367	425				-58
1,360	X	PIER 1 IMPORTS INC	720279108			12/3/2010		4/4/2011	1,621	1,556				-35
1,361	X	PIER 1 IMPORTS INC	720279108			12/3/2010		4/4/2011	3,646	3,724				-78
1,362	X	PIER 1 IMPORTS INC	720279108			12/6/2010		4/4/2011	101	103				-2
1,363	X	AGCO CORP	001084102			3/25/2011		8/2/2011	5,672	5,948				-276
1,364	X	AGCO CORP	001084102			4/28/2011		8/2/2011	10,282	12,530				-2,248
1,365	X	A T & T INC	00206R102			11/20/2008		3/16/2011	3,576	4,595				-1,019
1,366	X	AT&T INC	00206R102			11/20/2008		9/23/2011	63,851	57,897				527
1,367	X	AT&T INC	00206R102			11/20/2008		9/28/2011	2,023	1,762				5,954
1,368	X	AT&T INC	00206R102			11/20/2008		12/19/2011	3,731	3,272				261
1,369	X	AT&T INC	00206R102			9/23/2011		12/19/2011	1,148	1,112				459
1,370	X	AT&T INC	5 8% 215/1			12/13/2010		3/24/2011	16,752	16,930				36
1,371	X	AT&T INC	5 8% 215/1			10/28/2009		3/24/2011	16,752	16,109				-178
1,372	X	AT&T INC	5 8% 215/1			10/28/2009		4/26/2011	33,596	32,217				643
1,373	X	ABERCROMBIE & FITCH CO C	002896207			12/10/2010		3/16/2011	542	559				1,379
1,374	X	ABERCROMBIE & FITCH CO C	002896207			4/5/2010		3/16/2011	542	480				-17
1,375	X	ABERCROMBIE & FITCH CO C	002896207			3/22/2011		7/15/2011	727	550				62
1,376	X	ABERCROMBIE & FITCH CO C	002896207			4/5/2010		7/15/2011	5,092	3,363				177
1,377	X	ABERCROMBIE & FITCH CO C	002896207			4/5/2010		7/15/2011	5,092	3,363				1,729

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										23,840,880		21,491,700		2,349,180	
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	
1,378	X	ABERCROMBIE & FITCH CO C	002896207			4/5/2010		9/22/2011	624	480				144	
1,379	X	ABERCROMBIE & FITCH CO C	002896207			4/5/2010		9/27/2011	2,013	1,441				572	
1,380	X	ABERCROMBIE & FITCH CO C	002896207			5/5/2010		9/27/2011	1,342	905				437	
1,381	X	ABERCROMBIE & FITCH CO C	002896207			5/5/2010		11/1/2011	2,980	1,785				1,195	
1,382	X	ABERCROMBIE & FITCH CO C	002896207			5/5/2010		11/1/2011	5,216	3,166				2,050	
1,383	X	ABIOMED INC	003654100			5/26/2011		9/28/2011	230	230				0	
1,384	X	ABIOMED INC	003654100			5/25/2011		11/14/2011	748	739				9	
1,385	X	ABIOMED INC	003654100			5/26/2011		11/14/2011	2,432	2,468				-36	
1,386	X	ABIOMED INC	003654100			5/20/2011		11/14/2011	374	374				0	
1,387	X	ABIOMED INC	003654100			5/24/2011		11/14/2011	1,310	1,284				26	
1,388	X	ABIOMED INC	003654100			5/24/2011		12/15/2011	1,405	1,284				121	
1,389	X	ABIOMED INC	003654100			5/24/2011		12/19/2011	555	550				5	
1,390	X	ACME PACKET INC	004764106			7/30/2010		2/14/2011	3,742	1,469				2,273	
1,391	X	ACME PACKET INC	004764106			7/30/2010		3/16/2011	710	294				416	
1,392	X	PLAINS EXPLORATION & PR	726505100			3/7/2011		3/16/2011	695	720				-25	
1,393	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		9/28/2011	625	400				225	
1,394	X	PLAINS EXPLORATION & PR	726505100			3/7/2011		4/14/2011	7,178	7,829				-651	
1,395	X	PLAINS EXPLORATION & PR	726505100			3/13/2011		4/14/2011	342	383				-41	
1,396	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		12/19/2011	335	200				135	
1,397	X	YUM! BRANDS INC	988498101			9/23/2011		9/28/2011	1,600	1,530				70	
1,398	X	PLAINS EXPLORATION & PR	726505100			9/23/2011		9/28/2011	994	929				65	
1,399	X	PLAINS EXPLORATION & PR	726505100			9/23/2011		12/19/2011	2,927	2,090				837	
1,400	X	PLAINS EXPLORATION & PR	726505100			11/14/2011		12/19/2011	330	357				-27	
1,401	X	WELLS FARGO & COMPANY	949746101			9/2/2010		12/19/2011	761	745				16	
1,402	X	YUM! BRANDS INC	988498101			9/23/2011		12/19/2011	1,152	1,020				132	
1,403	X	YUM! BRANDS INC	988498101			10/28/2011		12/19/2011	5,185	4,865				320	
1,404	X	WISCONSIN ENERGY CORP	976657106			12/10/2010		3/16/2011	584	586				-2	
1,405	X	WISCONSIN ENERGY CORP	976657106			2/27/2009		3/16/2011	292	200				92	
1,406	X	WISCONSIN ENERGY CORP	976657106			12/16/2010		9/22/2011	305	304				1	
1,407	X	ZAGG INC	98884U108			6/1/2011		8/26/2011	1,926	1,474				452	
1,408	X	ZAGG INC	98884U108			6/1/2011		9/22/2011	224	227				-3	
1,409	X	ZAGG INC	98884U108			6/1/2011		9/28/2011	316	340				-24	
1,410	X	ACME PACKET INC	004764106			9/23/2011		9/27/2011	29,324	26,851				2,473	
1,411	X	ACME PACKET INC	004764106			7/30/2010		9/28/2011	463	294				169	
1,412	X	ENSCO PLC	29358Q109			3/24/2011		9/23/2011	112,024	152,680				-40,666	
1,413	X	EQUINIX INC	29444U502			7/15/2011		12/19/2011	994	990				4	
1,414	X	EXELON CORP	30161N101			9/23/2011		12/19/2011	1,689	1,683				6	
1,415	X	ACME PACKET INC	004764106			9/23/2011		9/28/2011	1,838	1,761				77	
1,416	X	ACME PACKET INC	004764106			9/23/2011		11/30/2011	57,811	77,032				-19,221	
1,417	X	ACME PACKET INC	004764106			4/6/2011		12/19/2011	305	596				-291	
1,418	X	ACME PACKET INC	004764106			10/7/2011		12/19/2011	305	398				-93	
1,419	X	ACME PACKET INC	004764106			10/7/2011		12/22/2011	924	1,194				-270	
1,420	X	ACME PACKET INC	004764106			11/3/2011		12/22/2011	3,695	4,559				-864	
1,421	X	EXPRESS SCRIPTS INC	302182100			10/28/2011		12/19/2011	6,078	6,531				-453	
1,422	X	EZCORP INC	302301106			7/15/2011		9/28/2011	296	368				-72	
1,423	X	ADVANCED AUTO PTS INC	00751Y106			11/18/2011		12/22/2011	8,320	8,121				199	
1,424	X	AFFILIATED MANAGERS GRO	008252108			12/21/2010		3/16/2011	692	703				-11	
1,425	X	EZCORP INC	302301106			7/15/2011		10/25/2011	5,976	8,468				-2,492	
1,426	X	AFFILIATED MANAGERS GRO	008252108			12/27/2010		9/22/2011	234	323				-89	
1,427	X	ACME PACKET INC	004764106			3/22/2011		9/22/2011	451	649				-198	
1,428	X	AFFILIATED MANAGERS GRO	008252108			12/21/2010		9/22/2011	546	711				-165	

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										23,840,880		21,491,700		2,349,180	
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	
1,429	X	EXXON MOBIL CORP	30231G102			11/20/2008		3/16/2011	10,383	9,297				1,086	
1,430	X	ZAGG INC	98884U108			6/1/2011		11/18/2011	7,418	7,711				-293	
1,431	X	ZOLL MED CORP	989922109			5/12/2011		9/16/2011	2,263	3,525				-1,262	
1,432	X	ACCENTURE PLC-CL A	G1151C101			9/23/2011		9/28/2011	1,669	1,505				164	
1,433	X	ACCENTURE PLC-CL A	G1151C101			10/27/2011		12/19/2011	4,802	5,470				-668	
1,434	X	COVIDIEN PLC	G2554F105			1/4/2011		3/16/2011	4,544	4,282				262	
1,435	X	COVIDIEN PLC	G2554F113			1/4/2011		9/23/2011	15,568	16,654				-1,086	
1,436	X	COVIDIEN PLC	G2554F113			1/4/2011		9/28/2011	1,854	1,903				-49	
1,437	X	COVIDIEN PLC	G2554F113			9/23/2011		12/19/2011	1,291	1,336				-45	
1,438	X	COVIDIEN PLC	G2554F113			1/4/2011		12/19/2011	3,442	3,807				-365	
1,439	X	ENDURANCE SPECIALTY HLD	G30397106			4/28/2011		7/15/2011	4,083	4,526				-443	
1,440	X	ENDURANCE SPECIALTY HLD	G30397106			4/28/2011		7/21/2011	818	905				-87	
1,441	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/28/2011	2,241	2,769				-528	
1,442	X	ZIMMER HOLDINGS INC	98956P102			5/9/2011		9/30/2011	543	680				-137	
1,443	X	ZIMMER HOLDINGS INC	98956P102			5/10/2011		9/30/2011	31,471	40,042				-8,571	
1,444	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/30/2011	9,224	11,768				-2,544	
1,445	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/30/2011	52,091	66,415				-14,324	
1,446	X	ZIMMER HOLDINGS INC	98956P102			9/23/2011		9/30/2011	35,270	34,585				685	
1,447	X	ZOLL MED CORP	989922109			5/10/2011		9/16/2011	377	588				-211	
1,448	X	ZOLL MED CORP	989922109			5/10/2011		9/16/2011	377	589				-212	
1,449	X	ZOLL MED CORP	989922109			5/11/2011		9/16/2011	3,772	5,896				-2,124	
1,450	X	ZOLL MED CORP	989922109			5/12/2011		9/16/2011	3,017	4,720				-1,703	
1,451	X	ENDURANCE SPECIALTY HLD	G30397106			4/20/2011		7/21/2011	2,862	3,152				-290	
1,452	X	VITAMIN SHOPPE INC	92849E101			12/10/2010		3/16/2011	324	324				0	
1,453	X	VITAMIN SHOPPE INC	92849E101			12/21/2010		3/16/2011	324	339				-15	
1,454	X	VITAMIN SHOPPE INC	92849E101			12/21/2010		3/22/2011	2,846	3,048				-202	
1,455	X	VITAMIN SHOPPE INC	92849E101			12/21/2010		3/23/2011	941	1,016				-75	
1,456	X	VITAMIN SHOPPE INC	92849E101			1/20/2011		7/15/2011	3,541	2,566				975	
1,457	X	VITAMIN SHOPPE INC	92849E101			12/16/2010		7/15/2011	443	334				109	
1,458	X	VITAMIN SHOPPE INC	92849E101			11/10/2010		7/15/2011	1,328	907				421	
1,459	X	VITAMIN SHOPPE INC	92849E101			10/25/2010		8/2/2011	436	286				150	
1,460	X	VITAMIN SHOPPE INC	92849E101			10/25/2010		8/2/2011	872	573				299	
1,461	X	VITAMIN SHOPPE INC	92849E101			10/26/2010		8/2/2011	436	285				151	
1,462	X	VITAMIN SHOPPE INC	92849E101			10/26/2010		8/2/2011	436	285				151	
1,463	X	VITAMIN SHOPPE INC	92849E101			10/27/2010		8/2/2011	436	281				155	
1,464	X	VITAMIN SHOPPE INC	92849E101			10/27/2010		8/2/2011	3,051	1,954				1,097	
1,465	X	VITAMIN SHOPPE INC	92849E101			11/10/2010		8/2/2011	6,973	4,839				2,134	
1,466	X	VMWARE INC-CLASS A	928563402			9/9/2011		9/23/2011	24,606	26,095				-1,489	
1,467	X	VMWARE INC-CLASS A	928563402			9/9/2011		9/23/2011	39,799	42,362				-2,563	
1,468	X	VOLCANO CORP	928645100			12/10/2010		3/16/2011	239	239				0	
1,469	X	DREYFUS HIGH YIELD-I	261980759			4/30/2009		9/22/2011	3,277	3,031				246	
1,470	X	DREYFUS HIGH YIELD-I	261980759			5/29/2009		9/22/2011	3,500	3,294				206	
1,471	X	DREYFUS HIGH YIELD-I	261980759			6/30/2009		9/22/2011	3,489	3,324				165	
1,472	X	DREYFUS HIGH YIELD-I	261980759			7/31/2009		9/22/2011	3,716	3,704				12	
1,473	X	DREYFUS HIGH YIELD-I	261980759			8/31/2009		9/22/2011	3,915	3,883				32	
1,474	X	DREYFUS HIGH YIELD-I	261980759			9/14/2009		9/22/2011	15,987	16,117				-130	
1,475	X	DREYFUS HIGH YIELD-I	261980759			6/30/2010		9/22/2011	1,170	1,196				-26	
1,476	X	DREYFUS HIGH YIELD-I	261980759			12/31/2010		9/22/2011	3,830	4,143				-313	
1,477	X	DREYFUS HIGH YIELD-I	261980759			1/31/2011		9/22/2011	3,536	3,894				-358	
1,478	X	DREYFUS HIGH YIELD-I	261980759			3/16/2011		9/22/2011	17,044	18,771				-1,727	
1,479	X	U S TREASURY NOTE 4.25%	912828BH2			6/17/2010		9/16/2011	26,927	27,354				-427	

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

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

										Amount				
Long Term CG Distributions										161,157				
Short Term CG Distributions												0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals			Net Gain or Loss		
									Gross Sales Price	Cost or Other Basis	Valuation Method			
1,531	X	DREYFUS HIGH YIELD-I	261980759			8/31/2011		9/22/2011	3,860	3,948		-88		
1,532	X	DREYFUS HIGH YIELD-I	261980759			1/24/2008		9/22/2011	82,602	64,651		17,951		
1,533	X	DREYFUS GLOBAL REAL ES	261986582			12/10/2010		6/20/2011	16,347	16,000		347		
1,534	X	DREYFUS GLOBAL REAL ES	261986582			3/31/2011		6/20/2011	4,017	3,995		22		
1,535	X	DREYFUS GLOBAL REAL ES	261986582			12/27/2010		6/20/2011	7,638	7,344		294		
1,536	X	DREYFUS GLOBAL REAL ES	261986582			12/27/2010		12/19/2011	15,565	16,972		-1,407		
1,537	X	DREYFUS GLOBAL REAL ES	261986582			9/22/2011		12/19/2011	5,941	5,699		242		
1,538	X	DREYFUS OPPORTUNISTIC S	26200C403			12/21/2010		8/5/2011	47,332	56,000		-8,668		
1,539	X	DREYFUS OPPORTUNISTIC S	26200C403			12/10/2010		8/5/2011	2,668	3,120		-452		
1,540	X	DREYFUS OPPORTUNISTIC S	26200C403			12/10/2010		9/28/2011	2,834	3,880		-1,046		
1,541	X	DREYFUS OPPORTUNISTIC S	26200C403			6/20/2011		9/28/2011	2,583	3,468		-885		
1,542	X	DREYFUS OPPORTUNISTIC S	26200C403			12/14/2010		9/28/2011	2,583	3,466		-883		
1,543	X	DREYFUS OPPORTUNISTIC S	26200C403			12/14/2010		12/19/2011	2,353	3,243		-890		
1,544	X	DREYFUS OPPORTUNISTIC S	26200C403			12/8/2011		12/19/2011	48,865	50,350		-1,485		
1,545	X	DREYFUS/NEWTON INTERN E	26203E604			12/15/2010		6/20/2011	33,931	33,853		78		
1,546	X	DREYFUS/NEWTON INTERN E	26203E604			3/16/2011		6/20/2011	29,076	28,106		970		
1,547	X	DREYFUS/NEWTON INTERN E	26203E604			3/16/2011		8/5/2011	21,594	21,894		-300		
1,548	X	DREYFUS/NEWTON INTERN E	26203E604			11/20/2008		8/5/2011	128,406	93,090		35,316		
1,549	X	DREYFUS/NEWTON INTERN E	26203E604			11/20/2008		9/22/2011	451,143	367,893		83,250		
1,550	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		3/16/2011	2,072	1,072		1,000		
1,551	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		9/23/2011	42,964	27,665		15,299		
1,552	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		9/23/2011	21,482	13,861		7,621		
1,553	X	DU PONT (E I) DE NEMOURS	263534109			4/14/2009		9/23/2011	4,957	3,217		1,740		
1,554	X	DU PONT (E I) DE NEMOURS	263534109			9/23/2011		12/19/2011	866	827		39		
1,555	X	DUKE ENERGY CORP	26441C105			9/23/2011		12/19/2011	1,888	1,755		133		
1,556	X	DUKE ENERGY CORP	26441C105			9/28/2011		12/19/2011	3,147	3,016		131		
1,557	X	E M C CORP MASS	268648102			7/16/2009		3/16/2011	2,809	1,512		1,297		
1,558	X	E M C CORP MASS	268648102			5/2/2011		9/28/2011	3,028	3,975		-947		
1,559	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/28/2011		7/25/2011	167	174		-7		
1,560	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/28/2011		8/25/2011	225	235		-10		
1,561	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/28/2011		9/15/2011	7,657	7,501		156		
1,562	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/28/2011		9/25/2011	225	234		-9		
1,563	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/28/2011		10/25/2011	985	1,026		-41		
1,564	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		2/25/2011	616	625		-9		
1,565	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		3/25/2011	484	491		-7		
1,566	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		4/25/2011	232	236		-4		
1,567	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		5/25/2011	783	795		-12		
1,568	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		6/25/2011	466	473		-7		
1,569	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		7/25/2011	232	235		-3		
1,570	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		8/25/2011	481	488		-7		
1,571	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		9/25/2011	238	241		-3		
1,572	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		10/25/2011	487	494		-7		
1,573	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		11/25/2011	827	839		-12		
1,574	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		12/25/2011	582	591		-9		
1,575	X	FNMA POOL # AC1520 4.0%	31417KVNA			10/14/2009		1/25/2012	875	888		-13		
1,576	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		2/25/2011	301	306		-5		
1,577	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		3/25/2011	220	224		-4		
1,578	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		4/25/2011	219	223		-4		
1,579	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		5/25/2011	212	216		-4		
1,580	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		6/25/2011	180	183		-3		
1,581	X	FNMA POOL # AC8596 4.0%	31417VRS4			2/11/2010		7/25/2011	259	264		-5		
									Gross Sales		23,840,880		Net Gain or Loss	
									21,491,700		2,349,180			
Securities									0		0			
Other sales														

Amount

Long Term CG Distributions 161,157

Short Term CG Distributions 0

Totals

Gross Sales 23,840,880

Cost, Other Basis and Expenses 21,491,700

Net Gain or Loss 2,349,180

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

Long Term CG Distributions										Amount		Totals					
Short Term CG Distributions										161,157		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
										0		23,840,880		21,491,700		2,349,181	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
1,582	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		8/25/2011	300	305				-			
1,583	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		9/25/2011	275	280				-			
1,584	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		10/25/2011	514	524				-1			
1,585	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		11/25/2011	607	619				-1			
1,586	X	COMMVAULT SYSTEMS INC	204166102			3/22/2011		9/22/2011	364	364							
1,587	X	COMMVAULT SYSTEMS INC	204166102			3/22/2011		9/28/2011	397	370				2			
1,588	X	COMMVAULT SYSTEMS INC	204166102			3/22/2011		11/14/2011	2,883	2,221				66			
1,589	X	COMMVAULT SYSTEMS INC	204166102			3/22/2011		12/19/2011	462	370				9			
1,590	X	COMPLETE PRODUCTION SE	20453E109			11/25/2009		3/7/2011	59	20				3			
1,591	X	COMPLETE PRODUCTION SE	20453E109			11/27/2009		3/7/2011	4,391	1,507				2,88			
1,592	X	COMPLETE PRODUCTION SE	20453E109			11/27/2009		3/7/2011	29	10				1			
1,593	X	COMPLETE PRODUCTION SE	20453E109			11/30/2009		3/7/2011	6,645	2,340				4,30			
1,594	X	COMPLETE PRODUCTION SE	20453E109			9/8/2010		3/7/2011	585	379				20			
1,595	X	COMPLETE PRODUCTION SE	20453E109			12/10/2010		3/7/2011	293	307				-1			
1,596	X	CONOCOPHILLIPS	20825C104			11/20/2008		3/16/2011	6,683	3,863				2,82			
1,597	X	CONOCOPHILLIPS	20825C104			11/20/2008		9/23/2011	185,323	128,336				56,98			
1,598	X	COOPER COS INC	216648402			4/8/2011		4/21/2011	3,723	3,647				7			
1,599	X	COOPER COS INC	216648402			4/8/2011		5/20/2011	7,425	7,295				13			
1,600	X	COOPER COS INC	216648402			4/8/2011		5/23/2011	4,531	4,523				-			
1,601	X	COOPER COS INC	216648402			4/8/2011		5/24/2011	2,036	2,043				-			
1,602	X	COOPER COS INC	216648402			9/16/2011		9/28/2011	807	798				69			
1,603	X	FNMA POOL # 831812 6 0%	31407JDR0			1/22/2009		12/28/2011	13,216	12,524				-1			
1,604	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		12/25/2011	628	640				-1			
1,605	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		1/25/2012	528	538				-1			
1,606	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		7/25/2011	139	144				-			
1,607	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		8/25/2011	142	146				-			
1,608	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		9/25/2011	194	200				-			
1,609	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		10/25/2011	226	234				-			
1,610	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		11/25/2011	224	231				-			
1,611	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		12/25/2011	254	262				-			
1,612	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		1/25/2012	1,072	1,107				-3			
1,613	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		2/25/2011	1,161	1,222				-6			
1,614	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		3/25/2011	921	970				-4			
1,615	X	NORDSON CORP	655663102			5/18/2011		8/12/2011	437	522				-8			
1,616	X	NORDSON CORP	655663102			5/18/2011		8/12/2011	437	520				-8			
1,617	X	NORDSON CORP	655663102			5/19/2011		8/12/2011	437	533				-9			
1,618	X	NORDSON CORP	655663102			5/20/2011		8/12/2011	873	1,035				-16			
1,619	X	NORDSON CORP	655663102			5/20/2011		8/12/2011	437	516				-7			
1,620	X	NORDSON CORP	655663102			5/20/2011		8/16/2011	446	514				-6			
1,621	X	NORDSON CORP	655663102			5/20/2011		8/16/2011	445	516				-7			
1,622	X	NORDSON CORP	655663102			5/20/2011		8/16/2011	445	516				-7			
1,623	X	NORDSON CORP	655663102			5/20/2011		8/16/2011	1,335	1,543				-20			
1,624	X	NORDSON CORP	655663102			5/20/2011		8/17/2011	2,192	2,572				-38			
1,625	X	NORDSON CORP	655663102			5/20/2011		8/17/2011	894	1,029				-13			
1,626	X	NORDSON CORP	655663102			6/9/2011		9/9/2011	5,296	6,638				-1,34			
1,627	X	NORDSTROM INC	655664100			8/9/2010		3/16/2011	4,604	3,848				75			
1,628	X	NORDSTROM INC	655664100			7/7/2010		9/23/2011	84,343	63,028				21,31			
1,629	X	NORDSTROM INC	655664100			8/9/2010		9/23/2011	40,840	32,184				8,65			
1,630	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		3/16/2011	4,537	3,489				1,04			
1,631	X	NORFOLK SOUTHERN CORP	655844108			11/3/2009		9/23/2011	24,032	19,658				4,37			
1,632	X	NORFOLK SOUTHERN CORP	655844108			11/3/2009		9/23/2011	13,098	10,714				2,38			

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
1,633	X	NORFOLK SOUTHERN CORP	655844108			11/4/2009		9/23/2011	99,854	82,847			17,007
1,634	X	NORTHEAST UTILITIES	664397106			2/27/2009		3/16/2011	333	221			112
1,635	X	NORTHEAST UTILITIES	664397106			3/22/2011		9/22/2011	332	343			-11
1,636	X	NORTHEAST UTILITIES	664397106			2/27/2009		9/28/2011	346	221			125
1,637	X	NORTHEAST UTILITIES	664397106			2/27/2009		10/21/2011	6,045	3,975			2,070
1,638	X	NORTHEAST UTILITIES	664397106			6/24/2009		10/21/2011	2,351	1,528			823
1,639	X	NOVA SCOTIA 8.25% 7/	669827DP9			11/19/2008		8/5/2011	6,952	6,987			-35
1,640	X	NOVELLUS SYS INC	670008101			12/10/2010		3/16/2011	352	330			22
1,641	X	NOVELLUS SYS INC	670008101			6/14/2010		3/16/2011	352	272			80
1,642	X	NOVELLUS SYS INC	670008101			6/14/2010		3/17/2011	11,038	8,433			2,605
1,643	X	NXSTAGE MEDICAL INC	67072V103			7/25/2011		9/28/2011	412	396			16
1,644	X	NXSTAGE MEDICAL INC	67072V103			7/25/2011		12/19/2011	532	532			0
1,645	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		3/16/2011	12,576	10,978			1,598
1,646	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		8/17/2011	104,458	100,488			3,970
1,647	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		9/23/2011	86,352	67,750			18,602
1,648	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		9/23/2011	14,156	11,096			3,060
1,649	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		9/23/2011	4,176	4,930			-754
1,650	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		9/23/2011	39,000	46,529			-7,529
1,651	X	OCEANEERING INTL INC	675232102			12/21/2010		6/11/2011	2,362	2,215			147
1,652	X	OCEANEERING INTL INC	675232102			12/21/2010		6/2/2011	3,150	2,954			196
1,653	X	OCEANEERING INTL INC	675232102			12/21/2010		6/2/2011	784	738			46
1,654	X	OCEANEERING INTL INC	675232102			12/21/2010		6/3/2011	9,235	8,861			374
1,655	X	OCEANEERING INTL INC	675232102			11/22/2011		12/19/2011	913	865			48
1,656	X	NORDSON CORP	655663102			5/19/2011		7/25/2011	1,108	1,067			41
1,657	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		2/25/2011	1,280	1,328			-48
1,658	X	FNMA POOL # 889291 5.0%	31410G7C1			7/6/2010		2/25/2011	256	273			-17
1,659	X	FNMA POOL # 889291 5.0%	31410G7C1			8/2/2010		2/25/2011	512	547			-35
1,660	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		3/25/2011	1,106	1,147			-41
1,661	X	FNMA POOL # 889291 5.0%	31410G7C1			7/6/2010		3/25/2011	221	236			-15
1,662	X	FNMA POOL # 889291 5.0%	31410G7C1			8/2/2010		3/25/2011	442	472			-30
1,663	X	FNMA POOL # 889291 5.0%	31410G7C1			7/6/2010		4/18/2011	5,428	5,442			-14
1,664	X	FNMA POOL # 889291 5.0%	31410G7C1			8/2/2010		4/18/2011	10,856	10,894			-38
1,665	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		4/18/2011	25,951	25,300			651
1,666	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		4/25/2011	796	826			-30
1,667	X	FNMA POOL # 889291 5.0%	31410G7C1			7/6/2010		4/25/2011	159	170			-11
1,668	X	FNMA POOL # 889291 5.0%	31410G7C1			8/2/2010		4/25/2011	318	340			-22
1,669	X	FNMA POOL # 889291 5.0%	31410G7C1			5/20/2009		5/25/2011	1,117	1,159			-42
1,670	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		2/25/2011	53	57			-4
1,671	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		2/25/2011	320	358			-38
1,672	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		3/25/2011	43	47			-4
1,673	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		3/25/2011	261	292			-31
1,674	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		4/25/2011	52	56			-4
1,675	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		4/25/2011	315	352			-37
1,676	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		5/25/2011	40	43			-3
1,677	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		5/25/2011	241	270			-29
1,678	X	FNMA POOL 888890 6.5%	31410GRK1			12/29/2010		6/22/2011	11,791	11,632			159
1,679	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		6/22/2011	1,544	1,463			81
1,680	X	FNMA POOL 888890 6.5%	31410GRK1			3/8/2010		6/25/2011	371	399			-28
1,681	X	FNMA POOL # 888967 6.0%	31410GTY9			5/14/2009		2/25/2011	700	735			-35
1,682	X	FNMA POOL # 888967 6.0%	31410GTY9			5/14/2009		3/25/2011	638	670			-32
1,683	X	FNMA POOL # 888967 6.0%	31410GTY9			5/14/2009		4/25/2011	622	653			-31
									23,840,880				
Long Term CG Distributions									0	21,491,700			2,349,180
Short Term CG Distributions									0	0			0
Amount									161,157				

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										23,840,880		21,491,700		2,349,180	
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 # 888967 6 0%	31410GTY9			5/14/2009		5/25/2011	592	620				-28	
1,685	X	FNMA POOL # 888967 6 0%	31410GTY9			5/14/2009		6/25/2011	484	508				-24	
1,686	X	FNMA POOL # 888967 6 0%	31410GTY9			5/14/2009		7/25/2011	641	672				-31	
1,687	X	FNMA POOL # 888967 6 0%	31410GTY9			5/14/2009		8/25/2011	492	516				-24	
1,688	X	FNMA POOL # 888967 6 0%	31410GTY9			5/14/2009		9/25/2011	541	568				-27	
1,689	X	FNMA POOL # 888967 6 0%	31410GTY9			5/14/2009		10/25/2011	683	716				-33	
1,690	X	FNMA POOL # 888967 6 0%	31410GTY9			5/14/2009		11/25/2011	653	685				-32	
1,691	X	FNMA POOL # 888967 6 0%	31410GTY9			5/14/2009		12/25/2011	654	686				-32	
1,692	X	FNMA POOL # 888967 6 0%	31410GTY9			5/14/2009		12/28/2011	43,473	41,306				2,167	
1,693	X	FNMA POOL # 889572 5 5%	31410KJR6			8/19/2009		2/25/2011	3,157	3,278				-121	
1,694	X	MEDICIS PHARMACEUTICAL	584690309			3/30/2011		9/28/2011	377	321				56	
1,695	X	MEDICIS PHARMACEUTICAL	584690309			3/30/2011		12/15/2011	225	225				0	
1,696	X	MEDICIS PHARMACEUTICAL	584690309			3/25/2011		12/15/2011	2,024	1,972				52	
1,697	X	MEDICIS PHARMACEUTICAL	584690309			3/25/2011		12/19/2011	321	313				8	
1,698	X	MEDNAX INC	585028106			11/5/2010		3/16/2011	1,297	1,218				79	
1,699	X	MEDNAX INC	585028106			3/22/2011		9/22/2011	622	641				-19	
1,700	X	MEDNAX INC	585028106			11/5/2010		9/28/2011	650	609				41	
1,701	X	MEDNAX INC	585028106			10/8/2010		10/19/2011	12,688	11,017				1,671	
1,702	X	MEDNAX INC	585028106			11/5/2010		10/19/2011	1,903	1,827				76	
1,703	X	MEDTRONIC INC	585055106			11/20/2008		3/16/2011	2,945	2,420				525	
1,704	X	MEDTRONIC INC	585055106			11/20/2008		3/22/2011	84,700	68,048				16,652	
1,705	X	MENS WEARHOUSE INC	587118100			12/21/2010		3/1/2011	1,549	1,497				52	
1,706	X	MENS WEARHOUSE INC	587118100			12/21/2010		3/2/2011	11,075	10,727				348	
1,707	X	MERCK & CO INC	58933Y105			11/20/2008		3/16/2011	4,384	1,939				2,445	
1,708	X	MERCK & CO INC	58933Y105			11/20/2008		9/23/2011	140,109	62,823				77,286	
1,709	X	VOLCANO CORP	928645100			1/3/2011		3/16/2011	239	239				0	
1,710	X	VOLCANO CORP	928645100			1/3/2011		5/10/2011	278	280				-2	
1,711	X	VOLCANO CORP	928645100			1/21/2011		5/10/2011	1,114	1,105				9	
1,712	X	VOLCANO CORP	928645100			1/24/2011		5/10/2011	835	829				6	
1,713	X	VOLCANO CORP	928645100			1/24/2011		5/10/2011	278	277				1	
1,714	X	VOLCANO CORP	928645100			3/25/2011		5/10/2011	3,341	3,140				201	
1,715	X	VOLCANO CORP	928645100			7/16/2010		5/10/2011	1,114	899				215	
1,716	X	VOLCANO CORP	928645100			12/16/2010		5/10/2011	279	294				-15	
1,717	X	VOLCANO CORP	928645100			1/12/2011		5/10/2011	279	302				-23	
1,718	X	VOLCANO CORP	928645100			1/3/2011		5/10/2011	1,115	1,121				-6	
1,719	X	VOLCANO CORP	928645100			7/16/2010		5/11/2011	6,532	5,396				1,136	
1,720	X	VULCAN MATERIALS CO	929160109			12/21/2010		2/15/2011	10,936	11,410				-474	
1,721	X	VULCAN MATERIALS CO	929160109			12/21/2010		2/16/2011	440	456				-16	
1,722	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		1/20/2011	2,335	830				1,505	
1,723	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		3/16/2011	1,151	415				736	
1,724	X	WABCO HOLDINGS INC-WI	92927K102			3/22/2011		5/18/2011	700	576				124	
1,725	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		5/18/2011	3,501	1,037				2,464	
1,726	X	WABCO HOLDINGS INC-WI	92927K102			8/21/2009		12/19/2011	400	207				193	
1,727	X	WABTEC CORP	929740108			12/19/2011		12/19/2011	1,331	1,331				0	
1,728	X	WBCMT 2005-C20 A4 5 285%	9297664L4			2/1/2010		4/15/2011	760	769				-9	
1,729	X	WBCMT 2005-C20 A4 5 285%	9297664L4			1/29/2010		4/15/2011	1,267	1,281				-14	
1,730	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		1/15/2011	106	108				-2	
1,731	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		2/15/2011	516	524				-8	
1,732	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		3/15/2011	247	251				-4	
1,733	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		4/15/2011	1,538	1,562				-24	
1,734	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		5/15/2011	112	113				-1	

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										23,840,880		21,491,700		2,349,180	
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	
1,735	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		6/15/2011	107	108				-1	
1,736	X	WBCMT 2003-C3 A1 4.037% 2/	929766CT8			7/20/2010		7/15/2011	113	115				-2	
1,737	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		8/15/2011	105	107				-2	
1,738	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		9/15/2011	106	107				-1	
1,739	X	WBCMT 2003-C3 A1 4 037% 2/	929766CT8			7/20/2010		10/17/2011	656	667				-11	
1,740	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		1/15/2011	1,440	1,483				-43	
1,741	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		2/15/2011	1,447	1,490				-43	
1,742	X	WBCMT 2007-C32 A1 5 686%	92978YAA8			1/13/2010		3/17/2011	32,709	33,676				-967	
1,743	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		3/16/2011	747	779				-32	
1,744	X	WADDELL & REED FINANCIAL	930059100			2/20/2011		9/22/2011	269	423				-154	
1,745	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		9/22/2011	269	406				-137	
1,746	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		9/28/2011	272	406				-134	
1,747	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/12/2011	1,756	2,841				-1,085	
1,748	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/12/2011	4,764	7,712				-2,948	
1,749	X	E M C CORP MASS	268648102			5/2/2011		12/19/2011	5,044	6,530				-1,486	
1,750	X	EQT CORP	26884L109			11/12/2010		2/14/2011	9,159	7,844				1,315	
1,751	X	E Q T CORP	26884L109			5/2/2011		9/22/2011	1,745	1,570				175	
1,752	X	E Q T CORP	26884L109			5/2/2011		9/28/2011	4,148	3,664				484	
1,753	X	EAST WEST BANCORP INC	27579R104			2/14/2011		3/16/2011	1,313	1,395				-82	
1,754	X	EAST WEST BANCORP INC	27579R104			2/14/2011		6/2/2011	13,144	16,469				-3,325	
1,755	X	EAST WEST BANCORP INC	27579R104			2/20/2011		6/2/2011	188	236				-48	
1,756	X	EAST WEST BANCORP INC	27579R104			11/3/2011		12/19/2011	736	792				-56	
1,757	X	EASTMAN CHEM CO	277432100			10/11/2010		2/15/2011	1,841	1,569				272	
1,758	X	EASTMAN CHEM CO	277432100			8/30/2010		2/15/2011	921	604				317	
1,759	X	EASTMAN CHEM CO	277432100			3/7/2011		3/16/2011	1,857	1,948				-91	
1,760	X	EASTMAN CHEM CO	277432100			3/7/2011		4/14/2011	1,947	1,948				-1	
1,761	X	EASTMAN CHEM CO	277432100			3/13/2011		4/14/2011	974	1,002				-28	
1,762	X	EASTMAN CHEM CO	277432100			8/30/2010		4/14/2011	974	604				370	
1,763	X	EASTMAN CHEM CO	277432100			8/30/2010		8/26/2011	10,238	7,847				2,391	
1,764	X	EATON CORP	278058102			12/3/2010		7/25/2011	2,046	1,995				51	
1,765	X	EATON CORP	278058102			12/3/2010		8/16/2011	6,768	7,981				-1,213	
1,766	X	EATON CORP	278058102			9/23/2011		9/28/2011	1,857	1,734				123	
1,767	X	EATON CORP	278058102			9/23/2011		12/19/2011	1,680	1,388				292	
1,768	X	EATON CORP	278058102			9/23/2011		12/19/2011	2,941	2,428				513	
1,769	X	EDWARDS LIFESCIENCES CO	28176E108			12/21/2010		3/16/2011	867	837				30	
1,770	X	EDWARDS LIFESCIENCES CO	28176E108			12/21/2010		3/25/2011	2,670	2,511				159	
1,771	X	EDWARDS LIFESCIENCES CO	28176E108			1/3/2011		3/25/2011	2,670	2,393				277	
1,772	X	EDWARDS LIFESCIENCES CO	28176E108			11/5/2010		3/25/2011	3,560	2,617				943	
1,773	X	EDWARDS LIFESCIENCES CO	28176E108			12/18/2009		3/25/2011	2,681	1,273				1,408	
1,774	X	MERCK & CO INC	58933Y105			12/16/2011		12/19/2011	1,823	1,810				13	
1,775	X	MERCK & CO INC	58933Y105			12/15/2011		12/19/2011	5,105	5,054				51	
1,776	X	MLMT 2005-CK1 A2F 0 4001%	59022HMT6			10/20/2010		1/12/2011	6,095	6,049				46	
1,777	X	MLMT 2005-CK1 A2F 0 39922%	59022HMT6			10/20/2010		2/12/2011	17,123	16,994				129	
1,778	X	MLMT 2005-CK1 A2F 0 36321%	59022HMT6			10/20/2010		3/12/2011	20	19				1	
1,779	X	MLMT 2005-CK1 A2F 0 39309%	59022HMT6			10/20/2010		4/12/2011	23,715	23,537				178	
1,780	X	METLIFE INC	59156R108			9/23/2011		9/28/2011	1,760	1,615				145	
1,781	X	METLIFE INC	59156R108			9/23/2011		12/19/2011	2,916	2,692				224	
1,782	X	METROPOLIS COMMUNICATION	591708102			3/22/2011		7/15/2011	9,285	8,589				696	
1,783	X	METROPOLIS COMMUNICATION	591708102			3/22/2011		7/15/2011	169	155				14	
1,784	X	MICROSYS INC	594901100			4/14/2011		9/22/2011	452	509				-57	
1,785	X	MICROSYS INC	594901100			4/14/2011		9/28/2011	470	509				-39	

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	Expense of Sale and Cost of Improvements	Depreciation	
1,786	X	MICROS SYS INC	594901100			4/14/2011		11/18/2011	1,829	2,037				-208
1,787	X	MICROS SYS INC	594901100			4/14/2011		12/19/2011	892	1,018				-126
1,788	X	MICROSOFT CORPORATION	594918104			1/21/2010		3/2/2011	22,004	25,381				-3,377
1,789	X	MICROSOFT CORPORATION	594918104			1/21/2008		3/2/2011	37,677	25,488				12,189
1,790	X	MICROSOFT CORPORATION	594918104			1/21/2010		3/2/2011	43,224	50,067				-6,843
1,791	X	MICROSOFT CORPORATION	594918104			1/20/2008		3/16/2011	3,986	2,832				1,154
1,792	X	MICROSOFT CORPORATION	594918104			1/20/2008		5/2/2011	123,599	85,667				37,932
1,793	X	MICROSOFT CORP 5 3%	594918AM6			2/3/2011		5/17/2011	5,259	4,958				301
1,794	X	MICROSOFT CORP 5 3%	594918AM6			2/3/2011		10/17/2011	12,243	9,915				2,328
1,795	X	MICROCHIP TECHNOLOGY INC	595017104			9/23/2011		12/19/2011	1,368	1,268				100
1,796	X	MOLYCORP INC	608753109			4/14/2011		9/20/2011	8,118	13,046				-4,928
1,797	X	MOLYCORP INC	608753109			5/20/2011		9/20/2011	3,157	4,252				-1,095
1,798	X	MOLYCORP INC	608753109			6/1/2011		9/20/2011	2,255	3,185				-930
1,799	X	MORGAN STANLEY	617446448			5/21/2009		3/16/2011	3,529	3,656				-127
1,800	X	U.S. TREASURY NOTE 1% 3/3	912828MU1			12/0/2011		3/16/2011	45,343	45,339				4
1,801	X	U.S. TSY INFL INDX NT 0.5%	912828MY3			5/24/2010		6/23/2011	10,843	10,416				427
1,802	X	U.S. TSY INFL INDX NT 0.5%	912828MY3			5/24/2010		8/5/2011	4	4				0
1,803	X	U.S. TSY INFL INDX NT 0.5%	912828MY3			5/24/2010		8/5/2011	43,883	41,907				1,976
1,804	X	U.S. TREASURY NOTE 1.375%	912828NC0			2/10/2011		6/23/2011	10,195	10,085				110
1,805	X	U.S. TREASURY NOTE 3.5%	912828ND8			8/12/2010		12/5/2011	81,887	85,538				-3,651
1,806	X	U.S. TREASURY NOTE 3.5%	912828ND8			6/14/2010		12/5/2011	5,118	5,100				18
1,807	X	U.S. TREASURY NOTE 3.5%	912828ND8			6/14/2010		3/16/2011	46,429	45,897				532
1,808	X	U.S. TREASURY NOTE 3.5%	912828ND8			6/14/2010		3/23/2011	15,365	15,299				66
1,809	X	EDWARDS LIFESCIENCES CO	28176E108			11/5/2010		3/25/2011	893	654				239
1,810	X	EDWARDS LIFESCIENCES CO	28176E108			12/18/2009		3/25/2011	8,041	3,818				4,223
1,811	X	ELECTRONIC ARTS INC	285512109			8/12/2011		9/23/2011	115,666	110,334				5,332
1,812	X	ENERGIZER HLDGS INC	29266R108			12/10/2010		12/1/2011	730	708				22
1,813	X	ENERGIZER HLDGS INC	29266R108			12/22/2009		12/1/2011	2,189	1,860				329
1,814	X	ENERGIZER HLDGS INC	29266R108			12/22/2009		2/17/2011	2,766	2,480				286
1,815	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		3/16/2011	1,981	2,128				-147
1,816	X	ENERGIZER HLDGS INC	29266R108			12/22/2009		3/16/2011	1,320	1,240				80
1,817	X	ENERGIZER HLDGS INC	29266R108			11/12/2010		9/23/2011	665	695				-30
1,818	X	ENERGIZER HLDGS INC	29266R108			11/12/2010		9/23/2011	2,859	2,970				-111
1,819	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		9/23/2011	39,359	41,853				-2,494
1,820	X	ENERGIZER HLDGS INC	29266R108			11/15/2010		9/23/2011	36,899	39,372				-2,473
1,821	X	ENERGIZER HLDGS INC	29266R108			8/26/2011		9/28/2011	711	711				0
1,822	X	ENERGIZER HLDGS INC	29266R108			8/5/2011		11/18/2011	697	763				-66
1,823	X	ENERGIZER HLDGS INC	29266R108			8/26/2011		11/18/2011	697	746				-49
1,824	X	ENERGIZER HLDGS INC	29266R108			8/26/2011		12/19/2011	736	746				-10
1,825	X	ENSCO PLC	29358Q109			3/23/2011		9/23/2011	14,373	19,352				-4,979
1,826	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		4/25/2011	945	995				-50
1,827	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		5/25/2011	864	909				-45
1,828	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		6/25/2011	674	709				-35
1,829	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		7/25/2011	748	787				-39
1,830	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		8/25/2011	1,055	1,111				-56
1,831	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		9/21/2011	23,848	22,828				1,020
1,832	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		9/25/2011	789	830				-41
1,833	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		2/25/2011	1,073	1,145				-72
1,834	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		3/25/2011	1,139	1,215				-76
1,835	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		4/25/2011	1,041	1,110				-69
1,836	X	FNMA POOL # AD0207 6.0%	31418MGR7			4/26/2010		5/25/2011	1,045	1,115				-70

Amount

Long Term CG Distributions 161,157

Short Term CG Distributions 0

Totals

Gross Sales 23,840,880

Cost, Other Basis and Expenses 21,491,700

Net Gain or Loss 2,349,180

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										23,840,880		21,491,700		2,349,180	
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	
1,837	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		6/25/2011	907	968				-61	
1,838	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		7/25/2011	950	1,014				-64	
1,839	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		8/25/2011	762	813				-51	
1,840	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		9/25/2011	1,131	1,206				-75	
1,841	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		10/25/2011	852	909				-57	
1,842	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		11/25/2011	933	996				-63	
1,843	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		12/25/2011	696	743				-47	
1,844	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		1/25/2012	865	923				-58	
1,845	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		2/25/2011	1,038	1,067				-29	
1,846	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		3/25/2011	1,051	1,081				-30	
1,847	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		4/25/2011	1,159	1,193				-34	
1,848	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		5/25/2011	368	379				-11	
1,849	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		6/25/2011	376	387				-11	
1,850	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		7/25/2011	851	875				-24	
1,851	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		8/25/2011	1,449	1,490				-41	
1,852	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		9/25/2011	2,335	2,403				-68	
1,853	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		10/25/2011	1,435	1,476				-41	
1,854	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		11/25/2011	1,581	1,626				-45	
1,855	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		12/25/2011	2,039	2,098				-59	
1,856	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		1/25/2012	2,034	2,093				-59	
1,857	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		2/25/2011	1,127	1,139				-12	
1,858	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		3/25/2011	829	838				-9	
1,859	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		4/25/2011	463	468				-5	
1,860	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/19/2011	96,990	94,957				2,033	
1,861	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		5/25/2011	322	326				-4	
1,862	X	FNMA POOL # AD5672 4 5%	31418TJS7			5/5/2010		6/25/2011	550	556				-6	
1,863	X	FNMA POOL # AE5895 3 326	31419GRR7			9/21/2011		10/25/2011	8,612	8,945				-333	
1,864	X	OIL STS INTL INC	678026105			5/2/2011		9/9/2011	12,728	16,750				-4,022	
1,865	X	OMNICARE INC	681904108			3/9/2011		3/16/2011	580	580				0	
1,866	X	OMNICARE INC	681904108			3/9/2011		5/11/2011	3,894	3,676				218	
1,867	X	OMNICARE INC	681904108			2/28/2011		5/11/2011	649	614				35	
1,868	X	OMNICARE INC	681904108			3/8/2011		5/11/2011	324	305				19	
1,869	X	OMNICARE INC	681904108			3/7/2011		5/12/2011	320	291				29	
1,870	X	OMNICARE INC	681904108			3/7/2011		5/12/2011	3,835	3,507				328	
1,871	X	OMNICARE INC	681904108			3/8/2011		5/12/2011	6,072	5,795				277	
1,872	X	OMNICARE INC	681904108			3/22/2011		5/12/2011	320	294				26	
1,873	X	OMNICARE INC	681904108			1/7/2011		3/16/2011	5,624	5,945				-21	
1,874	X	OMNICOM GROUP INC	681919106			1/6/2011		3/16/2011	520	521				-1	
1,875	X	OMNICOM GROUP INC	681919106			11/20/2008		9/23/2011	94,808	59,650				35,158	
1,876	X	OMNICOM GROUP INC	681919106			1/6/2011		9/23/2011	10,379	13,690				-3,311	
1,877	X	OMNICOM GROUP INC	681919106			1/7/2011		9/23/2011	31,998	41,871				-9,873	
1,878	X	ONTARIO (PROVINCE OF)	6832348D3			9/29/2009		8/5/2011	10,922	9,983				939	
1,879	X	ORACLE CORP	68389X105			9/30/2010		3/16/2011	8,189	7,305				884	
1,880	X	ORACLE CORP	68389X105			1/20/2008		9/23/2011	214,160	118,638				95,522	
1,881	X	ORACLE CORP	68389X105			9/30/2010		9/23/2011	44,850	43,288				1,562	
1,882	X	ORACLE CORP 5 75%	68389XAC9			1/12/2009		12/21/2011	18,141	16,220				1,921	
1,883	X	PNC FINANCIAL SERVICES G	693475105			9/23/2011		9/28/2011	1,982	1,863				119	
1,884	X	PNC FINANCIAL SERVICES G	693475105			12/19/2011		12/19/2011	1,634	1,397				237	
1,885	X	PNC FINANCIAL SERVICES G	693475105			11/8/2011		12/19/2011	5,448	5,399				49	
1,886	X	P P G INDUSTRIES INC	693506107			9/23/2011		12/19/2011	794	695				99	
1,887	X	PPL CORP	69351T106			4/4/2011		9/23/2011	84,157	76,555				7,602	

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										161,157	0		
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation
1,888	X	PPL CORP	69351T106			4/5/2011		9/23/2011	23,882	21,650			2,232
1,889	X	P P L CORPORATION CONV P	69351T114			11/10/2011		12/19/2011	536	549			-13
1,890	X	P V H CORP	693566100			8/2/2011		9/22/2011	1,230	1,230			0
1,891	X	P V H CORP	693566100			8/2/2011		9/28/2011	661	681			-20
1,892	X	P V H CORP	693566100			8/2/2011		11/22/2011	12,481	12,939			-458
1,893	X	P V H CORP	693566100			8/2/2011		12/19/2011	684	681			3
1,894	X	PATTERSON-UTI ENERGY INC	703481101			4/20/2011		6/2/2011	3,446	3,368			78
1,895	X	WALGREEN CO	931422109			9/23/2011		10/28/2011	125,348	130,214			-4,866
1,896	X	WALTER ENERGY INCORPOR	93317Q105			9/9/2011		9/28/2011	668	668			0
1,897	X	PATTERSON-UTI ENERGY INC	703481101			7/25/2011		9/7/2011	1,393	2,003			-610
1,898	X	PATTERSON-UTI ENERGY INC	703481101			7/25/2011		9/22/2011	545	1,002			-457
1,899	X	PATTERSON-UTI ENERGY INC	703481101			7/25/2011		9/28/2011	373	668			-295
1,900	X	PATTERSON-UTI ENERGY INC	703481101			4/14/2011		10/7/2011	3,049	5,233			-2,184
1,901	X	PATTERSON-UTI ENERGY INC	703481101			4/15/2011		10/7/2011	5,928	10,403			-4,475
1,902	X	PATTERSON-UTI ENERGY INC	703481101			4/20/2011		10/7/2011	508	918			-410
1,903	X	PATTERSON-UTI ENERGY INC	703481101			7/25/2011		10/7/2011	1,016	2,003			-987
1,904	X	PEPSICO INC	713448108			11/20/2008		3/16/2011	5,629	4,621			1,008
1,905	X	PEPSICO INC	713448108			5/13/2011		9/23/2011	75,244	87,484			-12,240
1,906	X	PEPSICO INC	713448108			11/20/2008		9/23/2011	70,390	59,566			10,824
1,907	X	PEPSICO INC	713448108			11/20/2008		9/28/2011	1,888	1,540			348
1,908	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/12/2011	3,524	5,683			-2,159
1,909	X	WADDELL & REED FINANCIAL	930059100			2/14/2011		10/13/2011	489	812			-323
1,910	X	WALGREEN CO	931422109			9/23/2011		9/28/2011	2,032	2,106			-74
1,911	X	WALTER ENERGY INCORPOR	93317Q105			10/2/2011		12/19/2011	601	964			-363
1,912	X	WALTER ENERGY INCORPOR	93317Q105			9/9/2011		12/22/2011	2,535	3,527			-992
1,913	X	WASHINGTON ST 3 547%	93974CQV5			5/25/2010		1/2/2011	35,309	35,000			309
1,914	X	WASTE CONNECTIONS INC	941053100			12/10/2010		3/16/2011	570	538			32
1,915	X	WASTE CONNECTIONS INC	941053100			5/14/2009		3/16/2011	285	165			120
1,916	X	WASTE CONNECTIONS INC	941053100			3/22/2011		9/22/2011	318	283			35
1,917	X	WASTE CONNECTIONS INC	941053100			5/14/2009		9/22/2011	318	165			153
1,918	X	WASTE CONNECTIONS INC	941053100			5/14/2009		9/28/2011	341	165			176
1,919	X	WASTE CONNECTIONS INC	941053100			5/14/2009		12/19/2011	634	331			303
1,920	X	WATSON PHARMACEUTICALS	942683103			9/23/2011		9/28/2011	2,177	2,079			98
1,921	X	WATSON PHARMACEUTICALS	942683103			9/23/2011		9/30/2011	23,131	22,873			258
1,922	X	WATSON PHARMACEUTICALS	942683103			9/23/2011		12/19/2011	2,387	2,772			-385
1,923	X	WEBSTER FINL CORP WATER	947890109			1/26/2011		3/16/2011	828	905			-77
1,924	X	WEBSTER FINL CORP WATER	947890109			2/1/2011		9/22/2011	151	237			-86
1,925	X	WEBSTER FINL CORP WATER	947890109			1/26/2011		9/22/2011	151	233			-82
1,926	X	WEBSTER FINL CORP WATER	947890109			1/26/2011		9/28/2011	158	233			-75
1,927	X	WEBSTER FINL CORP WATER	947890109			1/25/2011		9/28/2011	315	465			-150
1,928	X	WEBSTER FINL CORP WATER	947890109			1/25/2011		12/19/2011	569	697			-128
1,929	X	WEINGARTEN REALTY INVES	948741103			10/22/2010		3/16/2011	736	728			8
1,930	X	WEINGARTEN REALTY INVES	948741103			3/22/2011		9/22/2011	212	243			-31
1,931	X	WEINGARTEN REALTY INVES	948741103			10/22/2010		9/22/2011	212	243			-31
1,932	X	WEINGARTEN REALTY INVES	948741103			10/22/2010		9/28/2011	450	450			0
1,933	X	WEINGARTEN REALTY INVES	948741103			10/22/2010		11/18/2011	1,878	2,183			-305
1,934	X	WEINGARTEN REALTY INVES	948741103			10/22/2010		12/19/2011	426	485			-59
1,935	X	WELLCARE HEALTH PLANS INC	949461106			11/22/2011		12/19/2011	1,061	1,061			0
1,936	X	WELLS FARGO & COMPANY	949746101			3/3/2011		3/16/2011	10,062	10,363			-301
1,937	X	WELLS FARGO & COMPANY	949746101			8/10/2010		9/23/2011	28,255	34,389			-6,134
1,938	X	WELLS FARGO & COMPANY	949746101			9/2/2010		9/23/2011	230	249			-19
									23,840,880	21,491,700			2,349,180
Securities									0	0			0
Other sales													

Totals

Amount	161,1
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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										23,840,880		21,491,700		2,349,180	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
2,041	X	CRANE CO	224399105			7/26/2011		9/28/2011	376	376				0	
2,042	X	CRANE CO	224399105			8/13/2011		12/19/2011	448	548				-100	
2,043	X	CREE INC	225447101			6/14/2010		1/20/2011	8,909	11,313				-2,404	
2,044	X	CROCS INC	227046109			11/1/2011		12/19/2011	443	542				-99	
2,045	X	CROCS INC	227046109			11/1/2011		12/22/2011	6,510	7,762				-1,252	
2,046	X	CUMMINS INC	231021106			5/1/2009		3/16/2011	5,993	2,048				3,945	
2,047	X	CUMMINS INC	231021106			2/26/2010		3/16/2011	999	568				431	
2,048	X	CUMMINS INC	231021106			3/22/2011		4/28/2011	711	609				102	
2,049	X	CUMMINS INC	231021106			2/26/2010		4/28/2011	3,790	1,817				1,973	
2,050	X	CUMMINS INC	231021106			2/26/2010		5/18/2011	8,421	4,430				3,991	
2,051	X	CUMMINS INC	231021106			5/1/2009		8/22/2011	20,982	8,874				12,108	
2,052	X	CUMMINS INC	231021106			5/1/2009		8/22/2011	27,618	11,605				16,013	
2,053	X	CUMMINS INC	231021106			5/1/2009		9/23/2011	63,106	25,394				37,712	
2,054	X	CUMMINS INC	231021106			5/1/2009		9/23/2011	44,955	18,044				26,911	
2,055	X	CARPENTER TECHNOLOGY CORP	144285103			5/10/2011		10/25/2011	1,059	1,047				12	
2,056	X	CARPENTER TECHNOLOGY CORP	144285103			5/9/2011		10/25/2011	1,059	1,045				14	
2,057	X	CARPENTER TECHNOLOGY CORP	144285103			5/9/2011		12/19/2011	1,022	1,045				-23	
2,058	X	CARPENTER TECHNOLOGY CORP	144285103			5/9/2011		12/22/2011	1,571	1,567				4	
2,059	X	CATERPILLAR INC	149123101			6/16/2010		3/16/2011	5,977	3,797				2,180	
2,060	X	CATERPILLAR INC	149123101			9/23/2011		9/28/2011	2,332	2,206				126	
2,061	X	CATERPILLAR INC	149123101			9/23/2011		9/29/2011	23,265	22,791				474	
2,062	X	CATERPILLAR INC	149123101			9/23/2011		12/19/2011	1,747	1,470				277	
2,063	X	CATERPILLAR INC	149123101			9/23/2011		12/19/2011	4,366	3,676				690	
2,064	X	CAVIUM INC	14964U108			7/7/2011		8/26/2011	5,593	8,579				-2,986	
2,065	X	CAVIUM INC	14964U108			7/21/2011		8/26/2011	2,649	3,458				-809	
2,066	X	CELANESE CORP -SER A	150870103			10/11/2010		2/15/2011	2,157	1,701				456	
2,067	X	CELANESE CORP -SER A	150870103			12/10/2010		2/15/2011	863	785				78	
2,068	X	CELANESE CORP -SER A	150870103			9/28/2010		2/15/2011	431	324				107	
2,069	X	CELANESE CORP -SER A	150870103			9/28/2010		3/7/2011	12,574	9,719				2,855	
2,070	X	CELANESE CORP -SER A	150870103			9/23/2011		9/28/2011	1,943	1,778				165	
2,071	X	CELANESE CORP -SER A	150870103			9/23/2011		12/19/2011	3,709	3,200				509	
2,072	X	CENTERPOINT ENERGY INC	15189T107			9/28/2011		12/19/2011	3,058	3,098				-40	
2,073	X	CENTERPOINT ENERGY INC	15189T107			9/23/2011		12/19/2011	1,911	1,865				46	
2,074	X	CENTERPOINT ENERGY INC	156431108			10/22/2010		2/15/2011	309	261				48	
2,075	X	CENTERPOINT ENERGY INC	156431108			10/22/2010		2/15/2011	154	131				23	
2,076	X	CENTERPOINT ENERGY INC	156431108			10/25/2010		2/15/2011	2,161	1,896				265	
2,077	X	CENTERPOINT ENERGY INC	156431108			10/25/2010		2/15/2011	3,395	2,985				410	
2,078	X	CENTERPOINT ENERGY INC	156431108			10/26/2010		2/15/2011	386	338				48	
2,079	X	CENTERPOINT ENERGY INC	156431108			10/26/2010		2/15/2011	3,087	2,727				360	
2,080	X	CENTERPOINT ENERGY INC	156431108			10/27/2010		2/15/2011	31	24				7	
2,081	X	CENTERPOINT ENERGY INC	156431108			10/27/2010		2/15/2011	1,435	1,200				235	
2,082	X	CENTERPOINT ENERGY INC	156431108			12/10/2010		2/15/2011	604	723				-6	
2,083	X	CENTERPOINT ENERGY INC	156431108			4/15/2011		6/1/2011	1,813	2,171				-119	
2,084	X	CENTERPOINT ENERGY INC	156431108			4/15/2011		6/1/2011	2,418	2,920				-358	
2,085	X	CENTERPOINT ENERGY INC	156431108			4/15/2011		6/1/2011	2,418	2,920				-502	
2,086	X	CENTERPOINT ENERGY INC	156431108			4/18/2011		6/1/2011	1,526	1,791				-265	
2,087	X	CENTERPOINT ENERGY INC	156431108			4/18/2011		6/1/2011	589	691				-102	
2,088	X	CENTERPOINT ENERGY INC	156431108			4/18/2011		6/1/2011	2,116	2,504				-388	
2,089	X	CHEVRON CORPORATION	166764100			9/23/2011		9/28/2011	2,829	2,703				126	
2,090	X	CHEVRON CORPORATION	166764100			9/23/2011		12/19/2011	4,303	3,874				429	
2,091	X	CHEVRON CORPORATION	166764100			9/23/2011		12/19/2011	1,501	1,351				150	

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										23,840,880		21,491,700		2,349,180	
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	
2,092	X	CHICOS FAS INC	168615102			3/2/2011		3/16/2011	972	969				3	
2,093	X	CHICOS FAS INC	168615102			4/4/2011		7/7/2011	3,670	3,388				282	
2,094	X	CHICOS FAS INC	168615102			3/2/2011		8/26/2011	267	281				-14	
2,095	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		9/25/2011	2,888	3,025				-137	
2,096	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		10/25/2011	2,017	2,112				-95	
2,097	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		11/25/2011	2,862	2,998				-136	
2,098	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		12/25/2011	2,935	3,074				-139	
2,099	X	FED NATL MTGE ASSN 3.0%	31398AAY2			8/13/2009		6/23/2011	31,948	29,919				2,029	
2,100	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		2/25/2011	856	880				-24	
2,101	X	FNMA POOL # 745418 5.5%	31403DDX4			7/8/2010		2/25/2011	685	739				-54	
2,102	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		2/25/2011	400	432				-32	
2,103	X	FNMA POOL # 745418 5.5%	31403DDX4			12/22/2010		2/25/2011	400	430				-30	
2,104	X	FNMA POOL # 745418 5.5%	31403DDX4			12/30/2010		2/25/2011	228	246				-18	
2,105	X	FNMA POOL # 745418 5.5%	31403DDX4			1/22/2009		3/25/2011	650	668				-18	
2,106	X	FNMA POOL # 745418 5.5%	31403DDX4			7/8/2010		3/25/2011	520	561				-41	
2,107	X	FNMA POOL # 745418 5.5%	31403DDX4			10/19/2010		3/25/2011	303	328				-25	
2,108	X	FNMA POOL # 745418 5.5%	31403DDX4			12/22/2010		3/25/2011	303	326				-23	
2,109	X	FNMA POOL # 745418 5.5%	31403DDX4			12/30/2010		3/25/2011	173	186				-13	
2,110	X	CYPRESS SEMICONDUCTOR	232806109			2/18/2011		3/16/2011	941	1,070				-129	
2,111	X	CYPRESS SEMICONDUCTOR	232806109			6/2/2011		7/2/2011	3,465	3,668				-203	
2,112	X	CYPRESS SEMICONDUCTOR	232806109			6/2/2011		9/22/2011	323	458				-135	
2,113	X	CYPRESS SEMICONDUCTOR	232806109			6/2/2011		9/28/2011	512	688				-176	
2,114	X	CYPRESS SEMICONDUCTOR	232806109			6/2/2011		12/19/2011	487	685				-198	
2,115	X	CYTEC INDS INC	232820100			2/17/2011		3/16/2011	1,526	1,526				0	
2,116	X	CYTEC INDS INC	232820100			1/20/2011		9/22/2011	333	636				-303	
2,117	X	CYTEC INDS INC	232820100			1/19/2011		9/28/2011	366	625				-259	
2,118	X	CYTEC INDS INC	232820100			1/19/2011		10/7/2011	356	625				-269	
2,119	X	CYTEC INDS INC	232820100			2/16/2011		10/7/2011	6,764	10,816				-4,052	
2,120	X	CYTEC INDS INC	232820100			2/17/2011		10/7/2011	2,492	4,031				-1,539	
2,121	X	CYTEC INDS INC	232820100			3/22/2011		10/7/2011	356	526				-170	
2,122	X	DANAHER CORP	235851102			1/20/2008		3/16/2011	2,481	1,274				1,207	
2,123	X	DANAHER CORP	235851102			11/20/2008		9/23/2011	82,258	49,441				32,817	
2,124	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		3/25/2011	2,521	2,618				-97	
2,125	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		4/20/2011	91,560	88,678				2,882	
2,126	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		4/25/2011	2,467	2,562				-95	
2,127	X	FNMA POOL # 949294 6.0%	31413MC70			1/22/2009		2/25/2011	915	947				-32	
2,128	X	FNMA POOL # 949294 6.0%	31413MC70			1/22/2009		3/25/2011	28	29				-1	
2,129	X	FNMA POOL # 949294 6.0%	31413MC70			1/22/2009		4/25/2011	606	628				-22	
2,130	X	FNMA POOL # 949294 6.0%	31413MC70			1/22/2009		5/25/2011	219	226				-7	
2,131	X	FNMA POOL # 949294 6.0%	31413MC70			1/22/2009		6/25/2011	1,113	1,152				-39	
2,132	X	FNMA POOL # 949294 6.0%	31413MC70			1/22/2009		7/25/2011	27	28				-1	
2,133	X	FNMA POOL # 949294 6.0%	31413MC70			1/22/2009		8/25/2011	27	28				-1	
2,134	X	FNMA POOL # 949294 6.0%	31413MC70			1/22/2009		9/25/2011	452	467				-15	
2,135	X	FNMA POOL # 949294 6.0%	31413MC70			1/22/2009		10/25/2011	222	230				-8	
2,136	X	FNMA POOL # 889572 5.5%	31410KJR6			8/19/2009		5/25/2011	2,181	2,264				-83	
2,137	X	FNMA POOL # 930924 4.5%	31412PG96			9/12/2009		2/25/2011	1,310	1,319				-9	
2,138	X	FNMA POOL # 930924 4.5%	31412PG96			9/12/2009		3/25/2011	1,185	1,193				-8	
2,139	X	FNMA POOL # 930924 4.5%	31412PG96			9/12/2009		4/25/2011	818	824				-6	
2,140	X	FNMA POOL # 930924 4.5%	31412PG96			9/12/2009		5/25/2011	581	585				-4	
2,141	X	FNMA POOL # 930924 4.5%	31412PG96			9/12/2009		6/22/2011	24,677	23,876				801	
2,142	X	FNMA POOL # 930924 4.5%	31412PG96			9/12/2009		6/25/2011	731	736				-5	

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

Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
Long Term CG Distributions									23,840,880	21,491,700		2,349,180	
Short Term CG Distributions									0	0		0	
2,143	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		7/25/2011	1,025	1,032		-7	
2,144	X	FNMA POOL # 949294 6 0%	31413MTC70			1/22/2009		11/25/2011	32	33		-1	
2,145	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		8/25/2011	807	812		-5	
2,146	X	FNMA POOL # 949294 6 0%	31413MTC70			1/22/2009		12/25/2011	638	661		-23	
2,147	X	FNMA POOL # 949294 6 0%	31413MTC70			1/22/2009		12/28/2011	21,945	20,773		1,172	
2,148	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		9/15/2011	89,547	85,059		4,488	
2,149	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2011	861	886		-25	
2,150	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2011	1,442	1,484		-42	
2,151	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		9/25/2011	1,854	1,867		-13	
2,152	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2011	788	811		-23	
2,153	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2011	1,001	1,031		-30	
2,154	X	FNMA POOL # 930924 4 5% 4	31412PG96			9/1/2009		10/25/2011	2,736	2,755		-19	
2,155	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		6/25/2011	826	850		-24	
2,156	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		7/25/2011	427	439		-12	
2,157	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		8/25/2011	975	1,004		-29	
2,158	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2011	283	291		-8	
2,159	X	FNMA POOL # 745418 5 5%	31403DDX4			7/8/2010		4/20/2011	24,143	24,227		-84	
2,160	X	FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		4/20/2011	14,083	14,178		-95	
2,161	X	FNMA POOL # 745418 5 5%	31403DDX4			12/22/2010		4/20/2011	14,083	14,092		-9	
2,162	X	FNMA POOL # 745418 5 5%	31403DDX4			12/30/2010		4/20/2011	8,048	8,052		-4	
2,163	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		4/20/2011	28,299	27,048		1,251	
2,164	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		4/25/2011	760	781		-21	
2,165	X	FNMA POOL # 745418 5 5%	31403DDX4			7/8/2010		4/25/2011	608	656		-48	
2,166	X	FNMA POOL # 745418 5 5%	31403DDX4			10/19/2010		4/25/2011	355	384		-29	
2,167	X	FNMA POOL # 745418 5 5%	31403DDX4			12/22/2010		4/25/2011	355	382		-27	
2,168	X	FNMA POOL # 745418 5 5%	31403DDX4			12/30/2010		4/25/2011	203	218		-15	
2,169	X	FNMA POOL # 745418 5 5%	31403DDX4			1/22/2009		5/25/2011	1,749	1,797		-48	
2,170	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		2/25/2011	158	168		-10	
2,171	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		2/25/2011	355	390		-35	
2,172	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		2/25/2011	315	346		-31	
2,173	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		3/25/2011	141	150		-9	
2,174	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		3/25/2011	317	348		-31	
2,175	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		3/25/2011	282	309		-27	
2,176	X	FNMA POOL # 745948 6 5%	31403DWH8			1/1/2011		4/25/2011	856	0		856	
2,177	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		5/25/2011	143	152		-9	
2,178	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		5/25/2011	321	353		-32	
2,179	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		5/25/2011	286	314		-28	
2,180	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		5/25/2011	143	161		-18	
2,181	X	FNMA POOL # 745948 6 5%	31403DWH8			4/13/2011		6/22/2011	6,613	6,557		56	
2,182	X	KRAFT FOODS INC CL A	50075N104			9/23/2011		12/19/2011	2,177	2,018		159	
2,183	X	KRONOS WORLDWIDE INC	50105F105			9/23/2011		12/19/2011	5,805	5,380		425	
2,184	X	LAS VEGAS SANDS CORP	517834107			9/23/2011		9/20/2011	8,386	12,367		-3,981	
2,185	X	LAS VEGAS SANDS CORP	517834107			9/23/2011		9/28/2011	2,228	2,237		-9	
2,186	X	LBUS 2000-C5 A2 6 51% 1	52108HC88			9/23/2011		12/19/2011	3,684	4,026		-342	
2,187	X	LBUS 2000-C7 A2 4 064%	52108HUK8			2/10/2010		1/15/2011	241	247		-6	
2,188	X	LBUS 2003-C7 A2 4 064%	52108HUK8			12/9/2010		1/15/2011	105	106		-1	
2,189	X	LBUS 2003-C7 A2 4 064%	52108HUK8			12/9/2010		2/15/2011	106	106		0	
2,190	X	LBUS 2003-C7 A2 4 064%	52108HUK8			12/9/2010		3/15/2011	125	126		-1	
2,191	X	LBUS 2003-C7 A2 4 064%	52108HUK8			12/9/2010		4/15/2011	734	739		-5	
2,192	X	LBUS 2003-C7 A2 4 064%	52108HUK8			12/9/2010		5/15/2011	114	115		-1	
2,193	X	LBUS 2003-C7 A2 4 064%	52108HUK8			12/9/2010		6/15/2011	513	517		-4	
Totals									23,840,880	21,491,700		2,349,180	
Securities									0	0		0	
Other sales									0	0		0	

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

Totals.														
Securities														
Other sales														
0														
Gross Sales														
23,840,880														
Cost, Other Basis and Expenses														
21,491,700														
Net Gain or Loss														
2,349,180														

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		Valuation Method	Cost, Other Basis and Expenses		Net Gain or Loss
									Price	Other Basis		Depreciation		
2,194	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		7/15/2011	524	527				-3
2,195	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		8/15/2011	99	100				-1
2,196	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		9/15/2011	100	101				-1
2,197	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		10/15/2011	107	107				0
2,198	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		10/25/2011	1,805	1,821				-16
2,199	X	LEAR CORP W/I	521865204			10/25/2010		3/16/2011	776	688				88
2,200	X	LEAR CORP W/I	521865204			10/22/2010		5/20/2011	999	854				145
2,201	X	LEAR CORP W/I	521865204			10/25/2010		5/20/2011	200	172				28
2,202	X	LEAR CORP W/I	521865204			3/22/2011		5/20/2011	500	488				12
2,203	X	LEAR CORP W/I	521865204			1/6/2010		5/20/2011	3,298	2,398				900
2,204	X	LEAR CORP W/I	521865204			1/6/2010		6/1/2011	3,875	2,907				968
2,205	X	LEAR CORP W/I	521865204			1/6/2010		9/22/2011	389	363				26
2,206	X	LEAR CORP W/I	521865204			1/6/2010		9/28/2011	433	363				70
2,207	X	LEAR CORP W/I	521865204			1/6/2010		12/19/2011	363	363				0
2,208	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		7/21/2011	5,386	5,483				-97
2,209	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		8/2/2011	5,351	5,483				-132
2,210	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		8/25/2011	663	783				-120
2,211	X	LIBERTY MEDIA-STARZ SR A-	53071M708			3/23/2011		8/26/2011	1,975	2,350				-375
2,212	X	LIBERTY MEDIA-STARZ SR A-	53071M708			4/4/2011		8/26/2011	4,607	5,474				-867
2,213	X	LIMITED BRANDS INC	532716107			10/6/2009		1/6/2011	26,455	16,433				10,022
2,214	X	LIMITED BRANDS INC	532716107			10/6/2009		1/6/2011	26,351	16,433				9,918
2,215	X	LIMITED BRANDS INC	532716107			10/6/2009		3/16/2011	3,345	1,986				1,359
2,216	X	LIMITED BRANDS INC	532716107			10/6/2009		5/13/2011	22,588	9,751				12,837
2,217	X	LIMITED BRANDS INC	532716107			10/6/2009		5/16/2011	37,021	16,071				20,950
2,218	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		10/25/2011	851	875				-24
2,219	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		11/25/2011	379	390				-11
2,220	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		12/25/2011	1,362	1,402				-40
2,221	X	MORGAN STANLEY	617446448			5/7/2009		8/12/2011	30,266	45,255				-14,989
2,222	X	MORGAN STANLEY	617446448			5/7/2009		8/12/2011	19,997	29,758				-9,761
2,223	X	MORGAN STANLEY	617446448			5/8/2009		8/12/2011	4,486	6,234				-1,748
2,224	X	MORGAN STANLEY	617446448			5/8/2009		8/12/2011	1,351	1,894				-543
2,225	X	MORGAN STANLEY	617446448			5/8/2009		8/12/2011	8,215	11,998				-3,783
2,226	X	MORGAN STANLEY	617446448			5/21/2009		8/12/2011	3,963	6,188				-2,225
2,227	X	MSC 2007-IQ14 A1 5.38%	61754KAA3			1/18/2010		1/15/2011	4,436	4,541				-105
2,228	X	MSC 2007-IQ14 A1 5.38%	61754KAA3			1/18/2010		2/15/2011	580	593				-13
2,229	X	MSC 2007-IQ14 A1 5.38%	61754KAA3			1/18/2010		3/15/2011	16,424	16,814				-390
2,230	X	MOTOROLA INC	620076307			8/12/2010		2/7/2011	6	5				1
2,231	X	MOTOROLA INC	620076307			3/16/2011		4/26/2011	1,740	1,645				95
2,232	X	MOTOROLA INC	620076307			8/12/2010		4/26/2011	13,178	9,852				3,326
2,233	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	7,106	5,252				1,854
2,234	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	4,201	3,056				1,145
2,235	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	62	45				17
2,236	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	6,488	4,829				1,659
2,237	X	MOTOROLA INC	620076307			8/12/2010		4/27/2011	22,972	17,270				5,702
2,238	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		2/14/2011	7	7				0
2,239	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		3/16/2011	953	1,090				-137
2,240	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/26/2011	7,048	8,229				-1,181
2,241	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	3,325	3,851				-526
2,242	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	1,966	2,241				-275
2,243	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	29	33				-4
2,244	X	MOTOROLA MOBILITY HOLDI	620097105			8/12/2010		4/27/2011	3,036	3,541				-505

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

										Amount											
										161,157											
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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										23,840,880		21,491,700		2,349,180	
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	
2,296	X	ULTA SALON COSMETICS & F	90384S303			11/22/2011		12/22/2011	5,147	5,326				-179	
2,297	X	ULTA SALON COSMETICS & F	90384S303			5/5/2011		12/22/2011	1,287	1,063				222	
2,298	X	UNILEVER PLC ADR	904767704			12/14/2009		3/16/2011	5,174	5,563				-388	
2,299	X	UNILEVER PLC ADR	904767704			12/11/2009		9/23/2011	27,587	27,908				-321	
2,300	X	UNILEVER PLC ADR	904767704			12/11/2009		9/23/2011	6,366	6,446				-80	
2,301	X	UNILEVER PLC ADR	904767704			12/14/2009		9/23/2011	47,292	48,216				-924	
2,302	X	UNILEVER PLC ADR	904767704			5/27/2010		9/23/2011	45,776	41,046				4,730	
2,303	X	UNILEVER PLC ADR	904767704			5/27/2010		9/23/2011	44,866	40,168				4,698	
2,304	X	UNILEVER PLC ADR	904767704			5/13/2011		9/23/2011	8,488	9,031				-543	
2,305	X	UNILEVER PLC ADR	904767704			5/16/2011		9/23/2011	46,685	49,468				-2,783	
2,306	X	UNION PAC CORP	907818108			9/23/2011		9/28/2011	2,567	2,471				96	
2,307	X	UNION PAC CORP	907818108			9/23/2011		9/28/2011	42,959	42,013				946	
2,308	X	UNION PAC CORP	907818108			9/23/2011		12/19/2011	2,974	2,471				503	
2,309	X	UNITED PARCEL SERVICE CL	911312106			9/23/2011		12/19/2011	1,419	1,238				181	
2,310	X	UNITED RENTALS INC	911363109			7/15/2011		9/22/2011	160	234				-74	
2,311	X	UNITED RENTALS INC	911363109			7/15/2011		9/28/2011	359	359				-	
2,312	X	UNITED RENTALS INC	911363109			8/2/2011		12/15/2011	262	276				-14	
2,313	X	UNITED RENTALS INC	911363109			7/27/2011		12/15/2011	524	514				10	
2,314	X	UNITED RENTALS INC	911363109			7/15/2011		12/15/2011	1,833	1,637				196	
2,315	X	UNITED RENTALS INC	911363109			7/15/2011		12/19/2011	569	468				101	
2,316	X	US TREAS-CPI INFLAT 2.375%	912810PS1			5/5/2009		6/23/2011	12,570	10,725				1,845	
2,317	X	CHICOS FAS INC	168615102			4/4/2011		8/26/2011	1,999	2,210				-211	
2,318	X	CHICOS FAS INC	168615102			3/2/2011		8/26/2011	1,200	1,245				-45	
2,319	X	CHICOS FAS INC	168615102			3/2/2011		9/22/2011	491	553				-62	
2,320	X	CHICOS FAS INC	168615102			3/1/2011		9/27/2011	3,184	3,422				-238	
2,321	X	CHICOS FAS INC	168615102			3/2/2011		9/27/2011	9,551	10,377				-826	
2,322	X	CHIPOTLE MEXICAN GRILL IN	169656105			12/10/2010		3/16/2011	260	238				22	
2,323	X	CHIPOTLE MEXICAN GRILL IN	169656105			6/24/2010		3/16/2011	260	147				113	
2,324	X	DEERE & CO	244199105			9/23/2011		9/28/2011	2,088	2,048				40	
2,325	X	UNITED TECHNOLOGIES COR	913017109			9/23/2011		9/28/2011	2,209	2,060				149	
2,326	X	UNITED TECHNOLOGIES COR	913017109			9/23/2011		12/19/2011	4,320	4,121				199	
2,327	X	UNITED THERAPEUTICS COR	91307C102			4/30/2010		1/2/2011	2,003	1,699				304	
2,328	X	UNITED THERAPEUTICS COR	91307C102			4/30/2010		3/16/2011	658	566				92	
2,329	X	UNITED THERAPEUTICS COR	91307C102			11/20/2008		8/26/2011	5,584	3,432				2,152	
2,330	X	UNITED THERAPEUTICS COR	91307C102			11/25/2008		8/26/2011	1,197	804				393	
2,331	X	UNITED THERAPEUTICS COR	91307C102			4/30/2010		8/26/2011	2,393	3,398				-1,005	
2,332	X	UNIVERSAL HEALTH SERVICE	913903100			12/10/2010		3/16/2011	480	417				63	
2,333	X	UNIVERSAL HEALTH SERVICE	913903100			7/19/2010		3/16/2011	959	740				219	
2,334	X	UNIVERSAL HEALTH SERVICE	913903100			4/8/2011		9/22/2011	1,376	1,962				-586	
2,335	X	UNIVERSAL HEALTH SERVICE	913903100			4/8/2011		9/28/2011	714	981				-267	
2,336	X	UNIVERSAL HEALTH SERVICE	913903100			4/8/2011		12/19/2011	731	981				-250	
2,337	X	UNIVERSITY CALIF REV 1.98%	91412GEV3			12/7/2010		2/9/2011	10,025	10,000				25	
2,338	X	UNIVERSITY CALIF REV 1.98%	91412GEV3			12/7/2010		9/8/2011	20,354	20,000				354	
2,339	X	VCA ANTECH INC	918194101			10/15/2010		3/7/2011	2,489	2,170				319	
2,340	X	VCA ANTECH INC	918194101			12/10/2010		3/7/2011	497	464				33	
2,341	X	VCA ANTECH INC	918194101			10/15/2010		3/7/2011	2,736	2,387				349	
2,342	X	VCA ANTECH INC	918194101			10/15/2010		3/8/2011	10,466	9,115				1,351	
2,343	X	V F CORP	918204108			9/27/2011		9/28/2011	916	920				-4	
2,344	X	V F CORP	918204108			9/27/2011		12/19/2011	647	657				-10	
2,345	X	VALE SA-SP ADR	91912E105			11/20/2008		3/16/2011	4,657	1,375				3,282	
2,346	X	VALE SA-SP ADR	91912E105			11/20/2008		9/23/2011	104,452	41,257				63,195	

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

										Amount				
Long Term CG Distributions										161,157				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
2,347	X	VALERO ENERGY CORP NEW	91913Y100			9/23/2011		9/28/2011	1,925	1,857			68	
2,348	X	VALERO ENERGY CORP NEW	91913Y100			9/23/2011		12/19/2011	3,808	3,528			280	
2,349	X	VARIAN SEMICONDUCTOR EQ	922207105			3/18/2011		3/22/2011	457	445			12	
2,350	X	VARIAN SEMICONDUCTOR EQ	922207105			3/17/2011		5/11/2011	2,447	1,776			671	
2,351	X	VARIAN SEMICONDUCTOR EQ	922207105			3/18/2011		5/11/2011	7,340	5,336			2,004	
2,352	X	VARIAN SEMICONDUCTOR EQ	922207105			3/18/2011		5/11/2011	8,562	6,226			2,336	
2,353	X	VERA BRADLEY INC	92335C106			4/14/2011		7/7/2011	11,123	12,409			-1,286	
2,354	X	DARDEN RESTAURANTS INC	237194105			10/8/2010		3/16/2011	463	443			20	
2,355	X	DARDEN RESTAURANTS INC	237194105			10/8/2010		7/25/2011	1,576	1,329			247	
2,356	X	DARDEN RESTAURANTS INC	237194105			11/20/2008		7/25/2011	1,576	410			1,166	
2,357	X	DECKERS OUTDOOR CORP	243537107			7/7/2011		12/23/2011	6,097	6,807			-710	
2,358	X	DEERE & CO	244199105			9/23/2011		12/19/2011	3,682	3,413			269	
2,359	X	DARDEN RESTAURANTS INC	237194105			11/20/2008		9/7/2011	7,548	2,326			5,222	
2,360	X	DEVRY INC DEL	251893103			7/16/2010		3/16/2011	505	531			-26	
2,361	X	DECKERS OUTDOOR CORP	243537107			9/27/2011		9/28/2011	303	311			-8	
2,362	X	DECKERS OUTDOOR CORP	243537107			9/27/2011		12/19/2011	896	1,035			-139	
2,363	X	DECKERS OUTDOOR CORP	243537107			9/27/2011		12/22/2011	1,441	1,760			-319	
2,364	X	DEVRY INC DEL	251893103			7/16/2010		4/20/2011	5,780	6,375			-595	
2,365	X	DEVRY INC DEL	251893103			10/8/2010		4/20/2011	2,408	2,517			-109	
2,366	X	DEVRY INC DEL	251893103			12/10/2010		4/20/2011	482	443			39	
2,367	X	DECKERS OUTDOOR CORP	243537107			7/7/2011		12/22/2011	4,494	5,011			-517	
2,368	X	DIAGEO FINANCE BV 5 5%	25244SAD3			3/17/2009		8/10/2011	10,771	10,212			559	
2,369	X	DECKERS OUTDOOR CORP	243537107			7/7/2011		12/22/2011	2,957	3,309			-352	
2,370	X	DIAGEO FINANCE BV 5 5%	25244SAD3			3/17/2009		8/30/2011	32,202	30,638			1,564	
2,371	X	DIGITAL REALTY TRUST INC	253868103			9/23/2011		12/19/2011	1,972	1,585			387	
2,372	X	WALT DISNEY CO/THE	254687106			9/23/2011		9/28/2011	2,804	2,659			145	
2,373	X	WALT DISNEY CO/THE	254687106			9/23/2011		12/19/2011	4,841	4,137			704	
2,374	X	DONALDSON CO INC	257651109			12/10/2010		1/20/2011	587	580			7	
2,375	X	DONALDSON CO INC	257651109			6/25/2010		1/20/2011	2,349	1,739			610	
2,376	X	DONALDSON CO INC	257651109			6/25/2010		3/16/2011	1,138	870			268	
2,377	X	DONALDSON CO INC	257651109			3/22/2011		9/22/2011	548	596			-48	
2,378	X	DONALDSON CO INC	257651109			6/25/2010		9/28/2011	568	435			133	
2,379	X	CHIPOTLE MEXICAN GRILL IN	169656105			6/24/2010		4/21/2011	10,608	5,729			4,879	
2,380	X	CHIPOTLE MEXICAN GRILL IN	169656105			3/22/2011		4/21/2011	272	244			28	
2,381	X	CHUBB CORP	171232101			11/20/2008		3/16/2011	4,092	3,078			1,014	
2,382	X	CHUBB CORP	171232101			11/20/2008		9/23/2011	117,549	90,143			27,406	
2,383	X	CIENA CORP	171779309			2/18/2011		3/16/2011	510	510			0	
2,384	X	CIENA CORP	171779309			2/18/2011		7/7/2011	6,198	9,684			-3,486	
2,385	X	CIENA CORP	171779309			3/1/2011		7/7/2011	2,125	3,167			-1,042	
2,386	X	CIENA CORP	171779309			2/3/2011		7/7/2011	354	571			-217	
2,387	X	CIENA CORP	171779309			3/22/2011		7/7/2011	177	224			-47	
2,388	X	CIENA CORP	171779309			10/27/2011		12/19/2011	418	534			-116	
2,389	X	CIENA CORP	171779309			10/27/2011		12/22/2011	9,061	10,148			-1,087	
2,390	X	CISCO SYSTEMS INC	17275R102			11/20/2008		2/10/2011	9,154	7,016			2,138	
2,391	X	CISCO SYSTEMS INC	17275R102			11/20/2008		2/10/2011	73,328	56,549			16,779	
2,392	X	CISCO SYSTEMS INC	17275R102			11/20/2008		2/10/2011	2,122	1,626			496	
2,393	X	CISCO SYSTEMS INC	17275R102			11/20/2008		2/10/2011	191	146			45	
2,394	X	CISCO SYSTEMS INC	17275R102			11/20/2008		2/10/2011	17,020	13,050			3,970	
2,395	X	CISCO SYSTEMS INC	17275R102			11/20/2008		2/10/2011	1,070	820			250	
2,396	X	CISCO SYSTEMS INC	17275R102			11/20/2008		2/10/2011	4,422	3,398			1,024	
2,397	X	CISCO SYSTEMS INC 5 5%	17275RAC6			2/6/2009		12/6/2011	17,354	16,042			1,312	
Securities									23,840,880		21,491,700		2,349,180	
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										23,840,880		21,491,700		2,349,180	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
2,398	X	CITIGROUP INC	172967101			1/31/2011		3/16/2011	3,426	3,791				-365	
2,399	X	CITIGROUP INC PFD	172967416			9/23/2011		12/19/2011	768	765				3	
2,400	X	CITIGROUP INC	172967424			1/31/2011		9/28/2011	242	437				-195	
2,401	X	CITIGROUP INC	172967424			1/31/2011		9/28/2011	2,041	3,692				-1,651	
2,402	X	CITIGROUP INC	172967424			1/31/2011		9/28/2011	403	727				-324	
2,403	X	CITIGROUP INC	172967424			1/31/2011		12/19/2011	4,240	8,239				-3,999	
2,404	X	CITIGROUP INC 5 5% 2/	172967DY4			11/19/2008		6/20/2011	15,921	12,803				3,118	
2,405	X	CLIFFS NATS RES INC	18683K101			12/10/2010		3/16/2011	1,683	1,479				204	
2,406	X	CLIFFS NATS RES INC	18683K101			3/22/2011		9/22/2011	564	918				-354	
2,407	X	CLIFFS NATS RES INC	18683K101			10/22/2010		9/28/2011	595	646				-51	
2,408	X	CLIFFS NATS RES INC	18683K101			10/22/2010		12/19/2011	613	646				-33	
2,409	X	CLIFFS NATS RES INC	18683K101			10/22/2010		12/22/2011	1,290	1,292				-2	
2,410	X	CLIFFS NATS RES INC	18683K101			9/29/2009		12/22/2011	3,226	1,661				1,565	
2,411	X	COACH INC	189754104			8/26/2011		9/22/2011	542	546				-4	
2,412	X	COACH INC	189754104			9/27/2011		9/28/2011	590	599				-9	
2,413	X	COACH INC	189754104			8/31/2011		12/19/2011	577	603				-26	
2,414	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		6/22/2011	4,627	4,483				144	
2,415	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		6/25/2011	230	246				-16	
2,416	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		6/25/2011	357	392				-35	
2,417	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		6/25/2011	461	506				-45	
2,418	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		7/25/2011	141	151				-10	
2,419	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		7/25/2011	212	233				-21	
2,420	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		7/25/2011	282	310				-28	
2,421	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		8/25/2011	121	129				-8	
2,422	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		8/25/2011	182	200				-18	
2,423	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		8/25/2011	242	266				-24	
2,424	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		9/25/2011	135	144				-9	
2,425	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		9/25/2011	203	223				-20	
2,426	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		9/25/2011	270	297				-27	
2,427	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		10/25/2011	117	125				-8	
2,428	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		10/25/2011	176	193				-17	
2,429	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		10/25/2011	235	258				-23	
2,430	X	FNMA POOL # 745948 6 5%	31403DWH8			9/10/2009		11/25/2011	135	144				-9	
2,431	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		11/25/2011	203	223				-20	
2,432	X	FNMA POOL # 745948 6 5%	31403DWH8			7/6/2010		11/25/2011	270	297				-27	
2,433	X	DONALDSON CO INC	257651109			6/25/2010		12/19/2011	679	435				244	
2,434	X	DOVER CORP	260003108			9/23/2011		9/28/2011	1,945	1,842				103	
2,435	X	DOVER CORP	260003108			9/23/2011		12/19/2011	3,884	3,224				660	
2,436	X	DRESSER-RAND GROUP INC	261608103			9/9/2011		9/28/2011	460	417				43	
2,437	X	DRESSER-RAND GROUP INC	261608103			9/9/2011		12/19/2011	505	417				88	
2,438	X	DREYFUS HIGH YIELD-I	261980759			2/28/2011		6/20/2011	3,410	3,498				-88	
2,439	X	DREYFUS HIGH YIELD-I	261980759			3/31/2011		6/20/2011	3,856	3,943				-87	
2,440	X	DREYFUS HIGH YIELD-I	261980759			4/29/2011		6/20/2011	3,657	3,767				-110	
2,441	X	DREYFUS HIGH YIELD-I	261980759			5/31/2011		6/20/2011	3,837	3,941				-104	
2,442	X	DREYFUS HIGH YIELD-I	261980759			3/16/2011		6/20/2011	1,207	1,228				-22	
2,443	X	DREYFUS HIGH YIELD-I	261980759			11/28/2008		9/22/2011	848	669				179	
2,444	X	DREYFUS HIGH YIELD-I	261980759			12/31/2008		9/22/2011	4,240	3,506				734	
2,445	X	DREYFUS HIGH YIELD-I	261980759			1/30/2009		9/22/2011	3,686	3,258				428	
2,446	X	DREYFUS HIGH YIELD-I	261980759			2/27/2009		9/22/2011	3,520	3,060				460	
2,447	X	DREYFUS HIGH YIELD-I	261980759			3/31/2009		9/22/2011	4,109	3,592				517	
2,448	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		1/25/2012	319	329				-10	

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

										Amount		Totals		
										Long Term CG Distributions		Securities		
										Short Term CG Distributions		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
2,449	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		7/25/2011	1,819	1,943				-124
2,450	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		8/25/2011	1,763	1,883				-120
2,451	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		9/25/2011	2,326	2,485				-159
2,452	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		10/25/2011	1,981	2,116				-135
2,453	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		11/25/2011	3,504	3,743				-239
2,454	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		12/25/2011	2,774	2,964				-190
2,455	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		1/25/2012	3,137	3,351				-214
2,456	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		2/25/2011	1,542	1,602				-60
2,457	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		3/25/2011	1,036	1,076				-40
2,458	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		4/25/2011	702	729				-27
2,459	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		5/25/2011	215	223				-8
2,460	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		6/25/2011	453	470				-17
2,461	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		7/25/2011	209	217				-8
2,462	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		8/25/2011	225	233				-8
2,463	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		9/25/2011	303	315				-12
2,464	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		10/25/2011	1,518	1,576				-58
2,465	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		11/25/2011	2,920	3,033				-113
2,466	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		12/25/2011	1,662	1,726				-64
2,467	X	FNMA POOL # 981644 4.5%	31415BBM0			10/14/2009		1/25/2012	198	206				-8
2,468	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		2/25/2011	2,596	2,699				-103
2,469	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		3/25/2011	1,179	1,226				-47
2,470	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		4/25/2011	1,038	1,079				-41
2,471	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		5/25/2011	565	587				-22
2,472	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		6/25/2011	811	844				-33
2,473	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		7/25/2011	401	417				-16
2,474	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		8/25/2011	1,918	1,994				-76
2,475	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		9/25/2011	1,624	1,688				-64
2,476	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		10/25/2011	1,363	1,438				-55
2,477	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		11/25/2011	2,335	2,429				-94
2,478	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		12/25/2011	2,993	3,112				-119
2,479	X	FNMA POOL # AA7694 4.5%	31416RRQ8			11/10/2009		1/25/2012	2,377	2,472				-95
2,480	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		2/25/2011	224	220				4
2,481	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		3/25/2011	69	67				2
2,482	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		4/25/2011	235	231				4
2,483	X	FNMA POOL # AA8389 4.5%	31416SKB6			6/11/2009		5/25/2011	399	392				7
2,484	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		12/20/2011	8,415	8,304				111
2,485	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		12/20/2011	10,801	10,654				147
2,486	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		12/20/2011	4,935	4,732				203
2,487	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		12/25/2011	101	108				-7
2,488	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		12/25/2011	152	167				-15
2,489	X	FNMA POOL # 745948 6.5%	31403DWH8			7/6/2010		12/25/2011	202	222				-20
2,490	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		1/25/2012	0	0				0
2,491	X	FNMA POOL # 745948 6.5%	31403DWH8			9/10/2009		1/25/2012	418	446				-28
2,492	X	FNMA POOL # 831812 6.0%	31407JDR0			1/22/2009		2/25/2011	1,376	1,424				-48
2,493	X	FNMA POOL # 831812 6.0%	31407JDR0			1/22/2009		3/25/2011	373	386				-13
2,494	X	FNMA POOL # 831812 6.0%	31407JDR0			1/22/2009		4/25/2011	566	586				-20
2,495	X	FNMA POOL # 831812 6.0%	31407JDR0			1/22/2009		5/25/2011	694	718				-24
2,496	X	FNMA POOL # 831812 6.0%	31407JDR0			1/22/2009		6/25/2011	1,767	1,829				-62
2,497	X	FNMA POOL # 831812 6.0%	31407JDR0			1/22/2009		7/25/2011	537	556				-19
2,498	X	FNMA POOL # 831812 6.0%	31407JDR0			1/22/2009		8/25/2011	350	362				-12
2,499	X	FNMA POOL # 831812 6.0%	31407JDR0			1/22/2009		9/25/2011	266	276				-10
										23,840,880	21,491,700			2,349,180
										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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
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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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
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Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

										Amount		Totals.									
										161,157		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss					
										0		23,840,880		21,491,700		2,349,180					
										0		0		0		0					
										0		0		0		0					
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		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities		23,840,880		21,491,700		2,349,180	
Other sales		0		0		0	

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

										Amount		Totals							
Long Term CG Distributions										161,157		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions										0		Securities		23,840,880		21,491,700		2,349,180	
												Other sales		0				0	
	Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss				
	2,602	X	UNITED STATES TREAS 3 75	912810Q00			10/5/2011		10/17/2011	16,788	17,639				-851				
	2,603	X	UNITED STATES TREAS 3 75	912810Q00			10/5/2011		10/19/2011	11,059	11,759				-700				
	2,604	X	U.S. TREASURY NOTE 4 25%	912828BH2			6/17/2010		6/23/2011	16,231	16,412				-181				
	2,605	X	U.S. TREASURY NOTE 4 25%	912828BH2			6/17/2010		8/24/2011	53,951	54,707				-756				
	2,606	X	VERTEX PHARMACEUTICALS	92532F100			2/26/2011		8/26/2011	449	568				-119				
	2,607	X	VERTEX PHARMACEUTICALS	92532F100			3/22/2011		8/26/2011	449	462				-13				
	2,608	X	VERTEX PHARMACEUTICALS	92532F100			1/21/2011		8/26/2011	449	400				49				
	2,609	X	VERTEX PHARMACEUTICALS	92532F100			1/21/2011		9/22/2011	1,019	801				218				
	2,610	X	VERTEX PHARMACEUTICALS	92532F100			1/21/2011		9/28/2011	475	400				75				
	2,611	X	VERTEX PHARMACEUTICALS	92532F100			1/21/2011		10/10/2011	2,849	2,803				46				
	2,612	X	VERTEX PHARMACEUTICALS	92532F100			1/21/2011		12/19/2011	340	400				-60				
	2,613	X	VISHAY INTERTECHNOLOGY	928298108			12/10/2010		3/16/2011	337	301				36				
	2,614	X	VISHAY INTERTECHNOLOGY	928298108			11/12/2010		3/16/2011	506	414				92				
	2,615	X	VISHAY INTERTECHNOLOGY	928298108			11/12/2010		6/2/2011	12,844	11,459				1,385				
	2,616	X	VISHAY INTERTECHNOLOGY	928298108			3/22/2011		6/2/2011	309	339				-30				
	2,617	X	VISHAY INTERTECHNOLOGY	928298108			10/25/2011		12/19/2011	254	314				-60				
	2,618	X	VISHAY INTERTECHNOLOGY	928298108			10/25/2011		12/22/2011	1,420	1,669				-249				
	2,619	X	VISHAY INTERTECHNOLOGY	928298108			10/25/2011		12/22/2011	5,857	6,908				-1,051				
	2,620	X	VISTEON CORP-W/I	92839U206			5/20/2011		7/25/2011	2,680	2,490				190				
	2,621	X	VISTEON CORP-W/I	92839U206			5/20/2011		9/22/2011	425	622				-197				
	2,622	X	VISTEON CORP-W/I	92839U206			5/20/2011		9/28/2011	458	622				-164				
	2,623	X	VISTEON CORP-W/I	92839U206			5/20/2011		12/19/2011	478	622				-144				
	2,624	X	ISHARES K-1	46428R107			1/1/2011		12/31/2011	4,528					4,528				
	2,625	X	ISHARES K-1	46428R107			1/1/2010		12/31/2011	79,085					79,085				
	2,626	X	BLACKSTONE K-1	09253U108			1/1/2010		12/31/2011	12					12				
	2,627	X	LOSS DISALLOWED DUE TO	VARIOUS			1/1/2011		12/31/2011	7,408					7,408				
	2,628	X	LOSS DISALLOWED DUE TO	VARIOUS			1/1/2010		12/31/2011	891					891				

Line 11 (990-PF) - Other Income

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	BNYM FEE REIMBURSEMENT	109,117	109,117	
2			0	
3			0	
4			0	
5			0	
6			0	
7			0	
8			0	
9			0	
10			0	
		109,117	109,117	0

Line 18 (990-PF) - Taxes

		65,616	22,205	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	22,205	22,205		
2	ESTIMATED EXCISE PAYMENTS	43,411			
3					
4					
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

		12,728	11,978	0	750
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FEES - ADR & INVESTMENT	8,783	8,783		
2	STATE AG FEES	750			750
3	PARTNERSHIP EXPENSES	3,195	3,195		
4					
5					
6					
7					
8					
9					

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

		25,392,276		26,991,148		29,891,391	
	Item or Category	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year		
1	OTHER INVESTMENTS		25,392,276	26,991,148	29,891,391		
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	MBS ADJUSTMENT	1	18,422
2	PURCHASE OF ACCRUED INTEREST C/O FROM PY	2	2,042
3	REMIC ADJUSTMENT	3	970
4	PARTNERSHIP DISTRIBUTIONS	4	411
5	GAIN ON PY SALES SETTLED IN CY	5	11
6	LOSS ON CY SALES NOT SETTLED AT YEAR END	6	1,721
7	Total	7	23,577

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

1	GAIN ON CY SALES NOT SETTLED AT YEAR END	1	6,595
2	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	2	1,508
3	OUTSIDE PARTNERSHIPS K-1 ADJUSTMENT	3	73,258
4	LOSS ON PY SALES SETTLED IN CY	4	2,812
5	WASH SALE ADJUSTMENT	5	8,299
6	COST BASIS ADJUSTMENT	6	13,292
7	Total	7	105,764

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															161,179	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
1	ROVI CORP	779376102		6/24/2009	4/21/2011		5,449	0	2,457	2,992			0	2,992		
2	ROVI CORP	779376102		6/24/2009	9/22/2011		433	0	223	210			0	210		
3	ROVI CORP	779376102		9/23/2011	9/28/2011		2,266	0	2,152	114			0	114		
4	ROVI CORP	779376102		6/24/2009	12/19/2011		238	0	223	15			0	15		
5	ROVI CORP	779376102		9/23/2011	12/19/2011		2,130	0	3,873	-1,743			0	-1,743		
6	ROVI CORP	779376102		6/24/2009	12/23/2011		3,742	0	3,351	391			0	391		
7	ROWAN COS INC	779382100		10/7/2011	11/3/2011		9,892	0	9,034	858			0	858		
8	ROYAL DUTCH SHELL PLC-ADR	780259206		9/23/2011	12/19/2011		1,400	0	1,207	193			0	193		
9	RYDEX MANAGED FUTURES STRATEG	78356A160		3/16/2011	6/20/2011		31,931	0	31,746	185			0	185		
10	RYDEX MANAGED FUTURES STRATEG	78356A160		3/16/2011	9/22/2011		17,600	0	18,254	-654			0	-654		
11	RYDEX MANAGED FUTURES STRATEG	78356A160		12/10/2010	9/22/2011		32,952	0	33,617	-665			0	-665		
12	SBA COMMUNICATIONS CORP	78388J106		12/10/2010	3/7/2011		417	0	399	18			0	18		
13	SBA COMMUNICATIONS CORP	78388J106		12/5/2008	3/7/2011		2,503	0	933	1,570			0	1,570		
14	SBA COMMUNICATIONS CORP	78388J106		12/5/2008	3/16/2011		825	0	311	514			0	514		
15	SBA COMMUNICATIONS CORP	78388J106		11/21/2008	3/22/2011		9,675	0	2,927	6,748			0	6,748		
16	SBA COMMUNICATIONS CORP	78388J106		11/25/2008	3/22/2011		1,116	0	400	716			0	716		
17	S.L. GREEN REALTY CORP REIT	78440X101		10/22/2010	3/16/2011		694	0	694	0			0	0		
18	ARROW ELECTRS INC	042735100		5/4/2011	7/21/2011		5,836	0	7,191	-1,355			0	-1,355		
19	ARROW ELECTRS INC	042735100		5/4/2011	7/21/2011		7,659	0	9,389	-1,730			0	-1,730		
20	ARUBA NETWORKS INC	043176106		2/18/2011	3/16/2011		314	0	311	3			0	3		
21	ARUBA NETWORKS INC	043176106		3/22/2011	9/22/2011		195	0	314	-119			0	-119		
22	ARUBA NETWORKS INC	043176106		2/18/2011	9/28/2011		224	0	311	-87			0	-87		
23	ARUBA NETWORKS INC	043176106		2/18/2011	12/19/2011		176	0	311	-135			0	-135		
24	ASHLAND INC	044209104		6/1/2011	7/18/2011		3,132	0	3,361	-229			0	-229		
25	ASHLAND INC	044209104		6/1/2011	7/18/2011		63	0	67	-4			0	-4		
26	ASHLAND INC	044209104		6/1/2011	7/19/2011		11,952	0	12,704	-752			0	-752		
27	ATMEL CORP	049513104		12/21/2010	3/16/2011		934	0	962	-28			0	-28		
28	ATMEL CORP	049513104		6/2/2011	9/22/2011		460	0	743	-283			0	-283		
29	ATMEL CORP	049513104		6/2/2011	9/28/2011		470	0	743	-273			0	-273		
30	ATMEL CORP	049513104		6/2/2011	12/19/2011		396	0	743	-347			0	-347		
31	ATWOOD OCEANICS INC	050095108		2/14/2011	3/16/2011		433	0	440	-7			0	-7		
32	ATWOOD OCEANICS INC	050095108		2/14/2011	9/22/2011		352	0	440	-88			0	-88		
33	ATWOOD OCEANICS INC	050095108		2/14/2011	9/28/2011		351	0	440	-89			0	-89		
34	ATWOOD OCEANICS INC	050095108		2/14/2011	10/7/2011		12,823	0	15,854	-3,031			0	-3,031		
35	AUTODESK INC	052769106		7/21/2011	8/19/2011		4,841	0	7,183	-2,342			0	-2,342		
36	AUTODESK INC	052769106		7/21/2011	9/9/2011		20,968	0	29,749	-8,781			0	-8,781		
37	AUTODESK INC	052769106		7/20/2011	9/9/2011		32,251	0	45,583	-13,332			0	-13,332		
38	AUTODESK INC	052769106		7/21/2011	9/9/2011		2,130	0	3,048	-918			0	-918		
39	AUTODESK INC	052769106		7/21/2011	9/9/2011		13,740	0	19,446	-5,706			0	-5,706		
40	AUTOLIV INC	052800109		5/29/2009	1/31/2011		46,344	0	16,477	29,867			0	29,867		
41	AUTOLIV INC	052800109		5/29/2009	3/16/2011		1,376	0	549	827			0	827		
42	AUTOLIV INC	052800109		5/28/2009	9/23/2011		46,665	0	26,182	20,483			0	20,483		
43	AUTOLIV INC	052800109		5/29/2009	9/23/2011		1,848	0	1,098	750			0	750		
44	FNMA POOL # 255364	31371LTV1		2/17/2009	10/25/2011		830	0	863	-33			0	-33		
45	FHLMC GOLD A95828	312944APM7		12/17/2010	12/15/2011		518	0	528	-10			0	-10		
46	FHLMC GOLD A95828	312944APM7		12/17/2010	1/15/2012		598	0	609	-11			0	-11		
47	FNMA POOL # 255364	31371LTV1		2/17/2009	11/25/2011		1,055	0	1,097	-42			0	-42		
48	FHLMC GOLD Q03517	3132GJSE0		9/23/2011	11/15/2011		389	0	415	-26			0	-26		
49	FNMA POOL # 255364	31371LTV1		2/17/2009	12/25/2011		1,020	0	1,060	-40			0	-40		
50	FHLMC GOLD Q03517	3132GJSE0		9/15/2011	11/15/2011		82	0	87	-5			0	-5		
51	FNMA POOL # 255364	31371LTV1		2/17/2009	12/25/2012		1,228	0	1,278	-49			0	-49		
52	FHLMC GOLD Q03517	3132GJSE0		9/23/2011	12/15/2011		1,010	0	1,077	-67			0	-67		
53	FNMA POOL # 555528	31385XD95		2/20/2009	2/25/2011		635	0	659	-24			0	-24		
54	FHLMC GOLD Q03517	3132GJSE0		9/15/2011	12/15/2011		213	0	226	-13			0	-13		
55	FHLMC GOLD Q03517	3132GJSE0		9/23/2011	1/15/2012		2,015	0	2,148	-133			0	-133		
56	FHLMC GOLD Q03517	3132GJSE0		9/15/2011	1/15/2012		424	0	450	-26			0	-26		
57	FHLMC POOL Q04584	3132GKXM3		11/7/2011	1/15/2012		45	0	47	-2			0	-2		
58	FED HOME LOAN BANK	36255 10/18/1333XSAE8		12/10/2010	6/23/2011		16,037	0	16,034	3			0	3		

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

Amount														
161,179														
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	
59	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	3/25/2011	483	0	502	-19			0	-19	
60	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	2/25/2011	1,043	0	1,084	-41			0	-41	
61	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	4/25/2011	642	0	667	-25			0	-25	
62	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	3/25/2011	782	0	813	-31			0	-31	
63	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	4/25/2011	1,249	0	1,298	-49			0	-49	
64	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	5/25/2011	1,060	0	1,102	-42			0	-42	
65	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	6/25/2011	1,188	0	1,235	-47			0	-47	
66	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	7/25/2011	1,468	0	1,526	-58			0	-58	
67	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	8/25/2011	621	0	645	-24			0	-24	
68	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	5/25/2011	521	0	541	-20			0	-20	
69	FNMA POOL # 555528 6.0% 4/01/33	31385XD95		2/20/2009	6/25/2011	495	0	514	-19			0	-19	
70	FNMA POOL # 255364 6.0% 9/01/34	31371LTV1		2/17/2009	9/25/2011	766	0	796	-30			0	-30	
71	HOST HOTELS & RESORTS INC	44107P104		4/24/2009	9/22/2011	106	0	81	25			0	25	
72	HOST HOTELS & RESORTS INC	44107P104		4/24/2009	9/28/2011	342	0	242	100			0	100	
73	TEMPUR-PEDIC INTL INC	88023U101		4/14/2011	9/27/2011	2,414	0	2,314	100			0	100	
74	INTEL CORP	458140100		9/23/2011	11/4/2011	12,083	0	10,918	1,165			0	1,165	
75	INTEL CORP	458140100		9/23/2011	11/4/2011	99,972	0	90,342	9,630			0	9,630	
76	TEMPUR-PEDIC INTL INC	88023U101		4/14/2011	10/7/2011	9,584	0	9,834	-250			0	-250	
77	INTEL CORP	458140100		9/23/2011	11/22/2011	69,489	0	64,010	5,479			0	5,479	
78	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	3/16/2011	8,458	0	7,155	1,303			0	1,303	
79	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	9/23/2011	17,700	0	13,790	3,910			0	3,910	
80	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	9/28/2011	4,835	0	3,512	1,323			0	1,323	
81	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	12/19/2011	9,137	0	6,505	2,632			0	2,632	
82	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	2/14/2011	3,730	0	3,453	277			0	277	
83	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	3/7/2011	3,036	0	2,479	557			0	557	
84	TERADATA CORPORATION	88076W103		3/3/2011	3/16/2011	3,892	0	4,001	-119			0	-119	
85	TERADATA CORPORATION	88076W103		7/2/2011	9/22/2011	516	0	567	-51			0	-51	
86	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	3/16/2011	1,438	0	1,239	199			0	199	
87	INTERNATIONAL COAL GROUP INC	45928H106		3/22/2011	3/25/2011	111	0	110	1			0	1	
88	TERADATA CORPORATION	88076W103		9/23/2011	9/28/2011	3,384	0	3,066	318			0	318	
89	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	3/25/2011	4,787	0	3,807	980			0	980	
90	INTERNATIONAL COAL GROUP INC	45928H106		1/20/2011	5/2/2011	17,693	0	10,459	7,234			0	7,234	
91	INTERNATIONAL COAL GROUP INC	45928H106		1/26/2011	5/2/2011	11,508	0	7,082	4,426			0	4,426	
92	INTERPUBLIC GROUP COS INC	460890100		12/10/2010	3/16/2011	475	0	444	31			0	31	
93	INTERPUBLIC GROUP COS INC	460890100		10/15/2010	3/16/2011	238	0	217	21			0	21	
94	INTERPUBLIC GROUP COS INC	460890100		10/15/2010	6/1/2011	1,980	0	1,847	113			0	113	
95	INTERPUBLIC GROUP COS INC	460890100		5/5/2010	6/1/2011	692	0	509	183			0	183	
96	INTERPUBLIC GROUP COS INC	460890100		5/5/2010	8/2/2011	9,843	0	9,156	687			0	687	
97	TERADATA CORPORATION	88076W103		7/2/2011	9/28/2011	574	0	567	7			0	7	
98	INTUIT INC 5.4% 3/15/12	461202AA1		4/30/2009	1/20/2011	52,266	0	50,566	1,700			0	1,700	
99	TERADATA CORPORATION	88076W103		7/2/2011	12/19/2011	497	0	567	-70			0	-70	
100	TERADATA CORPORATION	88076W103		9/23/2011	12/19/2011	5,410	0	5,621	-211			0	-211	
101	INVERSCO MORTGAGE CAPITAL	46131B100		9/28/2011	12/19/2011	1,038	0	1,024	14			0	14	
102	TEREX CORP NEW	880779103		2/17/2011	3/16/2011	1,406	0	1,495	-89			0	-89	
103	ISHARES S&P GSCI COMMODITY-IND	46428R107		6/22/2009	3/16/2011	37,848	0	31,503	6,345			0	6,345	
104	ISHARES S&P GSCI COMMODITY-IND	46428R107		6/22/2009	9/22/2011	9,272	0	16,699	-7,427			0	-7,427	
105	TEREX CORP NEW	880779103		2/17/2011	8/2/2011	200	0	381	-181			0	-181	
106	ITC HOLDINGS CORP	465685105		12/10/2010	3/16/2011	674	0	612	62			0	62	
107	ITC HOLDINGS CORP	465685105		8/26/2010	9/28/2011	756	0	593	163			0	163	
108	ITC HOLDINGS CORP	465685105		8/26/2010	12/19/2011	721	0	593	128			0	128	
109	TEREX CORP NEW	880779103		2/23/2011	8/2/2011	200	0	403	-203			0	-203	
110	JDS UNIPHASE CORP	46612J507		12/10/2010	2/14/2011	844	0	403	441			0	441	
111	TEREX CORP NEW	880779103		12/21/2010	8/2/2011	2,599	0	3,942	-1,343			0	-1,343	
112	JDS UNIPHASE CORP	46612J507		2/23/2010	2/14/2011	9,560	0	3,375	6,185			0	6,185	
113	TEMPLE-INLAND INC	879868107		3/22/2011	3/25/2011	225	0	224	1			0	1	
114	TEMPUR-PEDIC INTL INC	88023U101		4/14/2011	9/22/2011	560	0	578	-18			0	-18	
115	TEREX CORP NEW	880779103		12/3/2010	8/3/2011	3,346	0	4,628	-1,282			0	-1,282	
116	TEREX CORP NEW	880779103		12/6/2010	8/3/2011	1,614	0	2,247	-633			0	-633	

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

Long Term CG Distributions														Amount						
Short Term CG Distributions														161,179						
														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														23,679,723	0	21,491,722	2,188,001	0	0	2,188,001
117	TEREX CORP NEW	880779103		12/21/2010	8/3/2011	1,575	0	2,426	-851			0	-851							
118	TEXAS INSTRUMENTS INC	882508104		11/4/2011	12/19/2011	3,088	0	3,510	-422			0	-422							
119	TEXTRON INC	883203101		9/2/2009	3/16/2011	3,766	0	2,619	1,147			0	1,147							
120	TEXTRON INC	883203101		11/20/2008	9/23/2011	50,674	0	38,344	12,330			0	12,330							
121	TEXTRON INC	883203101		9/2/2009	9/23/2011	30,859	0	33,175	-2,316			0	-2,316							
122	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	3/16/2011	6,400	0	5,384	1,016			0	1,016							
123	THERMO FISHER SCIENTIFIC INC	883556102		11/20/2008	9/23/2011	92,683	0	55,705	36,978			0	36,978							
124	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	9/23/2011	44,111	0	39,929	4,182			0	4,182							
125	THERMO FISHER SCIENTIFIC INC	883556102		11/6/2009	9/23/2011	25,773	0	23,174	2,599			0	2,599							
126	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	3/16/2011	8,608	0	7,266	1,342			0	1,342							
127	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	9/23/2011	34,676	0	36,758	-2,082			0	-2,082							
128	CAPITAL ONE FINANCIAL CORP	14040H105		1/19/2010	9/23/2011	34,676	0	36,377	-1,701			0	-1,701							
129	CAPITAL ONE FINANCIAL CORP	14040H105		7/7/2010	9/23/2011	30,241	0	30,704	-463			0	-463							
130	CAPITAL ONE FINANCIAL CORP	14040H105		9/30/2010	9/23/2011	74,997	0	73,638	1,359			0	1,359							
131	CARBO CERAMICS INC	140781105		5/9/2011	9/7/2011	2,065	0	2,233	-168			0	-168							
132	CARBO CERAMICS INC	140781105		5/9/2011	9/22/2011	270	0	319	-49			0	-49							
133	CARBO CERAMICS INC	140781105		5/9/2011	9/28/2011	506	0	638	-132			0	-132							
134	CARPENTER TECHNOLOGY CORP	144285103		6/2/2011	9/22/2011	955	0	1,057	-102			0	-102							
135	CARBO CERAMICS INC	140781105		5/9/2011	12/19/2011	622	0	797	-175			0	-175							
136	CARDINAL HEALTH INC	14149Y108		9/23/2011	9/28/2011	2,198	0	2,083	115			0	115							
137	CARDINAL HEALTH INC	14149Y108		9/23/2011	10/20/2011	29,606	0	29,155	451			0	451							
138	CARPENTER TECHNOLOGY CORP	144285103		6/2/2011	9/28/2011	492	0	529	-37			0	-37							
139	CARDINAL HEALTH INC	14149Y108		9/23/2011	10/28/2011	112,142	0	102,877	9,265			0	9,265							
140	CARDINAL HEALTH INC	14149Y108		9/23/2011	11/10/2011	13,370	0	12,912	458			0	458							
141	CARDIOME PHARMA CORPORATION	14159U202		11/19/2010	3/16/2011	400	0	469	-69			0	-69							
142	CARDIOME PHARMA CORPORATION	14159U202		11/19/2010	7/15/2011	210	0	293	-83			0	-83							
143	CARDIOME PHARMA CORPORATION	14159U202		11/18/2010	7/15/2011	42	0	58	-16			0	-16							
144	CARDIOME PHARMA CORPORATION	14159U202		11/18/2010	7/15/2011	333	0	464	-131			0	-131							
145	CARPENTER TECHNOLOGY CORP	144285103		6/2/2011	10/21/2011	1,463	0	1,586	-123			0	-123							
146	CARDIOME PHARMA CORPORATION	14159U202		11/15/2010	7/18/2011	652	0	774	-122			0	-122							
147	CARDIOME PHARMA CORPORATION	14159U202		11/15/2010	7/18/2011	367	0	440	-73			0	-73							
148	CARDIOME PHARMA CORPORATION	14159U202		11/16/2010	7/18/2011	879	0	1,031	-152			0	-152							
149	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	4/25/2011	88	0	89	-1			0	-1							
150	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	5/25/2011	87	0	88	-1			0	-1							
151	CARDIOME PHARMA CORPORATION	14159U202		11/17/2010	7/18/2011	461	0	605	-144			0	-144							
152	CARDIOME PHARMA CORPORATION	14159U202		11/17/2010	7/18/2011	167	0	216	-49			0	-49							
153	CARDIOME PHARMA CORPORATION	14159U202		11/18/2010	7/18/2011	84	0	116	-32			0	-32							
154	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	6/25/2011	79	0	80	-1			0	-1							
155	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	7/25/2011	764	0	772	-8			0	-8							
156	CARDIOME PHARMA CORPORATION	14159U202		11/18/2010	7/18/2011	42	0	56	-14			0	-14							
157	CARDIOME PHARMA CORPORATION	14159U202		11/19/2010	7/18/2011	419	0	576	-157			0	-157							
158	CARDIOME PHARMA CORPORATION	14159U202		11/22/2010	7/18/2011	2,303	0	3,085	-782			0	-782							
159	CARDIOME PHARMA CORPORATION	14159U202		11/15/2010	7/18/2011	502	0	587	-85			0	-85							
160	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	8/25/2011	83	0	84	-1			0	-1							
161	CARNIVAL CORP	143658300		7/1/2010	3/16/2011	3,132	0	2,498	634			0	634							
162	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	9/25/2011	82	0	83	-1			0	-1							
163	CARNIVAL CORP	143658300		9/23/2011	9/28/2011	1,942	0	1,877	65			0	65							
164	CARNIVAL CORP	143658300		9/23/2011	12/19/2011	3,915	0	3,753	162			0	162							
165	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	10/25/2011	82	0	83	-1			0	-1							
166	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	11/25/2011	1,063	0	1,076	-13			0	-13							
167	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	12/25/2011	525	0	531	-6			0	-6							
168	FNMA POOL # AH8932 4 5% 4/01/41	3138AA457		2/16/2011	12/5/2012	506	0	512	-6			0	-6							
169	CARNIVAL CORP	143658300		9/23/2011	12/19/2011	979	0	938	41			0	41							
170	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	10/25/2011	768	0	805	-37			0	-37							
171	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	11/25/2011	1,376	0	1,444	-68			0	-68							
172	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	12/25/2011	837	0	878	-41			0	-41							
173	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	12/5/2012	1,086	0	1,140	-54			0	-54							
174	FNMA POOL # AL0219 3 324% 4/01/41	3138EGG57		10/20/2011	11/25/2011	7,276	0	7,394	-118			0	-118							

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

	Kind(s) of Property Sold	Amount		Totals		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	161,179	0										
175	FNMA POOL # AL0219 3 31301% 4/01/41	3138EGG57				10/20/2011	12/25/2011	2,158		2,194	-36				-36
176	FNMA POOL # AL0219 3 313% 4/1/41	3138EGG57				10/20/2011	1/25/2012	2,549		2,591	-42				-42
177	THOR INDUSTRIES INC	885160101				10/27/2011	12/19/2011			245	0				0
178	THORATEC CORPORATION	885175307				10/27/2010	3/16/2011	541		623	-82				-82
179	THORATEC CORPORATION	885175307				10/27/2010	3/25/2011	977		1,374	-397				-397
180	THORATEC CORPORATION	885175307				11/2/2010	3/25/2011	250		343	-93				-93
181	THORATEC CORPORATION	885175307				9/18/2009	3/25/2011	1,277		1,549	-272				-272
182	THORATEC CORPORATION	885175307				10/27/2010	3/25/2011	25		35	-10				-10
183	THORATEC CORPORATION	885175307				10/27/2010	3/25/2011	2,031		2,818	-787				-787
184	THORATEC CORPORATION	885175307				9/18/2009	3/28/2011	6,964		8,473	-1,509				-1,509
185	THORATEC CORPORATION	885175307				12/10/2010	3/28/2011	998		1,094	-96				-96
186	TIBCO SOFTWARE INC	88632Q103				1/21/2011	2/15/2011	1,013		856	157				157
187	TIBCO SOFTWARE INC	88632Q103				1/21/2011	3/16/2011	1,201		1,070	131				131
188	TIBCO SOFTWARE INC	88632Q103				3/22/2011	9/22/2011	430		491	-61				-61
189	TIBCO SOFTWARE INC	88632Q103				1/21/2011	9/22/2011	215		214	1				1
190	TIBCO SOFTWARE INC	88632Q103				1/21/2011	9/28/2011	231		214	17				17
191	TIBCO SOFTWARE INC	88632Q103				1/20/2011	9/28/2011	231		209	22				22
192	TIBCO SOFTWARE INC	88632Q103				1/20/2011	11/14/2011	2,130		1,460	670				670
193	CAMDEN PROPERTY TRUST REIT	133131102				3/22/2011	9/22/2011	565		551	14				14
194	CAMDEN PROPERTY TRUST REIT	133131102				6/24/2010	9/28/2011	584		433	131				131
195	CAMDEN PROPERTY TRUST REIT	133131102				6/24/2010	10/10/2011	15,926		12,119	3,807				3,807
196	CAMERON INTERNATIONAL CORP	13342B105				9/23/2011	9/28/2011	2,773		2,618	155				155
197	CAMERON INTERNATIONAL CORP	13342B105				9/23/2011	9/28/2011	65,841		63,712	1,929				1,929
198	CAMERON INTERNATIONAL CORP	13342B105				9/23/2011	12/19/2011	2,763		2,618	145				145
199	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4				4/15/2011	6/25/2011	1,573		1,690	-117				-117
200	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4				4/15/2011	7/25/2011	1,270		1,364	-94				-94
201	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4				4/15/2011	8/25/2011	1,709		1,836	-127				-127
202	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4				4/15/2011	9/25/2011	1,625		1,746	-121				-121
203	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4				4/15/2011	10/25/2011	1,464		1,573	-109				-109
204	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4				4/15/2011	11/25/2011	1,548		1,663	-115				-115
205	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4				4/15/2011	12/25/2011	1,395		1,499	-104				-104
206	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4				4/15/2011	12/5/2012	1,601		1,720	-119				-119
207	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79				8/2/2011	9/25/2011	684		686	-22				-22
208	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79				8/2/2011	10/25/2011	661		683	-22				-22
209	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79				8/2/2011	11/25/2011	870		899	-29				-29
210	FNMA POOL # AL0573 3 5% 8/01/26	3138EGT79				8/2/2011	12/25/2011	776		802	-26				-26
211	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8				8/2/2011	12/5/2012	1,167		1,206	-39				-39
212	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8				5/20/2010	12/5/2011	3,259		3,414	-155				-155
213	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8				5/20/2010	2/25/2011	4,375		4,582	-207				-207
214	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8				5/20/2010	3/25/2011	2,184		2,287	-103				-103
215	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8				5/20/2010	4/25/2011	2,093		2,192	-99				-99
216	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8				5/20/2010	5/25/2011	2,722		2,851	-129				-129
217	FNMA REMIC 2003-64 BC 5.5% 3/25/30	31393DKA8				5/20/2010	6/25/2011	2,104		2,204	-100				-100
218	FNMA REMIC 2003-64 5 50348% 3/25/30	31393DKA8				5/20/2010	7/25/2011	2,044		2,141	-97				-97
219	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8				5/20/2010	8/25/2011	2,452		2,569	-117				-117
220	JDS UNIPHASE CORP	46612J507				2/23/2010	2/17/2011	1,861		695	1,166				1,166
221	JDS UNIPHASE CORP	46612J507				2/23/2010	2/18/2011	2,772		1,092	1,680				1,680
222	JDS UNIPHASE CORP	46612J507				2/23/2010	2/18/2011	7,057		2,760	4,297				4,297
223	JDS UNIPHASE CORP	46612J507				2/23/2010	2/18/2011	11,594		11,594	0				0
224	J P MORGAN CHASE & CO	46625H100				11/20/2008	3/16/2011	7,935		4,347	3,588				3,588
225	J P MORGAN CHASE & CO	46625H100				9/23/2011	9/28/2011	3,494		3,193	301				301
226	J P MORGAN CHASE & CO	46625H100				9/23/2011	11/8/2011	20,526		17,417	3,109				3,109
227	J P MORGAN CHASE & CO	46625H100				11/20/2008	11/8/2011	50,974		35,982	14,992				14,992
228	J P MORGAN CHASE & CO	46625H100				11/20/2008	12/19/2011	4,300		3,381	919				919
229	JOHNSON & JOHNSON	478160104				9/30/2011	12/19/2011	5,712		5,756	-44				-44
230	JOHNSON CONTROLS INC	478366107				9/23/2011	9/28/2011	2,226		2,110	116				116
231	JOHNSON CONTROLS INC	478366107				9/23/2011	12/19/2011	4,281		3,957	324				324
232	JOY GLOBAL INC	481165108				12/10/2010	1/20/2011	1,762		1,584	178				178

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										161,179			
										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
233	JOY GLOBAL INC	481165108		12/3/2010	1/20/2011	881	0	790	91			0	91
234	JOY GLOBAL INC	481165108		12/3/2010	2/17/2011	2,941	0	2,371	570			0	570
235	JOY GLOBAL INC	481165108		11/19/2009	2/17/2011	1,961	0	1,092	869			0	869
236	JOY GLOBAL INC	481165108		11/19/2009	3/1/2011	10,590	0	6,009	4,581			0	4,581
237	JOY GLOBAL INC	481165108		2/19/2010	3/1/2011	963	0	503	460			0	460
238	JOY GLOBAL INC	481165108		2/19/2010	3/25/2011	2,923	0	1,509	1,414			0	1,414
239	JOY GLOBAL INC	481165108		2/19/2010	9/28/2011	698	0	503	195			0	195
240	JOY GLOBAL INC	481165108		10/7/2011	12/19/2011	754	0	685	69			0	69
241	KBR INC	48242W106		12/10/2010	3/16/2011	329	0	296	33			0	33
242	KBR INC	48242W106		10/27/2009	3/16/2011	657	0	454	203			0	203
243	KBR INC	48242W106		3/22/2011	9/22/2011	246	0	366	-120			0	-120
244	KBR INC	48242W106		10/27/2009	9/28/2011	515	0	454	61			0	61
245	KBR INC	48242W106		10/27/2009	12/19/2011	486	0	454	32			0	32
246	KANSAS CITY SOUTHERN	485170302		12/10/2010	3/16/2011	512	0	500	12			0	12
247	KANSAS CITY SOUTHERN	485170302		3/25/2010	8/12/2011	2,166	0	1,429	737			0	737
248	KANSAS CITY SOUTHERN	485170302		3/25/2010	9/22/2011	967	0	714	253			0	253
249	KANSAS CITY SOUTHERN	485170302		3/25/2010	9/28/2011	527	0	357	170			0	170
250	KANSAS CITY SOUTHERN	485170302		3/25/2010	12/15/2011	1,243	0	714	529			0	529
251	KANSAS CITY SOUTHERN	485170302		3/25/2010	12/19/2011	638	0	357	281			0	281
252	AVON PRODUCTS INC	054303102		10/21/2011	10/27/2011	8,424	0	10,274	-1,850			0	-1,850
253	B B & T CORPORATION	054937107		9/23/2011	9/28/2011	2,415	0	2,271	144			0	144
254	B B & T CORPORATION	054937107		11/8/2011	12/19/2011	5,190	0	5,287	-97			0	-97
255	BNY MELLON SMALL/MID CAP FUND-M	05569M442		12/21/2010	3/16/2011	40,000	0	40,591	-591			0	-591
256	BNY MELLON SMALL/MID CAP-M	05569M442		12/21/2010	6/20/2011	19,382	0	19,342	40			0	40
257	BNY MELLON SMALL/MID CAP-M	05569M442		12/13/2010	8/5/2011	5,856	0	6,302	-446			0	-446
258	BNY MELLON SMALL/MID CAP-M	05569M442		12/21/2010	8/5/2011	6,361	0	7,067	-706			0	-706
259	BNY MELLON SMALL/MID CAP-M	05569M442		12/15/2009	8/5/2011	137,763	0	113,899	23,884			0	23,884
260	BNY MELLON SMALL/MID CAP-M	05569M442		12/14/2011	12/19/2011	8,752	0	8,797	-45			0	-45
261	BNY MELLON SMALL/MID CAP-M	05569M442		9/22/2011	12/19/2011	14,731	0	14,794	-63			0	-63
262	BNY MELLON SMALL CAP STK-M	05569M806		2/26/2009	4/28/2011	440,212	0	217,212	223,000			0	223,000
263	BNY MELLON SMALL CAP STK-M	05569M806		12/10/2010	4/28/2011	14,491	0	13,000	1,491			0	1,491
264	BNY MELLON SMALL CAP STK-M	05569M806		12/21/2010	4/28/2011	61,259	0	56,000	5,259			0	5,259
265	BNY MELLON EMERGING MKTS-M	05569M855		12/21/2010	6/20/2011	92,264	0	94,556	-2,292			0	-2,292
266	BNY MELLON EMERGING MKTS-M	05569M855		12/21/2010	8/5/2011	300,000	0	321,429	-21,429			0	-21,429
267	BNY MELLON INTERNATIONAL-M	05569M871		12/16/2010	6/20/2011	25,273	0	24,852	421			0	421
268	FHLMC GOLD G0425 6.5% 4/01/39	3128M7122		9/10/2009	1/15/2012	1,213	0	1,292	-79			0	-79
269	FHLMC GOLD G0425 6.0% 5/01/38	3128M6HA9		2/9/2009	10/15/2011	618	0	639	-21			0	-21
270	FHLMC GOLD G0425 6.0% 5/01/38	3128M6HA9		2/9/2009	11/15/2011	382	0	395	-13			0	-13
271	FHLMC GOLD G0425 6.0% 5/01/38	3128M6HA9		2/9/2009	12/15/2011	2,052	0	2,125	-73			0	-73
272	FHLMC GOLD G0425 6.0% 5/01/38	3128M6HA9		2/9/2009	12/28/2011	30,445	0	28,984	1,461			0	1,461
273	FHLMC GOLD G04719 5.5% 1/01/38	3128M6SG4		3/9/2011	4/15/2011	805	0	861	-56			0	-56
274	FOSSIL INC	349882100		7/15/2011	9/22/2011	937	0	1,280	-343			0	-343
275	FOSSIL INC	349882100		7/15/2011	9/27/2011	8,491	0	11,136	-2,645			0	-2,645
276	FOSSIL INC	349882100		7/15/2011	9/27/2011	3,466	0	4,608	-1,142			0	-1,142
277	FOSSIL INC	349882100		8/2/2011	9/27/2011	5,199	0	6,727	-1,528			0	-1,528
278	FRANKLIN RES INC	354613101		12/1/2009	1/5/2011	18,566	0	18,505	8,898			0	8,898
279	FRANKLIN RES INC	354613101		12/1/2009	1/5/2011	39,976	0	18,505	21,471			0	21,471
280	FRANKLIN RES INC	354613101		1/21/2009	1/6/2011	31,010	0	14,416	16,594			0	16,594
281	FREEMPORT MCMORAN COPPER & GOL	35671D857		9/23/2011	9/28/2011	1,027	0	947	80			0	80
282	FREEMPORT MCMORAN COPPER & GOL	35671D857		9/23/2011	12/19/2011	2,866	0	2,525	341			0	341
283	FULTON FINL CORP PA	360271100		10/24/2011	12/19/2011	370	0	402	-32			0	-32
284	GMACC 2001-C1 D 7.034% 4/15/34	361849QH8		3/11/2010	6/29/2011	49,812	0	52,084	-2,272			0	-2,272
285	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	2/15/2011	882	0	904	-22			0	-22
286	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	3/15/2011	1,415	0	1,450	-35			0	-35
287	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	4/15/2011	1,750	0	1,793	-43			0	-43
288	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	5/15/2011	653	0	669	-16			0	-16
289	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	6/15/2011	82	0	84	-2			0	-2
290	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	7/15/2011	586	0	600	-14			0	-14

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

Long Term CG Distributions										Amount		Short Term CG Distributions									
										161,179	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	21,491,722	2,188,001	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses			
291	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	8/15/2011	377	0	386	-9			0	-9					2,188,001			
292	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	9/15/2011	434	0	445	-11			0	-11					-11			
293	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	10/15/2011	422	0	432	-10			0	-10					-10			
294	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	11/15/2011	640	0	656	-16			0	-16					-16			
295	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	12/15/2011	1,226	0	1,256	-30			0	-30					-30			
296	GNMA POOL # 706022 5.0% 1/15/39	36297ALB7		2/18/2009	12/28/2011	59,248	0	55,129	4,119			0	4,119					4,119			
297	GARDNER DENVER MACHY INC	365558105		12/10/2010	3/16/2011	711	0	691	20			0	20					20			
298	GARDNER DENVER MACHY INC	365558105		11/12/2010	3/16/2011	711	0	634	77			0	77					77			
299	GARDNER DENVER MACHY INC	365558105		3/22/2011	8/12/2011	712	0	743	-31			0	-31					-31			
300	GARDNER DENVER MACHY INC	365558105		11/12/2010	8/12/2011	2,135	0	1,903	232			0	232					232			
301	GARDNER DENVER MACHY INC	365558105		11/12/2010	9/22/2011	1,348	0	1,269	79			0	79					79			
302	GARDNER DENVER MACHY INC	365558105		11/12/2010	12/19/2011	760	0	634	126			0	126					126			
303	GEPMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/1/2010	2/10/2011	1,141	0	1,172	-31			0	-31					-31			
304	GEPMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/2/2010	2/10/2011	1,369	0	1,407	-38			0	-38					-38			
305	GEPMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/1/2010	3/10/2011	188	0	193	-5			0	-5					-5			
306	GEPMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/2/2010	3/10/2011	225	0	231	-6			0	-6					-6			
307	GEPMC 2004-C3 A3 4.865% 7/10/39	36828QH1		2/1/2010	4/10/2011	10,650	0	10,936	-286			0	-286					-286			
308	POLYCOM INC	73172K104		5/4/2011	9/28/2011	397	0	567	-170			0	-170					-170			
309	POLYCOM INC	73172K104		5/4/2011	10/25/2011	8,419	0	15,032	-6,613			0	-6,613					-6,613			
310	PRAXAIR INC	74005P104		11/20/2008	3/16/2011	2,871	0	1,548	1,323			0	1,323					1,323			
311	PRAXAIR INC	74005P104		11/20/2008	9/23/2011	108,065	0	60,376	47,709			0	47,709					47,709			
312	PROCTER & GAMBLE CO	742718109		11/20/2008	3/16/2011	3,604	0	3,636	-32			0	-32					-32			
313	PROCTER & GAMBLE CO	742718109		9/23/2011	9/28/2011	3,184	0	3,054	130			0	130					130			
314	FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	5/15/2011	187	0	182	5			0	5					5			
315	FHLMC GOLD A82899 5.5% 11/01/38	312929GG1		8/6/2009	10/15/2011	2,725	0	2,810	-85			0	-85					-85			
316	FHLMC GOLD A82899 5.5% 11/01/38	312929GG1		8/6/2009	11/15/2011	4,428	0	4,567	-139			0	-139					-139			
317	FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	6/15/2011	279	0	272	7			0	7					7			
318	FHLMC GOLD A82899 5.5% 11/01/38	312929GG1		8/6/2009	12/15/2011	2,083	0	2,149	-66			0	-66					-66			
319	FHLMC GOLD A82899 5.5% 11/01/38	312929GG1		8/6/2009	1/15/2012	2,780	0	2,867	-87			0	-87					-87			
320	FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	6/22/2011	34,965	0	33,778	1,187			0	1,187					1,187			
321	FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	7/15/2011	394	0	384	10			0	10					10			
322	FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	8/15/2011	122	0	119	3			0	3					3			
323	FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	9/15/2011	539	0	526	13			0	13					13			
324	FHLMC GOLD POOL A90393 5.0% 12/01/312938NJ8			3/8/2010	2/15/2011	1,111	0	1,156	-45			0	-45					-45			
325	FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	10/15/2011	1,427	0	1,393	34			0	34					34			
326	FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	11/15/2011	2,201	0	2,150	51			0	51					51			
327	FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	12/15/2011	2,079	0	2,032	47			0	47					47			
328	FHLMC GOLD G06222 4.0% 1/01/41	3128M8G73		4/8/2011	1/15/2012	778	0	761	17			0	17					17			
329	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	2/15/2011	726	0	741	-15			0	-15					-15			
330	FHLMC GOLD POOL A90393 5.0% 12/01/312938NJ8			3/8/2010	3/15/2011	63	0	65	-2			0	-2					-2			
331	FHLMC GOLD A90393 5.0% 12/01/39	312938NJ8		3/8/2010	4/15/2011	57	0	59	-2			0	-2					-2			
332	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	3/15/2011	647	0	661	-14			0	-14					-14			
333	HDOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	3/15/2011	9,062	0	9,254	-192			0	-192					-192			
334	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	4/15/2011	362	0	370	-8			0	-8					-8			
335	HDOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	4/15/2011	11,191	0	11,428	-237			0	-237					-237			
336	HDOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	5/15/2011	10,292	0	10,510	-218			0	-218					-218			
337	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	5/15/2011	658	0	672	-14			0	-14					-14			
338	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	6/15/2011	207	0	211	-4			0	-4					-4			
339	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	7/15/2011	501	0	512	-11			0	-11					-11			
340	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	8/15/2011	389	0	398	-9			0	-9					-9			
341	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	9/15/2011	628	0	641	-13			0	-13					-13			
342	HDOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	6/15/2011	9,787	0	9,994	-207			0	-207					-207			
343	HDOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	7/15/2011	9,568	0	9,770	-202			0	-202					-202			
344	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	10/15/2011	706	0	721	-15			0	-15					-15			
345	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	11/15/2011	1,085	0	1,108	-23			0	-23					-23			
346	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	12/15/2011	790	0	807	-17			0	-17					-17			
347	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		1/22/2009	1/15/2012	759	0	775	-16			0	-16					-16			
348	FHLMC GOLD A82899 5.5% 11/01/38	312929GG1		8/6/2009	2/15/2011	1,153	0	1,190	-37			0	-37					-37			

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

Long Term CG Distributions										Amount		Short Term CG Distributions									
										161,179		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							
407	LAZARD LTD-CL A	G54050102		2/4/2011	3/16/2011		800		0	893	-93		0	-93							
408	LAZARD LTD-CL A	G54050102		2/4/2011	7/25/2011		8,676		0	10,878	-2,202		0	-2,202							
409	LAZARD LTD-CL A	G54050102		2/10/2011	7/25/2011		362		0	473	-111		0	-111							
410	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/10/2010	7/21/2011		1,579		0	1,264	315		0	315							
411	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/10/2010	9/28/2011		347		0	316	31		0	31							
412	HARTFORD FINL SVCS GROUP INC	416515104		12/10/2010	3/7/2011		576		0	513	63		0	63							
413	HARTFORD FINL SVCS GROUP INC	416515104		11/12/2010	3/7/2011		1,729		0	1,513	216		0	216							
414	HARTFORD FINL SVCS GROUP INC	416515104		11/12/2010	3/16/2011		247		0	252	-5		0	-5							
415	HARTFORD FINL SVCS GROUP INC	416515104		11/18/2010	9/22/2011		160		0	271	-111		0	-111							
416	HARTFORD FINL SVCS GROUP INC	416515104		11/12/2010	9/22/2011		160		0	252	-92		0	-92							
417	HARTFORD FINL SVCS GROUP INC	416515104		8/28/2009	9/27/2011		3,939		0	5,515	-1,576		0	-1,576							
418	HARTFORD FINL SVCS GROUP INC	416515104		8/31/2009	9/27/2011		1,028		0	1,420	-392		0	-392							
419	HARTFORD FINL SVCS GROUP INC	416515104		6/10/2010	9/27/2011		1,541		0	2,110	-569		0	-569							
420	HARTFORD FINL SVCS GROUP INC	416515104		11/12/2010	9/27/2011		343		0	504	-161		0	-161							
421	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/9/2011	3/16/2011		509		0	509	0		0	0							
422	HEALTH MGMT ASSOC INC NEW CL A	421933102		12/10/2010	4/8/2011		639		0	573	66		0	66							
423	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/7/2011	4/8/2011		639		0	605	34		0	34							
424	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/8/2011	4/8/2011		639		0	626	13		0	13							
425	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/8/2011	4/8/2011		745		0	725	20		0	20							
426	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/9/2011	4/8/2011		1,490		0	1,461	29		0	29							
427	HEALTH MGMT ASSOC INC NEW CL A	421933102		3/9/2011	4/8/2011		319		0	319	0		0	0							
428	HEALTH MGMT ASSOC INC NEW CL A	421933102		2/28/2011	4/8/2011		532		0	527	5		0	5							
429	HEALTH MGMT ASSOC INC NEW CL A	421933102		11/4/2010	4/8/2011		2,661		0	2,081	580		0	580							
430	HEALTH MGMT ASSOC INC NEW CL A	421933102		11/4/2010	4/11/2011		8,357		0	6,742	1,615		0	1,615							
431	HEALTH MGMT ASSOC INC NEW CL A	421933102		11/4/2010	4/11/2011		5,482		0	4,495	987		0	987							
432	HEALTH NET INC COMMON STOCK	42222G108		5/24/2010	1/28/2011		13,791		0	11,378	2,413		0	2,413							
433	HEALTH NET INC COMMON STOCK	42222G108		12/10/2010	1/28/2011		575		0	541	34		0	34							
434	HESS CORP	42809H107		1/23/2009	3/16/2011		6,317		0	4,412	1,905		0	1,905							
435	HESS CORP	42809H107		1/23/2009	3/23/2011		62,026		0	42,468	19,558		0	19,558							
436	HESS CORP	42809H107		11/20/2008	3/23/2011		24,972		0	12,204	12,768		0	12,768							
437	HESS CORP	42809H107		11/20/2008	9/23/2011		99,311		0	76,377	22,934		0	22,934							
438	HOLLYFRONTIER CORP	436106108		7/21/2011	9/22/2011		550		0	550	0		0	0							
439	HOLLYFRONTIER CORP	436106108		7/21/2011	9/28/2011		578		0	895	-317		0	-317							
440	HOLLYFRONTIER CORP	436106108		7/21/2011	11/3/2011		8,749		0	9,986	-1,237		0	-1,237							
441	S L GREEN REALTY CORP REIT	78440X101		5/20/2011	12/19/2011		654		0	856	-202		0	-202							
442	SM ENERGY COMPANY	78454L100		8/22/2011	9/22/2011		674		0	674	0		0	0							
443	SM ENERGY COMPANY	78454L100		8/22/2011	9/28/2011		694		0	876	-182		0	-182							
444	SM ENERGY COMPANY	78454L100		8/22/2011	12/19/2011		689		0	837	-148		0	-148							
445	SXC HEALTH SOLUTIONS CORP	78505P100		1/21/2011	3/16/2011		999		0	910	89		0	89							
446	SXC HEALTH SOLUTIONS CORP	78505P100		3/22/2011	9/22/2011		558		0	510	48		0	48							
447	SXC HEALTH SOLUTIONS CORP	78505P100		11/22/2011	12/19/2011		560		0	552	8		0	8							
448	ST JUDE MEDICAL INC	790849103		3/22/2011	9/23/2011		383		0	518	-135		0	-135							
449	ST JUDE MEDICAL INC	790849103		3/22/2011	9/23/2011		66,618		0	89,558	-22,940		0	-22,940							
450	ST JUDE MEDICAL INC	790849103		4/26/2011	9/23/2011		11,562		0	15,728	-4,166		0	-4,166							
451	ST JUDE MEDICAL INC	790849103		4/27/2011	9/23/2011		48,547		0	67,083	-18,536		0	-18,536							
452	SALESFORCE COM INC	79466L302		9/23/2011	9/28/2011		2,588		0	2,475	113		0	113							
453	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		6/10/2010	12/19/2011		377		0	316	61		0	61							
454	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	3/16/2011		4,787		0	2,142	2,645		0	2,645							
455	TYCO INTERNATIONAL LTD	H89128104		11/20/2008	9/23/2011		122,835		0	45,899	76,936		0	76,936							
456	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	9/23/2011		18,340		0	8,372	9,968		0	9,968							
457	CHECK POINT SOFTWARE TECH ORD	M22465104		12/10/2010	2/14/2011		498		0	446	52		0	52							
458	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	2/14/2011		996		0	667	329		0	329							
459	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	3/16/2011		960		0	667	293		0	293							
460	CHECK POINT SOFTWARE TECH ORD	M22465104		3/22/2011	9/22/2011		531		0	490	41		0	41							
461	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	9/28/2011		550		0	333	217		0	217							
462	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	11/14/2011		1,745		0	1,000	745		0	745							
463	CHECK POINT SOFTWARE TECH ORD	M22465104		3/4/2010	12/19/2011		540		0	333	207		0	207							
464	NXP SEMICONDUCTORS N V	N6596X109		9/23/2011	9/28/2011		1,902		0	1,853	49		0	49							

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Long Term CG Distributions															Amount		
Short Term CG Distributions															161,179		
															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			
465	NXP SEMICONDUCTORS N V	N6596X109		9/23/2011	12/19/2011		2,736	0	3,201	-465			0	-465			
466	ROYAL CARIBBEAN CRUISES LTD	V7780T103		10/22/2010	3/7/2011		2,950	0	2,434	516			0	516			
467	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		2/4/2011	3/8/2011		14,701	0	14,583	118			0	118			
468	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		2/4/2011	3/8/2011		68,603	0	68,053	550			0	550			
469	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		2/4/2011	3/8/2011		78,412	0	77,775	637			0	637			
470	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		2/4/2011	3/8/2011		83,353	0	82,676	677			0	677			
471	COMMIT TO PUR FNMA SF MTG	3/01/401F040636		2/4/2011	3/8/2011		63,741	0	63,195	546			0	546			
472	COMMIT TO PUR FNMA SF	4/01/4101F040644		3/8/2011	4/8/2011		78,050	0	78,125	-75			0	-75			
473	COMMIT TO PUR FNMA SF	4/01/4101F040644		3/8/2011	4/8/2011		82,915	0	83,058	-143			0	-143			
474	COMMIT TO PUR FNMA SF	4/01/4101F040644		3/8/2011	4/8/2011		63,400	0	63,515	-115			0	-115			
475	COMMIT TO PUR FNMA SF	4/01/4101F040644		3/8/2011	4/8/2011		78,031	0	78,134	-103			0	-103			
476	COMMIT TO PUR FNMA SF	4/01/4101F040644		3/8/2011	4/8/2011		4,877	0	4,883	-6			0	-6			
477	ALLSTATE CORP	020002101		9/23/2011	9/28/2011		1,664	0	1,585	79			0	79			
478	ALLSTATE CORP	020002101		9/23/2011	11/8/2011		114,474	0	98,066	16,408			0	16,408			
479	ALTERA CORP	021441100		8/26/2011	9/22/2011		702	0	721	-19			0	-19			
480	ALTERA CORP	021441100		8/26/2011	12/19/2011		342	0	361	-19			0	-19			
481	AMARIN CORPORATION PLC -ADR	023111206		12/21/2010	3/16/2011		362	0	378	-16			0	-16			
482	AMARIN CORPORATION PLC -ADR	023111206		12/21/2010	4/25/2011		326	0	151	175			0	175			
483	AMARIN CORPORATION PLC -ADR	023111206		12/21/2010	4/25/2011		8,077	0	3,778	4,299			0	4,299			
484	AMARIN CORPORATION PLC -ADR	023111206		12/21/2010	4/28/2011		4,429	0	2,267	2,162			0	2,162			
485	AMARIN CORPORATION PLC -ADR	023111206		12/21/2010	4/28/2011		6,486	0	3,324	3,162			0	3,162			
486	AMARIN CORPORATION PLC -ADR	023111206		10/19/2011	12/19/2011		1,598	0	1,598	0			0	0			
487	AMAZON COM INC	023135106		9/23/2011	9/28/2011		2,961	0	2,867	94			0	94			
488	AMAZON COM INC	023135106		9/23/2011	12/19/2011		3,778	0	4,631	-853			0	-853			
489	AMERICAN CAMPUS COMMUNITIES	024835100		11/18/2011	12/19/2011		811	0	778	33			0	33			
490	AMERICAN EXPRESS CO	025816109		6/21/2010	3/16/2011		5,121	0	5,098	23			0	23			
491	AMERICAN EXPRESS CO	025816109		6/21/2010	9/23/2011		463	0	423	40			0	40			
492	AMERICAN EXPRESS CO	025816109		6/21/2010	9/23/2011		133,203	0	122,349	10,854			0	10,854			
493	AMERICAN EXPRESS CO	025816109		7/1/2010	9/23/2011		21,738	0	18,767	2,971			0	2,971			
494	COMMIT TO PUR FHLMC GOLD	120102R0304C4		9/21/2011	12/5/2011		66,551	0	66,531	20			0	20			
495	AMERIGROUP CORP	03073T102		1/28/2011	3/16/2011		1,178	0	1,038	140			0	140			
496	AMERIGROUP CORP	03073T102		1/28/2011	4/8/2011		15,974	0	13,497	2,477			0	2,477			
497	AMERIGROUP CORP	03073T102		3/22/2011	4/8/2011		614	0	590	24			0	24			
498	AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	3/16/2011		3,542	0	3,607	-65			0	-65			
499	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	9/23/2011		78,428	0	38,144	40,284			0	40,284			
500	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	9/23/2011		4,453	0	6,749	-2,296			0	-2,296			
501	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	9/23/2011		394	0	598	-204			0	-204			
502	SALESFORCE COM INC	79466L302		9/23/2011	12/19/2011		3,836	0	4,361	-525			0	-525			
503	SALIX PHARMACEUTICALS LTD	795435106		2/14/2011	3/7/2011		7,040	0	9,265	-2,225			0	-2,225			
504	BAIDU, INC	056752108		9/23/2011	12/19/2011		2,251	0	2,428	-177			0	-177			
505	SANDRIDGE ENERGY INC	80007P307		12/15/2010	2/14/2011		347	0	268	79			0	79			
506	SANDRIDGE ENERGY INC	80007P307		12/14/2010	2/14/2011		866	0	669	197			0	197			
507	SANDRIDGE ENERGY INC	80007P307		12/14/2010	3/16/2011		840	0	535	305			0	305			
508	SANDRIDGE ENERGY INC	80007P307		12/13/2010	9/9/2011		476	0	459	17			0	17			
509	SANDRIDGE ENERGY INC	80007P307		12/13/2010	9/9/2011		3,879	0	3,706	173			0	173			
510	SANDRIDGE ENERGY INC	80007P307		12/14/2010	9/9/2011		2,437	0	2,409	28			0	28			
511	SANDRIDGE ENERGY INC	80007P307		12/14/2010	9/9/2011		1,015	0	1,001	14			0	14			
512	BACM 2005-6 A2	05947U4A3		2/1/2010	1/10/2011		213	0	217	-4			0	-4			
513	SANDRIDGE ENERGY INC	80007P307		12/15/2010	9/9/2011		1,083	0	1,070	13			0	13			
514	SANDRIDGE ENERGY INC	80007P307		12/13/2010	9/9/2011		1,625	0	1,575	50			0	50			
515	SAVIS INC	805423308		12/21/2010	3/16/2011		341	0	257	84			0	84			
516	SAVIS INC	805423308		12/21/2010	4/28/2011		12,946	0	8,480	4,466			0	4,466			
517	SCHLUMBERGER LTD	806857108		9/23/2011	9/28/2011		1,267	0	1,206	61			0	61			
518	SCHLUMBERGER LTD	806857108		10/26/2011	12/19/2011		3,278	0	3,402	-124			0	-124			
519	SCHWAB CHARLES CORP NEW	808513105		1/5/2011	3/16/2011		3,473	0	3,586	-113			0	-113			
520	SCHWAB CHARLES CORP NEW	808513105		11/20/2008	8/12/2011		41,784	0	51,477	-9,693			0	-9,693			
521	SCHWAB CHARLES CORP NEW	808513105		1/5/2011	8/12/2011		32,179	0	48,056	-15,877			0	-15,877			
522	SEMPRA ENERGY	816851109		9/23/2011	9/28/2011		2,046	0	1,989	57			0	57			
															2,188,001	0	2,188,001

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		161,179	0				23,679,723			21,491,722	2,188,001	0	0	0	2,188,001
523	SEMPRA ENERGY														
524	SHIRE PLC				8/23/2011	12/19/2011		4,706		4,475	231				231
525	SHIRE PLC				9/23/2011	9/28/2011		1,880		1,792	88				88
526	SHIRE PLC				9/23/2011	12/15/2011		30,531		27,772	2,759				2,759
527	BACM 2005-6 A2				9/23/2011	12/19/2011		2,994		2,688	306				306
528	SILVER WHEATON CORP				2/1/2010	5/10/2011		130		133	-3				-3
529	SKYWORKS SOLUTIONS INC				9/20/2011	10/25/2011		6,151		7,642	-1,491				-1,491
530	BACM 2005-6 A2				12/10/2010	3/16/2011		312		280	32				32
531	SKYWORKS SOLUTIONS INC				2/1/2010	6/10/2011		1,754		1,789	-35				-35
532	SKYWORKS SOLUTIONS INC				8/25/2010	3/16/2011		623		342	281				281
533	SKYWORKS SOLUTIONS INC				8/25/2010	6/2/2011		7,461		5,132	2,329				2,329
534	SKYWORKS SOLUTIONS INC				3/22/2011	6/2/2011		249		303	-54				-54
535	BNY MELLON INTERNATIONAL-M				5/11/2011	6/2/2011		2,238		2,873	-435				-435
536	BNY MELLON INTERNATIONAL-M				3/16/2011	6/20/2011		10,384		10,000	384				384
537	BNY MELLON INTERNATIONAL-M				6/24/2010	6/20/2011		24,809		21,321	3,488				3,488
538	BNY MELLON INTERNATIONAL-M				6/24/2010	8/5/2011		37,063		34,744	2,319				2,319
539	BNY MELLON INTERNATIONAL-M				11/20/2008	8/5/2011		62,937		46,488	16,449				16,449
540	B M C SOFTWARE INC				12/15/2011	12/19/2011		23,860		24,170	-310				-310
541	B M C SOFTWARE INC				2/14/2011	3/16/2011		4,273		4,563	-290				-290
542	BANK OF AMERICA CORP				2/10/2011	9/23/2011		17,716		22,732	-5,016				-5,016
543	BANK OF AMERICA CORP				5/6/2010	3/16/2011		7,755		9,414	-1,439				-1,439
544	B M C SOFTWARE INC				5/6/2010	8/12/2011		6,755		14,933	-8,178				-8,178
545	B M C SOFTWARE INC				2/11/2011	9/23/2011		31,581		40,738	-9,157				-9,157
546	B M C SOFTWARE INC				2/11/2011	9/23/2011		16,946		21,912	-4,966				-4,966
547	B M C SOFTWARE INC				2/14/2011	9/23/2011		19,842		25,860	-6,218				-6,218
548	BANK OF AMERICA CORP				3/3/2011	9/23/2011		10,399		13,529	-3,130				-3,130
549	BANK OF AMERICA CORP				9/13/2010	8/12/2011		9,252		17,650	-8,398				-8,398
550	B M C SOFTWARE INC				9/13/2010	8/12/2011		7,196		13,683	-6,487				-6,487
551	B M C SOFTWARE INC				3/3/2011	9/23/2011		2,041		2,637	-596				-596
552	BAIDU, INC				3/4/2011	9/23/2011		14,905		19,417	-4,512				-4,512
553	BANK OF AMERICA CORP				9/23/2011	9/28/2011		2,284		2,185	99				99
554	BANK OF AMERICA CORP				5/7/2009	8/12/2011		41,340		76,262	-34,922				-34,922
555	BAIDU, INC				5/7/2009	9/23/2011		2,615		5,825	-3,210				-3,210
556	FHLMC GOLD G05337				9/23/2011	10/27/2011		52,109		46,014	6,095				6,095
557	AMERIPRISE FINANCIAL INC				6/10/2010	7/15/2011		456		490	-34				-34
558	AMETEK INC NEW				1/6/2011	9/23/2011		18,011		27,472	-9,461				-9,461
559	AMETEK INC NEW				12/10/2010	12/01/2011		588		602	-14				-14
560	AMETEK INC NEW				8/11/2010	12/01/2011		1,764		1,321	443				443
561	AMETEK INC NEW				8/11/2010	3/16/2011		1,217		881	336				336
562	FHLMC GOLD G04719				3/22/2011	9/22/2011		341		418	-77				-77
563	FHLMC GOLD G04719				3/9/2011	5/15/2011		619		662	-43				-43
564	FHLMC GOLD G04719				3/9/2011	6/15/2011		498		533	-35				-35
565	FHLMC GOLD G05337				3/9/2011	7/15/2011		544		583	-39				-39
566	FHLMC GOLD G04719				6/10/2010	8/15/2011		274		295	-21				-21
567	FHLMC GOLD G05337				3/9/2011	8/15/2011		532		569	-37				-37
568	FHLMC GOLD G04719				6/10/2010	9/15/2011		610		655	-45				-45
569	FHLMC GOLD G05337				3/9/2011	9/15/2011		723		774	-51				-51
570	FHLMC GOLD G04719				6/10/2010	10/15/2011		788		846	-58				-58
571	FHLMC GOLD G04719				6/10/2010	11/15/2011		445		478	-33				-33
572	FHLMC GOLD G05337				3/9/2011	10/15/2011		587		629	-42				-42
573	FHLMC GOLD G05337				6/10/2010	12/15/2011		1,008		1,083	-75				-75
574	FHLMC GOLD G04719				6/10/2010	1/15/2012		1,264		1,357	-93				-93
575	FHLMC GOLD G04719				3/9/2011	11/15/2011		658		704	-46				-46
576	FHLMC GOLD G04719				3/9/2011	12/15/2011		607		650	-43				-43
577	GECCMC 2004-C3 A3				3/9/2011	1/15/2012		526		563	-37				-37
578	GECCMC 2004-C3 A3				2/2/2010	4/10/2011		12,780		13,134	-354				-354
579	FHLMC GOLD G05938				2/1/2010	5/10/2011		2,643		2,714	-71				-71
580	FHLMC GOLD G05938				7/19/2010	2/15/2011		687		729	-42				-42
					7/19/2010	3/15/2011		737		782	-45				-45

Amount

		Long Term CG Distributions	Short Term CG Distributions	161,179
		Kind(s) of Property Sold		CUSIP #
581	FHLMC GOLD G05938	5 0%	1/01/36	3128MT4X1
582	FHLMC GOLD G05938	5 0%	1/01/36	3128MT4X1
583	FHLMC GOLD G05938	5 0%	1/01/36	3128MT4X1
584	FHLMC GOLD G05938	5 0%	1/01/36	3128MT4X1
585	FHLMC GOLD G05938	5 0%	1/01/36	3128MT4X1
586	FHLMC GOLD G05938	5 0%	1/01/36	3128MT4X1
587	FHLMC GOLD G05938	5 0%	1/01/36	3128MT4X1
588	FHLMC GOLD G05938	5 0%	1/01/36	3128MT4X1
590	GEPMC 2004-C3 A3	4 865%	7/10/39	36828QHV1
591	FHLMC GOLD G05938	5 0%	1/01/36	3128MT4X1
592	FHLMC GOLD G05337	5 5%	12/01/38	3128MT7H9
593	FHLMC GOLD G05337	5 5%	12/01/38	3128MT7H9
594	GEPMC 2004-C3 A3	4 865%	7/10/39	36828QHV1
595	FHLMC GOLD G05337	5 5%	12/01/38	3128MT7H9
596	GEPMC 2004-C3 A3	4 865%	7/10/39	36828QHV1
597	FHLMC GOLD G05337	5 5%	12/01/38	3128MT7H9
598	GEPMC 2004-C3 A3	4 82225%	7/10/39	36828QHV1
599	FHLMC GOLD G05337	5 5%	12/01/38	3128MT7H9
600	GEPMC 2004-C3 A3	4 82225%	7/10/39	36828QHV1
601	GEPMC 2004-C3 A3	4 86511%	7/10/39	36828QHV1
602	GEPMC 2004-C3 A3	4 86511%	7/10/39	36828QHV1
603	GEPMC 2004-C3 A3	4 865%	7/10/39	36828QHV1
604	BANK OF AMERICA CORP			060505104
605	BANK OF AMERICA CORP			060505104
606	BANK OF AMERICA CORP			060505104
607	BANK OF AMERICA CORP			060505104
608	BARCLAYS BANK PLC	5 0%	9/22/16	06739F6F2
609	BAXTER INTERNATIONAL INC			071813109
610	BAXTER INTERNATIONAL INC			071813109
611	BAXTER INTERNATIONAL INC			071813109
612	BAXTER INTERNATIONAL INC			071813109
613	BAXTER INTERNATIONAL INC			071813109
614	BAXTER INTERNATIONAL INC			071813109
615	BAXTER INTERNATIONAL INC			071813109
616	B E AEROSPACE INC			073302101
617	B E AEROSPACE INC			073302101
618	B E AEROSPACE INC			073302101
619	B E AEROSPACE INC			073302101
620	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8
621	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8
622	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8
623	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8
624	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8
625	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8
626	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8
627	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8
628	FHLMC GOLD A90393	5 0%	12/01/39	312938NJ8
629	FHLMC GOLD A92821	5 0%	7/01/40	312941D20
630	FHLMC GOLD A92821	5 0%	7/01/40	312941D20
631	FHLMC GOLD A92821	5 0%	7/01/40	312941D20
632	FHLMC GOLD A92821	5 0%	7/01/40	312941D20
633	FHLMC GOLD A92821	5 0%	7/01/40	312941D20
634	FHLMC GOLD A92821	5 0%	7/01/40	312941D20
635	FHLMC GOLD A92821	5 0%	7/01/40	312941D20
636	FHLMC GOLD A92821	5 0%	7/01/40	312941D20
637	FHLMC GOLD A92821	5 0%	7/01/40	312941D20
638	FHLMC GOLD A92821	5 0%	7/01/40	312941D20

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Long Term CG Distributions	Short Term CG Distributions								
						161,179	0								
697	GENERAL ELECTRIC COMPANY	369604103		1/28/2011	9/23/2011			45,003	0	61,212	-16,209			0	2,188,001
698	GENERAL ELECTRIC COMPANY	369604103		1/20/2008	9/23/2011			47,387	0	40,577	6,810			0	6,810
699	GENERAL ELECTRIC COMPANY	369604103		1/20/2008	9/28/2011			2,054	0	1,659	395			0	395
700	GENERAL ELECTRIC COMPANY	369604103		1/20/2008	9/29/2011			23,514	0	19,012	4,502			0	4,502
701	GENERAL ELECTRIC COMPANY	369604103		1/20/2008	12/19/2011			3,378	0	2,552	826			0	826
702	QUEST SOFTWARE INC	74834T103		12/24/2009	3/23/2011			1,192	0	923	269			0	269
703	GENERAL ELECTRIC COMPANY	369604103		9/23/2011	12/19/2011			1,689	0	1,494	195			0	195
704	GENUINE PARTS CO	372460105		9/23/2011	12/19/2011			1,157	0	971	186			0	186
705	QUEST SOFTWARE INC	74834T103		12/24/2009	3/23/2011			858	0	665	193			0	193
706	GENWORTH FINL INC -CL A	37247D106		3/4/2010	3/7/2011			646	0	800	-154			0	-154
707	GENWORTH FINL INC -CL A	37247D106		12/10/2010	3/7/2011			388	0	390	-2			0	-2
708	GENWORTH FINL INC -CL A	37247D106		6/25/2009	3/7/2011			904	0	460	444			0	444
709	QUEST SOFTWARE INC	74834T103		12/28/2009	3/23/2011			5,816	0	4,517	1,299			0	1,299
710	QUEST SOFTWARE INC	74834T103		12/16/2010	3/23/2011			238	0	273	-35			0	-35
711	QUESTAR CORP	748356102		9/7/2011	9/22/2011			354	0	367	-13			0	-13
712	GENWORTH FINL INC -CL A	37247D106		6/25/2009	3/16/2011			625	0	328	297			0	297
713	GENWORTH FINL INC -CL A	37247D106		6/25/2009	6/2/2011			8,042	0	4,796	3,246			0	3,246
714	QUESTAR CORP	748356102		9/7/2011	9/29/2011			364	0	367	-3			0	-3
715	QUESTAR CORP	748356102		9/7/2011	12/19/2011			573	0	551	22			0	22
716	GENWORTH FINL INC -CL A	37247D106		12/25/2010	6/2/2011			220	0	263	-43			0	-43
717	GEOEYE INC	37250W108		8/17/2011	9/28/2011			281	0	347	-66			0	-66
718	QUESTCOR PHARMACEUTICALS	74835Y101		1/1/8/2011	12/19/2011			446	0	428	18			0	18
719	RPC INC	749660106		8/25/2010	1/20/2011			1,038	0	648	390			0	390
720	RPC INC	749660106		8/25/2010	1/20/2011			3,113	0	1,960	1,153			0	1,153
721	GEOEYE INC	37250W108		8/12/2011	11/18/2011			5,465	0	7,902	-2,437			0	-2,437
722	GEOEYE INC	37250W108		8/16/2011	11/18/2011			228	0	340	-112			0	-112
723	GEOEYE INC	37250W108		8/16/2011	11/18/2011			228	0	342	-114			0	-114
724	RPC INC	749660106		8/26/2010	1/20/2011			5,448	0	3,553	1,895			0	1,895
725	QUALCOMM INC	747525103		11/30/2011	12/19/2011			3,632	0	3,838	-206			0	-206
726	QUEST SOFTWARE INC	74834T103		12/10/2010	3/16/2011			248	0	248	0			0	0
727	QUEST SOFTWARE INC	74834T103		12/29/2009	3/16/2011			248	0	185	63			0	63
728	QUEST SOFTWARE INC	74834T103		12/29/2009	3/17/2011			1,665	0	1,259	406			0	406
729	QUEST SOFTWARE INC	74834T103		12/28/2009	3/17/2011			539	0	407	132			0	132
730	RPC INC	749660106		8/26/2010	1/20/2011			1,557	0	1,019	538			0	538
731	RPC INC	749660106		12/10/2010	1/20/2011			519	0	637	-118			0	-118
732	RACKSPACE HOSTING INC	750086100		12/10/2010	3/16/2011			367	0	311	56			0	56
733	RACKSPACE HOSTING INC	750086100		11/8/2010	3/16/2011			734	0	529	205			0	205
734	RACKSPACE HOSTING INC	750086100		3/22/2011	9/22/2011			352	0	364	-12			0	-12
735	RACKSPACE HOSTING INC	750086100		11/8/2010	9/28/2011			717	0	529	188			0	188
736	RACKSPACE HOSTING INC	750086100		11/8/2010	12/19/2011			444	0	264	180			0	180
737	RALCORP HLDGS INC NEW	751028101		11/12/2010	2/17/2011			1,945	0	1,836	109			0	109
738	RALCORP HLDGS INC NEW	751028101		11/12/2010	8/26/2011			4,260	0	3,060	1,200			0	1,200
739	RALCORP HLDGS INC NEW	751028101		8/30/2010	8/26/2011			7,668	0	5,344	2,324			0	2,324
740	RALCORP HLDGS INC NEW	751028101		8/30/2010	9/22/2011			755	0	594	161			0	161
741	RALCORP HLDGS INC NEW	751028101		8/30/2010	10/21/2011			6,371	0	4,750	1,621			0	1,621
742	HOST HOTELS & RESORTS INC	44107P104		4/24/2009	12/19/2011			551	0	323	228			0	228
743	HUMANA INC	444859102		4/8/2011	9/28/2011			788	0	704	84			0	84
744	HUMANA INC	444859102		4/8/2011	11/18/2011			14,484	0	11,971	2,513			0	2,513
745	HUMAN GENOME SCIENCES INC	444903108		2/12/2010	3/16/2011			4,145	0	4,351	-206			0	-206
746	HUMAN GENOME SCIENCES INC	444903108		2/12/2010	7/20/2011			23,663	0	29,586	-5,923			0	-5,923
747	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/20/2011			9,511	0	11,831	-2,320			0	-2,320
748	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/21/2011			23,466	0	29,146	-5,680			0	-5,680
749	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/21/2011			929	0	1,134	-205			0	-205
750	HUMAN GENOME SCIENCES INC	444903108		12/2/2009	7/22/2011			9,229	0	11,235	-2,006			0	-2,006
751	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/22/2011			22,107	0	28,514	-6,407			0	-6,407
752	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/22/2011			11,812	0	15,221	-3,409			0	-3,409
753	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/22/2011			1,314	0	1,616	-302			0	-302
754	HUNT J B TRANSPORT SERVICES INC	44558107		8/17/2011	9/28/2011			384	0	384	0			0	0

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															161,179	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V, as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
813	HUNTINGTON BANCSHARES INC	446150104		1/28/2010	9/28/2011		392	0	402	-10			0	2,188,001		
814	HUNTINGTON BANCSHARES INC	446150104		1/28/2010	10/21/2011		11,407	0	11,974	-567			0	-567		
815	IPG PHOTONICS CORP	44980X109		6/3/2011	9/22/2011		582	0	762	-180			0	-180		
816	IPG PHOTONICS CORP	44980X109		6/2/2011	11/3/2011		1,523	0	2,259	-736			0	-736		
817	IPG PHOTONICS CORP	44980X109		6/3/2011	11/3/2011		6,599	0	9,901	-3,302			0	-3,302		
818	IDEX CORP	45167R104		12/10/2010	3/16/2011		410	0	396	14			0	14		
819	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	5/6/2011		1,417	0	1,579	-162			0	-162		
820	IDEX CORP	45167R104		8/11/2010	9/22/2011		309	0	316	-7			0	-7		
821	IDEX CORP	45167R104		8/11/2010	9/28/2011		334	0	316	18			0	18		
822	IDEX CORP	45167R104		2/27/2009	12/15/2011		1,064	0	587	477			0	477		
823	IDEX CORP	45167R104		8/11/2010	12/15/2011		355	0	316	39			0	39		
824	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	5/9/2011		6,465	0	7,106	-641			0	-641		
825	IDEX CORP	45167R104		11/20/2008	12/15/2011		1,418	0	732	686			0	686		
826	IDEX CORP	45167R104		11/20/2008	12/16/2011		4,630	0	2,379	2,251			0	2,251		
827	IDEX CORP	45167R104		11/20/2008	12/16/2011		728	0	366	362			0	362		
828	IDEX CORP	45167R104		11/20/2008	12/19/2011		2,582	0	1,336	1,246			0	1,246		
829	IDEX CORP	45167R104		11/20/2008	12/19/2011		565	0	293	272			0	272		
830	IDEX CORP	45167R104		11/20/2008	12/20/2011		1,484	0	750	734			0	734		
831	INFORMATICA CORP	45666Q102		8/16/2010	3/16/2011		1,895	0	1,260	635			0	635		
832	INFORMATICA CORP	45666Q102		4/28/2011	9/22/2011		406	0	550	-144			0	-144		
833	INFORMATICA CORP	45666Q102		8/11/2010	9/23/2011		15,701	0	11,736	3,965			0	3,965		
834	INFORMATICA CORP	45666Q102		8/11/2010	9/23/2011		2,282	0	1,704	578			0	578		
835	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	5/9/2011		3,601	0	3,948	-347			0	-347		
836	INFORMATICA CORP	45666Q102		8/12/2010	9/23/2011		15,741	0	11,846	3,895			0	3,895		
837	INFORMATICA CORP	45666Q102		8/12/2010	9/23/2011		39	0	29	10			0	10		
838	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	5/10/2011		2,892	0	3,158	-266			0	-266		
839	DREYFUS PREM STRAT GBL ST-I	86271F818		11/20/2008	8/5/2011		50,000	0	29,476	20,524			0	20,524		
840	DREYFUS PREM STRAT GBL ST-I	86271F818		11/20/2008	9/22/2011		524,703	0	330,353	194,350			0	194,350		
841	SUCCESSFACTORS INC	864596101		8/27/2010	2/14/2011		361	0	206	155			0	155		
842	SUCCESSFACTORS INC	864596101		8/27/2010	2/14/2011		2,527	0	1,439	1,088			0	1,088		
843	TCW EMERGING MARKETS INCOME FUND	87234N765		11/1/2011	12/19/2011		2,329	0	2,363	-34			0	-34		
844	SUCCESSFACTORS INC	864596101		12/10/2010	2/14/2011		361	0	311	50			0	50		
845	SUCCESSFACTORS INC	864596101		8/26/2010	3/16/2011		693	0	398	295			0	295		
846	SUCCESSFACTORS INC	864596101		8/25/2010	7/15/2011		843	0	578	265			0	265		
847	SUCCESSFACTORS INC	864596101		8/25/2010	7/15/2011		3,372	0	2,333	1,039			0	1,039		
848	SUCCESSFACTORS INC	864596101		8/26/2010	7/15/2011		843	0	597	246			0	246		
849	SUCCESSFACTORS INC	864596101		8/26/2010	7/15/2011		2,248	0	1,587	661			0	661		
850	SUCCESSFACTORS INC	864596101		8/26/2010	7/15/2011		2,248	0	1,587	661			0	661		
851	SUCCESSFACTORS INC	864596101		3/22/2011	7/15/2011		281	0	364	-83			0	-83		
852	TCW EMERGING MARKETS INCOME FUND	87234N765		11/30/2011	12/19/2011		2,374	0	2,374	0			0	0		
853	SUNTRUST BANKS INC	867914103		1/27/2011	3/16/2011		281	0	281	0			0	0		
854	SUNTRUST BANKS INC	867914103		1/27/2011	6/2/2011		8,923	0	10,125	-1,202			0	-1,202		
855	TCW EMERGING MARKETS INCOME FUND	87234N765		9/27/2011	12/19/2011		15,467	0	15,233	234			0	234		
856	SUNTRUST BANKS INC	867914103		2/2/2011	6/2/2011		262	0	309	-47			0	-47		
857	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	3/16/2011		1,061	0	1,143	-82			0	-82		
858	SUPERIOR ENERGY SVCS INC	868157108		3/7/2011	5/6/2011		707	0	790	-83			0	-83		
859	SUPERIOR ENERGY SVCS INC	868157108		3/13/2011	5/6/2011		354	0	429	-75			0	-75		
860	TW TELECOM INC	87311L104		5/4/2011	9/22/2011		334	0	442	-108			0	-108		
861	TW TELECOM INC	87311L104		5/4/2011	9/28/2011		344	0	442	-98			0	-98		
862	TW TELECOM INC	87311L104		5/4/2011	11/18/2011		3,118	0	3,976	-858			0	-858		
863	TW TELECOM INC	87311L104		5/4/2011	11/21/2011		1,037	0	1,315	-278			0	-278		
864	TW TELECOM INC	87311L104		5/4/2011	11/21/2011		2,074	0	2,638	-564			0	-564		
865	TW TELECOM INC	87311L104		5/4/2011	11/21/2011		173	0	219	-46			0	-46		
866	TW TELECOM INC	87311L104		5/4/2011	11/21/2011		3,802	0	4,859	-1,057			0	-1,057		
867	APPLE INC	037833100		4/23/2010	9/23/2011		4,402	0	2,977	1,425			0	1,425		
868	APPLE INC	037833100		11/20/2008	9/23/2011		6,404	0	1,300	5,104			0	5,104		
869	APPLE INC	037833100		11/20/2008	9/28/2011		8,411	0	1,706	6,705			0	6,705		
870	APPLE INC	037833100		11/20/2008	12/19/2011		14,886	0	3,168	11,718			0	11,718		

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

Long Term CG Distributions			Amount											
Short Term CG Distributions			161,179	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	2,188,001	2,188,001
871 ARCH COAL INC	039380100		10/11/2010	1/26/2011	16,857	0	13,858	2,999	0	0	0	0	2,188,001	2,188,001
872 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	8/15/2011	456	0	486	-30	0	0	0	0	-30	-30
873 ARCH COAL INC	039380100		12/10/2010	1/26/2011	661	0	645	16	0	0	0	0	16	16
874 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	9/15/2011	629	0	670	-41	0	0	0	0	-41	-41
875 FHLMC GOLD G05509	6.0% 6/01/39		6/8/2009	2/15/2011	424	0	441	-17	0	0	0	0	-17	-17
876 FHLMC GOLD G05509	6.0% 6/01/39		12/30/2010	2/15/2011	593	0	643	-50	0	0	0	0	-50	-50
877 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	10/15/2011	891	0	949	-58	0	0	0	0	-58	-58
878 FHLMC GOLD G05509	6.0% 6/01/39		6/8/2009	3/15/2011	397	0	413	-16	0	0	0	0	-16	-16
879 FHLMC GOLD G05509	6.0% 6/01/39		12/30/2010	3/15/2011	555	0	602	-47	0	0	0	0	-47	-47
880 FHLMC GOLD G05509	6.0% 6/01/39		6/8/2009	4/15/2011	415	0	431	-16	0	0	0	0	-16	-16
881 FHLMC GOLD G05509	6.0% 6/01/39		12/30/2010	4/15/2011	581	0	630	-49	0	0	0	0	-49	-49
882 FHLMC GOLD G05509	6.0% 6/01/39		6/8/2009	5/15/2011	305	0	317	-12	0	0	0	0	-12	-12
883 FHLMC GOLD G05509	6.0% 6/01/39		12/30/2010	5/15/2011	427	0	463	-36	0	0	0	0	-36	-36
884 FHLMC GOLD G05509	6.0% 6/01/39		6/8/2009	6/15/2011	366	0	380	-14	0	0	0	0	-14	-14
885 FHLMC GOLD G05509	6.0% 6/01/39		12/30/2010	6/15/2011	512	0	555	-43	0	0	0	0	-43	-43
886 FHLMC GOLD G05509	6.0% 6/01/39		6/8/2009	6/22/2011	12,521	0	11,847	674	0	0	0	0	674	674
887 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	11/15/2011	1,064	0	1,133	-69	0	0	0	0	-69	-69
888 FHLMC GOLD G05509	6.0% 6/01/39		12/30/2010	6/22/2011	17,530	0	17,290	240	0	0	0	0	240	240
889 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	12/15/2011	2,146	0	2,286	-140	0	0	0	0	-140	-140
890 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	12/20/2011	41,795	0	40,239	1,556	0	0	0	0	1,556	1,556
891 FHLMC GOLD G05580	6.5% 4/01/39		9/1/2009	2/15/2011	2,307	0	2,460	-153	0	0	0	0	-153	-153
892 GEOEYE INC	37250W108		8/17/2011	11/18/2011	228	0	346	-118	0	0	0	0	-118	-118
893 GEOEYE INC	37250W108		8/17/2011	11/18/2011	228	0	347	-119	0	0	0	0	-119	-119
894 FHLMC GOLD G05580	6.5% 4/01/39		9/1/2009	3/15/2011	2,961	0	3,158	-197	0	0	0	0	-197	-197
895 FHLMC GOLD G05580	6.5% 4/01/39		9/1/2009	4/15/2011	2,777	0	2,961	-184	0	0	0	0	-184	-184
896 FHLMC GOLD G05580	6.5% 4/01/39		9/1/2009	5/15/2011	988	0	1,054	-66	0	0	0	0	-66	-66
897 FHLMC GOLD G05580	6.5% 4/01/39		9/1/2009	6/15/2011	1,541	0	1,644	-103	0	0	0	0	-103	-103
898 GEOEYE INC	37250W108		8/18/2011	11/18/2011	455	0	674	-219	0	0	0	0	-219	-219
899 FHLMC GOLD G05580	6.5% 4/01/39		9/1/2009	7/15/2011	1,892	0	2,017	-125	0	0	0	0	-125	-125
900 FHLMC GOLD G05580	6.5% 4/01/39		9/1/2009	8/15/2011	1,883	0	2,007	-124	0	0	0	0	-124	-124
901 GILEAD SCIENCES INC	376558103		10/20/2011	12/19/2011	3,002	0	3,256	-254	0	0	0	0	-254	-254
902 FHLMC GOLD G05580	6.5% 4/01/39		9/1/2009	9/15/2011	1,607	0	1,714	-107	0	0	0	0	-107	-107
903 FHLMC GOLD G05580	6.5% 4/01/39		9/1/2009	9/21/2011	72,524	0	69,519	3,005	0	0	0	0	3,005	3,005
904 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	2/15/2011	1,341	0	1,429	-88	0	0	0	0	-88	-88
905 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	3/15/2011	1,690	0	1,800	-110	0	0	0	0	-110	-110
906 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	4/15/2011	1,312	0	1,397	-85	0	0	0	0	-85	-85
907 GLOBE SPECIALTY METALS INC	37954N206		8/1/2011	9/22/2011	445	0	445	0	0	0	0	0	0	0
908 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	5/15/2011	2,175	0	2,316	-141	0	0	0	0	-141	-141
909 GLOBE SPECIALTY METALS INC	37954N206		8/1/2011	9/28/2011	449	0	449	0	0	0	0	0	0	0
910 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	6/15/2011	610	0	649	-39	0	0	0	0	-39	-39
911 FHLMC GOLD G05669	6.5% 4/01/39		9/10/2009	7/15/2011	1,033	0	1,101	-68	0	0	0	0	-68	-68
912 GLOBE SPECIALTY METALS INC	37954N206		8/1/2011	10/25/2011	2,874	0	3,750	-1,076	0	0	0	0	-1,076	-1,076
913 GLOBE SPECIALTY METALS INC	37954N206		7/24/2011	10/25/2011	501	0	767	-266	0	0	0	0	-266	-266
914 GLOBE SPECIALTY METALS INC	37954N206		7/29/2011	10/25/2011	501	0	693	-192	0	0	0	0	-192	-192
915 GLOBE SPECIALTY METALS INC	37954N206		7/29/2011	11/18/2011	1,922	0	3,235	-1,313	0	0	0	0	-1,313	-1,313
916 GLOBE SPECIALTY METALS INC	37954N206		8/26/2011	11/18/2011	1,373	0	1,561	-188	0	0	0	0	-188	-188
917 HOSPIRA INC	441060100		11/20/2008	1/3/2011	24,248	0	11,847	12,401	0	0	0	0	12,401	12,401
918 HOSPIRA INC	441060100		11/20/2008	1/4/2011	31,828	0	15,508	16,320	0	0	0	0	16,320	16,320
919 STEEL DYNAMICS INC	858119100		11/20/2008	5/6/2011	2,023	0	1,912	111	0	0	0	0	111	111
920 HOSPIRA INC	441060100		11/20/2008	1/4/2011	2,386	0	1,158	1,228	0	0	0	0	1,228	1,228
921 HOSPIRA INC	441060100		11/20/2008	1/5/2011	31,436	0	15,481	15,955	0	0	0	0	15,955	15,955
922 HOSPIRA INC	441060100		11/20/2008	1/5/2011	5,151	0	2,531	2,620	0	0	0	0	2,620	2,620
923 HOSPIRA INC	441060100		11/20/2008	1/6/2011	31,234	0	15,374	15,860	0	0	0	0	15,860	15,860
924 HOSPIRA INC	441060100		11/20/2008	1/6/2011	4,486	0	2,208	2,278	0	0	0	0	2,278	2,278
925 HOSPIRA INC	441060100		11/20/2008	1/7/2011	7,088	0	3,473	3,615	0	0	0	0	3,615	3,615
926 HOSPIRA INC	441060100		9/23/2011	9/28/2011	1,519	0	1,381	138	0	0	0	0	138	138
927 HOSPIRA INC	441060100		9/23/2011	10/20/2011	75,820	0	91,845	-16,025	0	0	0	0	-16,025	-16,025
928 HOST HOTELS & RESORTS INC	44107P104		12/10/2010	3/16/2011	506	0	510	-4	0	0	0	0	-4	-4

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											
		161,179	0			Totals:	23,679,723	0	21,491,722	2,188,001	0	0	0	2,188,001
929	STEEL DYNAMICS INC	858119100			11/12/2010	5/9/2011	9,167		8,506	561			0	561
930	HOST HOTELS & RESORTS INC	44107P104			4/24/2009	3/16/2011	338		161	177			0	177
931	HOST HOTELS & RESORTS INC	44107P104			12/16/2010	9/22/2011	211		359	-148			0	-148
932	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010	6/2/2011	995		681	314			0	314
933	SKYWORKS SOLUTIONS INC	83088M102			8/25/2010	7/21/2011	6,328		4,767	1,561			0	1,561
934	SOUTHERN CO	842587107			9/23/2011	11/10/2011	2,608		2,528	80			0	80
935	STEEL DYNAMICS INC	858119100			10/25/2011	12/19/2011	493		490	3			0	3
936	STILLWATER MNG CO	86074Q102			1/20/2011	2/15/2011	4,450		3,869	581			0	581
937	STILLWATER MNG CO	86074Q102			1/20/2011	3/16/2011	427		428	-1			0	-1
938	SOUTHERN CO	842587107			9/23/2011	12/19/2011	1,762		1,685	97			0	97
939	SOUTHWESTERN ENERGY CO	845467109			9/23/2011	9/28/2011	1,445		1,384	61			0	61
940	STILLWATER MNG CO	86074Q102			1/20/2011	7/29/2011	8,114		8,597	-2,483			0	-2,483
941	SOUTHWESTERN ENERGY CO	845467109			9/23/2011	9/28/2011	81,865		80,291	1,574			0	1,574
942	STILLWATER MNG CO	86074Q102			1/26/2011	7/29/2011	153		221	-68			0	-68
943	STILLWATER MNG CO	86074Q102			1/20/2011	7/29/2011	1,680		2,364	-684			0	-684
944	SPECTRA ENERGY CORP-WI	847560109			9/23/2011	11/10/2011	2,897		2,454	443			0	443
945	SPECTRA ENERGY CORP-WI	847560109			9/23/2011	12/19/2011	1,464		1,227	237			0	237
946	DREYFUS SELECT MGR S/C GR-I	86271F578			4/28/2011	6/20/2011	4,271		4,674	-403			0	-403
947	STATE STREET CORP	857477103			9/23/2011	9/28/2011	2,000		1,869	131			0	131
948	STATE STREET CORP	857477103			9/23/2011	12/19/2011	5,064		4,051	1,013			0	1,013
949	STEEL DYNAMICS INC	858119100			12/21/2010	12/1/2011	2,829		2,896	-67			0	-67
950	STEEL DYNAMICS INC	858119100			12/10/2010	2/14/2011	781		671	110			0	110
951	STEEL DYNAMICS INC	858119100			12/21/2010	2/14/2011	1,757		1,629	128			0	128
952	DREYFUS SELECT MGR S/C GR-I	86271F578			4/28/2011	8/5/2011	50,000		58,922	-8,922			0	-8,922
953	STEEL DYNAMICS INC	858119100			12/3/2010	2/14/2011	3,905		3,318	587			0	587
954	STEEL DYNAMICS INC	858119100			12/3/2010	3/16/2011	719		664	55			0	55
955	STEEL DYNAMICS INC	858119100			11/12/2010	3/16/2011	180		159	21			0	21
956	DREYFUS SELECT MGR S/C GR-I	86271F578			4/28/2011	9/28/2011	8,000		9,760	-1,760			0	-1,760
957	DREYFUS SELECT MGR S/C GR-I	86271F578			4/28/2011	12/19/2011	24,685		28,781	-4,096			0	-4,096
958	STEEL DYNAMICS INC	858119100			11/12/2010	5/6/2011	5,393		5,100	293			0	293
959	STEEL DYNAMICS INC	858119100			3/22/2011	5/6/2011	337		364	-27			0	-27
960	DREYFUS SELECT MGR S/C VI-I	86271F677			12/21/2010	6/20/2011	2,618		2,769	-151			0	-151
961	DREYFUS SELECT MGR S/C VI-I	86271F677			12/21/2010	8/5/2011	45,388		53,231	-7,843			0	-7,843
962	DREYFUS SELECT MGR S/C VI-I	86271F677			12/10/2010	8/5/2011	4,612		5,343	-731			0	-731
963	DREYFUS SELECT MGR S/C VI-I	86271F677			12/10/2010	9/28/2011	2,873		3,657	-784			0	-784
964	DREYFUS SELECT MGR S/C VI-I	86271F677			12/31/2010	9/28/2011	5,127		6,205	-1,078			0	-1,078
965	DREYFUS SELECT MGR S/C VI-I	86271F677			3/22/2010	12/19/2011	63		64	-1			0	-1
966	DREYFUS SELECT MGR S/C VI-I	86271F677			12/31/2010	12/19/2011	17,439		19,374	-1,935			0	-1,935
967	DREYFUS SELECT MGR S/C VI-I	86271F677			9/22/2011	12/19/2011	25,633		23,158	2,475			0	2,475
968	DREYFUS PRE STRAT INTER ST-I	86271F768			9/22/2011	12/19/2011	38,125		37,550	575			0	575
969	DREYFUS PRE STRAT GLBL ST-I	86271F818			12/31/2010	6/20/2011	6,621		6,536	85			0	85
970	DREYFUS PRE STRAT GLBL ST-I	86271F818			11/20/2008	6/20/2011	19,957		11,283	8,674			0	8,674
971	TARGET CORP	87612E106			6/25/2009	1/6/2011	43,871		32,238	11,633			0	11,633
972	TARGET CORP	87612E106			6/25/2009	12/7/2011	14,288		10,477	3,811			0	3,811
973	TARGET CORP	87612E106			6/25/2009	12/7/2011	46,664		34,253	12,411			0	12,411
974	TARGET CORP	87612E106			6/25/2009	1/31/2011	47,954		35,462	12,492			0	12,492
975	TEMPLE-INLAND INC	879868107			2/15/2011	3/16/2011	641		641	0			0	0
976	TEMPLE-INLAND INC	879868107			2/15/2011	3/25/2011	450		505	-55			0	-55
977	TEMPLE-INLAND INC	879868107			2/15/2011	3/25/2011	13,506		15,151	-1,645			0	-1,645
978	TEMPLE-INLAND INC	879868107			1/17/2011	3/25/2011	675		874	-199			0	-199
979	CB RICHARD ELLIS GROUP INC	12497101			9/8/2010	9/28/2011	279		367	-88			0	-88
980	CF INDUSTRIES HOLDINGS INC	125269100			2/14/2011	3/16/2011	382		382	0			0	0
981	CF INDUSTRIES HOLDINGS INC	125269100			2/14/2011	5/20/2011	8,305		8,953	-648			0	-648
982	CF INDUSTRIES HOLDINGS INC	125269100			3/1/2011	5/20/2011	1,830		1,790	40			0	40
983	CF INDUSTRIES HOLDINGS INC	125269100			1/30/2011	5/20/2011	422		487	-65			0	-65
984	CF INDUSTRIES HOLDINGS INC	125269100			3/22/2011	5/20/2011	141		122	19			0	19
985	CF INDUSTRIES HOLDINGS INC	125269100			11/18/2011	12/19/2011	392		460	-68			0	-68
986	CIGNA CORP	125509109			6/19/2009	3/16/2011	2,922		1,747	1,175			0	1,175

Amount

Short Term CG Distributions															0	Totals	23,679,723	0	21,491,722	2,188,001	0	0	Gains Minus Excesses of FMV Over Adjusted Basis or Losses	2,188,001
	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												
987	CIGNA CORP	125509109		6/19/2009	9/23/2011	7,477	0	4,468	3,009			0		3,009										
988	CIGNA CORP	125509109		6/19/2009	9/23/2011	30,325		18,218	12,107			0		12,107										
989	CIGNA CORP	125509109		6/22/2009	9/23/2011	47,357	0	27,829	19,528			0		19,528										
990	CONSECO FINANCIAL GROUP INC	12621E103		12/10/2010	3/16/2011	344		341	3			0		3										
991	CONSECO FINANCIAL GROUP INC	12621E103		3/6/2010	3/16/2011	344	0	293	51			0		51										
992	CONSECO FINANCIAL GROUP INC	12621E103		6/2/2011	9/22/2011	447	0	610	-163			0		-163										
993	CONSECO FINANCIAL GROUP INC	12621E103		6/2/2011	9/28/2011	452		452	0			0		0										
994	CONSECO FINANCIAL GROUP INC	12621E103		6/2/2011	10/10/2011	3,141	0	3,830	-689			0		-689										
995	CONSECO FINANCIAL GROUP INC	12621E103		3/5/2010	10/10/2011	53	0	53	0			0		0										
996	CONSECO FINANCIAL GROUP INC	12621E103		6/13/2011	11/3/2011	1,778	0	2,349	-571			0		-571										
997	CONSECO FINANCIAL GROUP INC	12621E103		7/1/2011	11/3/2011	184	0	235	-51			0		-51										
998	CONSECO FINANCIAL GROUP INC	12621E103		3/5/2010	11/18/2011	787	0	763	24			0		24										
999	CONSECO FINANCIAL GROUP INC	12621E103		7/1/2011	11/18/2011	303	0	392	-89			0		-89										
1,000	CONSECO FINANCIAL GROUP INC	12621E103		6/25/2011	11/18/2011	484	0	622	-138			0		-138										
1,001	CONSECO FINANCIAL GROUP INC	12621E103		3/16/2010	11/18/2011	61	0	64	-3			0		-3										
1,002	CONSECO FINANCIAL GROUP INC	12621E103		3/5/2010	11/18/2011	242	0	234	8			0		8										
1,003	CONSECO FINANCIAL GROUP INC	12621E103		3/5/2010	12/19/2011	403	0	410	-7			0		-7										
1,004	CVS CAREMARK CORP	126650100		11/20/2008	3/16/2011	659		554	105			0		105										
1,005	CVS CAREMARK CORP	126650100		11/20/2008	5/9/2011	30,828	0	22,816	8,012			0		8,012										
1,006	CVS CAREMARK CORP	126650100		11/20/2008	5/10/2011	15,172	0	11,283	3,889			0		3,889										
1,007	CABOT OIL & GAS CORP CL A	127097103		12/10/2010	3/16/2011	477	0	353	124			0		124										
1,008	CABOT OIL & GAS CORP CL A	127097103		1/1/2010	3/16/2011	477	0	346	131			0		131										
1,009	CABOT OIL & GAS CORP CL A	127097103		3/22/2011	5/4/2011	537	0	492	45			0		45										
1,010	CABOT OIL & GAS CORP CL A	127097103		3/25/2011	5/4/2011	2,686	0	2,545	141			0		141										
1,011	CABOT OIL & GAS CORP CL A	127097103		11/12/2010	5/4/2011	537	0	346	191			0		191										
1,012	CABOT OIL & GAS CORP CL A	127097103		11/12/2010	9/7/2011	12,388	0	5,537	6,851			0		6,851										
1,013	CABOT OIL & GAS CORP CL A	127097103		11/12/2010	9/22/2011	660	0	346	314			0		314										
1,014	CABOT OIL & GAS CORP CL A	127097103		11/12/2010	9/28/2011	1,327	0	692	635			0		635										
1,015	CABOT OIL & GAS CORP CL A	127097103		10/21/2011	12/19/2011	732	0	708	26			0		26										
1,016	CALIFORNIA ST 7.3% 10/01/39	13063A7D0		10/8/2009	12/22/2011	52,674	0	45,370	7,304			0		7,304										
1,017	CAMDEN PROPERTY TRUST REIT	133131102		12/10/2010	3/16/2011	556	0	525	31			0		31										
1,018	CAMDEN PROPERTY TRUST REIT	133131102		6/24/2010	3/16/2011	556	0	437	119			0		119										
1,019	FNMA POOL # 555528 6.0% 4/01/33	31365XD95		2/20/2009	7/25/2011	451	0	469	-18			0		-18										
1,020	FNMA POOL # 555528 6.0% 4/01/33	31365XD95		2/20/2009	8/25/2011	430	0	447	-17			0		-17										
1,021	TARGET CORP	87612E106		6/10/2009	1/6/2011	36,194	0	26,786	9,408			0		9,408										
1,022	GLOBE SPECIALTY METALS INC	37954N206		9/20/2011	11/18/2011	2,609	0	3,101	-492			0		-492										
1,023	GOLDMAN SACHS GROUP 3.625% 8/01/38141EAA1	138141EAA1		4/19/2010	1/14/2011	5,178	0	5,126	52			0		52										
1,024	REINSURANCE GROUP OF AMERICA	759351604		3/7/2011	3/16/2011	590	0	590	0			0		0										
1,025	GOLDMAN SACHS GROUP 3.625% 8/01/38141EAA1	138141EAA1		4/19/2010	1/19/2011	10,353	0	10,251	102			0		102										
1,026	GOLDMAN SACHS GROUP 3.625% 8/01/38141EAA1	138141EAA1		4/19/2010	1/24/2011	10,351	0	10,251	100			0		100										
1,027	GOLDMAN SACHS GROUP 3.625% 8/01/38141EAA1	138141EAA1		4/19/2010	1/29/2011	10,363	0	10,251	112			0		112										
1,028	GOLDMAN SACHS GROUP 6.125% 2/16/38141GCU6	38141GCU6		11/19/2008	6/20/2011	5,041	0	3,823	1,218			0		1,218										
1,029	GOOGLE INC - CL A	38259P508		8/21/2009	3/16/2011	8,948	0	7,428	1,520			0		1,520										
1,030	GOOGLE INC - CL A	38259P508		6/5/2009	5/2/2011	17,271	0	14,161	3,110			0		3,110										
1,031	GOOGLE INC - CL A	38259P508		8/21/2009	5/2/2011	26,437	0	22,750	3,687			0		3,687										
1,032	GOOGLE INC - CL A	38259P508		6/5/2009	5/2/2011	14,567	0	11,949	2,618			0		2,618										
1,033	GOOGLE INC - CL A	38259P508		6/5/2009	9/23/2011	170,972	0	146,481	24,491			0		24,491										
1,034	GREEN MOUNTAIN COFFEE ROASTE	393122106		8/26/2011	9/22/2011	1,557	0	1,460	97			0		97										
1,035	GREEN MOUNTAIN COFFEE ROASTE	393122106		8/26/2011	9/28/2011	534	0	487	47			0		47										
1,036	GREEN MOUNTAIN COFFEE ROASTE	393122106		8/26/2011	12/19/2011	455	0	973	-518			0		-518										
1,037	GREENHILL & CO INC	395259104		10/12/2011	12/19/2011	709	0	694	25			0		25										
1,038	GUESS? INC	401617105		6/24/2010	1/11/2011	3,404	0	2,645	759			0		759										
1,039	GUESS? INC	401617105		6/10/2009	1/11/2011	2,979	0	1,800	1,079			0		1,079										
1,040	GUESS? INC	401617105		10/15/2010	1/11/2011	1,278	0	1,286	-8			0		-8										
1,041	GUESS? INC	401617105		12/10/2010	1/11/2011	426	0	480	-54			0		-54										
1,042	GUESS? INC	401617105		6/10/2009	1/12/2011	853	0	543	310			0		310										
1,043	GUESS? INC	401617105		6/10/2009	1/22/2011	5,973	0	3,800	2,173			0		2,173										
1,044	GUESS? INC	401617105		6/24/2009	1/12/2011	2,560	0	1,454	1,106			0		1,106										

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Long Term CG Distributions															Amount	
Short Term CG Distributions															161,179	
															0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
1,045	REINSURANCE GROUP OF AMERICA	759351604		3/13/2011	9/22/2011		453	0	633	-180	0	0	0	-180		
1,046	HALLIBURTON CO	406216101		11/20/2008	3/16/2011		4,332	0	1,384	2,948	0		0	2,948		
1,047	HALLIBURTON CO	406216101		11/20/2008	9/23/2011		7,774	0	3,322	4,452	0		0	4,452		
1,048	HALLIBURTON CO	406216101		11/20/2008	9/28/2011		1,373	0	554	819	0		0	819		
1,049	REINSURANCE GROUP OF AMERICA	759351604		3/7/2011	9/28/2011		480	0	480	0	0		0	0		
1,050	REINSURANCE GROUP OF AMERICA	759351604		3/30/2011	12/19/2011		496	0	647	-151	0		0	-151		
1,051	RIVERBED TECHNOLOGY INC	768573107		12/10/2010	3/16/2011		1,190	0	1,118	72	0		0	72		
1,052	RIVERBED TECHNOLOGY INC	768573107		3/22/2011	9/22/2011		211	0	365	-154	0		0	-154		
1,053	HALLIBURTON CO	406216101		10/26/2011	12/19/2011		4,025	0	4,550	-525	0		0	-525		
1,054	HANSEN NAT CORP	411310105		7/15/2011	10/21/2011		2,787	0	2,358	429	0		0	429		
1,055	HANSEN NAT CORP	411310105		7/15/2011	12/19/2011		959	0	786	173	0		0	173		
1,056	RIVERBED TECHNOLOGY INC	768573107		9/28/2010	9/22/2011		211	0	230	-19	0		0	-19		
1,057	HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	1/15/2011		6,626	0	6,766	-140	0		0	-140		
1,058	HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	2/15/2011		8,819	0	9,006	-187	0		0	-187		
1,059	RIVERBED TECHNOLOGY INC	768573107		9/28/2010	9/28/2011		217	0	230	-13	0		0	-13		
1,060	RAYONIER INC REIT	754907103		2/27/2009	9/22/2011		189	0	88	101	0		0	101		
1,061	RAYONIER INC REIT	754907103		2/27/2009	9/28/2011		382	0	175	207	0		0	207		
1,062	RAYONIER INC REIT	754907103		10/10/2011	12/19/2011		208	0	193	15	0		0	15		
1,063	RAYONIER INC REIT	754907103		4/9/2011	12/19/2011		623	0	617	6	0		0	6		
1,064	RIVERBED TECHNOLOGY INC	768573107		9/28/2010	12/19/2011		467	0	460	7	0		0	7		
1,065	RATHEON CO	755111507		11/20/2008	1/28/2011		34,422	0	32,178	2,244	0		0	2,244		
1,066	RATHEON CO	755111507		11/20/2008	1/28/2011		34,429	0	32,178	2,251	0		0	2,251		
1,067	ROBERT HALF INTL INC	770323103		11/18/2011	12/19/2011		806	0	783	23	0		0	23		
1,068	ROCK-TENN CO CLASS A	772739207		9/7/2011	9/22/2011		496	0	496	0	0		0	0		
1,069	ROCK-TENN CO CLASS A	772739207		9/7/2011	9/28/2011		519	0	519	0	0		0	0		
1,070	ROCK-TENN CO CLASS A	772739207		8/17/2011	12/19/2011		564	0	634	-70	0		0	-70		
1,071	ROPER INDUSTRIES INC	776696106		11/21/2008	9/22/2011		682	0	363	319	0		0	319		
1,072	ROPER INDUSTRIES INC	776696106		11/21/2008	12/19/2011		829	0	363	466	0		0	466		
1,073	ROVI CORP	779376102		12/10/2010	1/20/2011		640	0	583	57	0		0	57		
1,074	ROVI CORP	779376102		6/24/2009	1/20/2011		5,118	0	1,787	3,331	0		0	3,331		
1,075	ROVI CORP	779376102		6/24/2009	3/16/2011		554	0	223	331	0		0	331		
1,076	CB RICHARD ELLIS GROUP INC	12497T101		3/22/2011	3/25/2011		543	0	545	-2	0		0	-2		
1,077	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	3/25/2011		2,987	0	2,021	966	0		0	966		
1,078	B E AEROSPACE INC	073302101		9/21/2009	12/19/2011		736	0	401	335	0		0	335		
1,079	BSCMS 2004-PWR5 A3 4 565% 7/11/42/07383F-Q35	12497T101		2/1/2010	6/11/2011		6,816	0	6,955	-139	0		0	-139		
1,080	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	7/15/2011		1,826	0	1,470	356	0		0	356		
1,081	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	7/21/2011		7,081	0	5,511	1,570	0		0	1,570		
1,082	CB RICHARD ELLIS GROUP INC	12497T101		9/8/2010	9/22/2011		252	0	367	-115	0		0	-115		
1,083	BSCMS 2004-PWR5 A3 4 565% 7/11/42/07383F-Q35	12497T101		2/1/2010	7/11/2011		4,919	0	5,020	-101	0		0	-101		
1,084	BSCMS 2004-PWR5 A3 4 565% 7/11/42/07383F-Q35	12497T101		2/1/2010	8/11/2011		24,173	0	24,668	-495	0		0	-495		
1,085	BSCMS 2004-PWR5 A3 4 565% 7/11/42/07383F-Q35	12497T101		2/1/2010	9/13/2011		19,092	0	19,482	-390	0		0	-390		
1,086	BECKMAN COULTER INC	075811109		12/13/2010	1/21/2011		17,989	0	17,533	456	0		0	456		
1,087	BLACKROCK INC 6.25% 9/15/17	09247XAC5		5/21/2010	1/22/2011		11,604	0	11,348	256	0		0	256		
1,088	BLACKSTONE GROUP LP/ITHE	09253U108		3/1/2011	3/16/2011		163	0	163	0	0		0	0		
1,089	BLACKSTONE GROUP LP/ITHE	09253U108		3/1/2011	3/16/2011		979	0	1,030	-51	0		0	-51		
1,090	BLACKSTONE GROUP LP/ITHE	09253U108		2/14/2011	5/4/2011		186	0	189	-3	0		0	-3		
1,091	BLACKSTONE GROUP LP/ITHE	09253U108		3/7/2011	5/4/2011		372	0	377	-5	0		0	-5		
1,092	FHLMC GOLD A95160 4.0% 11/01/40	312943WV1		4/8/2011	1/15/2012		844	0	826	18	0		0	18		
1,093	BLACKSTONE GROUP LP/ITHE	09253U108		3/1/2011	5/4/2011		2,232	0	2,113	119	0		0	119		
1,094	BLACKSTONE GROUP LP/ITHE	09253U108		3/1/2011	7/15/2011		1,757	0	1,937	-180	0		0	-180		
1,095	BLACKSTONE GROUP LP/ITHE	09253U108		3/1/2011	7/15/2011		1,757	0	1,932	-175	0		0	-175		
1,096	BLACKSTONE GROUP LP/ITHE	09253U108		3/2/2011	7/15/2011		8,146	0	8,635	-489	0		0	-489		
1,097	BORG WARNER INC	099724106		4/21/2011	5/20/2011		7,047	0	7,683	-636	0		0	-636		
1,098	BORG WARNER INC	099724106		4/21/2011	9/22/2011		609	0	768	-159	0		0	-159		
1,099	BORG WARNER INC	099724106		4/21/2011	12/19/2011		624	0	768	-144	0		0	-144		
1,100	BORG WARNER INC	099724106		4/21/2011	12/22/2011		3,226	0	3,842	-616	0		0	-616		
1,101	BORG WARNER INC	099724106		4/21/2011	12/22/2011		3,789	0	3,649	140	0		0	140		
1,102	BOSTON PROPERTIES INC	101121101		4/29/2011	7/15/2011			0			0		0			

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															161,179	0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
1,161	FNMA POOL # AH4794 5.0% 2/01/41	3138A6K64		3/4/2011	12/25/2011		2,000	0	2,103	-103			0	-103		
1,162	FNMA POOL # AH4794 5.0% 2/01/41	3138A6K64		3/4/2011	1/25/2012		903	0	949	-46			0	-46		
1,163	INFORMATICA CORP	45666Q102		8/12/2010	9/23/2011		2,243	0	1,685	558			0	558		
1,164	INFORMATICA CORP	45666Q102		8/13/2010	9/23/2011		2,007	0	1,553	454			0	454		
1,165	INFORMATICA CORP	45666Q102		8/13/2010	9/23/2011		39	0	30	9			0	9		
1,166	INFORMATICA CORP	45666Q102		8/13/2010	9/23/2011		10,271	0	7,957	2,314			0	2,314		
1,167	INFORMATICA CORP	45666Q102		8/13/2010	9/23/2011		8,657	0	6,724	1,933			0	1,933		
1,168	INFORMATICA CORP	45666Q102		8/16/2010	9/23/2011		39	0	31	8			0	8		
1,169	INFORMATICA CORP	45666Q102		8/16/2010	9/23/2011		20,502	0	16,406	4,096			0	4,096		
1,170	INFORMATICA CORP	45666Q102		4/28/2011	9/28/2011		429	0	550	-121			0	-121		
1,171	INFORMATICA CORP	45666Q102		4/28/2011	12/19/2011		404	0	550	-146			0	-146		
1,172	INFORMATICA CORP	45666Q102		4/28/2011	12/23/2011		11,245	0	16,490	-5,245			0	-5,245		
1,173	INSPIRE PHARMACEUTICALS INC	457733103		12/21/2010	1/3/2011		4,184	0	10,169	-5,985			0	-5,985		
1,174	INTEL CORP	458140100		9/23/2011	9/28/2011		2,925	0	2,783	142			0	142		
1,175	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	12/15/2011		421	0	443	-22			0	-22		
1,176	EXXON MOBIL CORP	30231G102		11/20/2008	3/23/2011		89,852	0	77,951	11,901			0	11,901		
1,177	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	1/15/2012		503	0	530	-27			0	-27		
1,178	EXXON MOBIL CORP	30231G102		11/20/2008	9/28/2011		5,845	0	5,721	124			0	124		
1,179	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/8/2011	4/15/2011		280	0	295	-15			0	-15		
1,180	EXXON MOBIL CORP	30231G102		11/20/2008	10/26/2011		83,998	0	75,090	8,908			0	8,908		
1,181	EXXON MOBIL CORP	30231G102		11/20/2008	12/19/2011		9,553	0	8,582	971			0	971		
1,182	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/8/2011	5/15/2011		186	0	196	-10			0	-10		
1,183	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/12/2011	9/22/2011		118	0	204	-86			0	-86		
1,184	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/12/2011	9/28/2011		360	0	612	-252			0	-252		
1,185	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/12/2011	12/19/2011		348	0	612	-264			0	-264		
1,186	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/12/2011	12/22/2011		2,696	0	4,491	-1,795			0	-1,795		
1,187	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/8/2011	6/15/2011		157	0	166	-9			0	-9		
1,188	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/8/2011	7/15/2011		183	0	193	-10			0	-10		
1,189	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/8/2011	8/15/2011		182	0	192	-10			0	-10		
1,190	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/8/2011	9/15/2011		217	0	228	-12			0	-12		
1,191	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/11/2011	12/22/2011		3,553	0	5,741	-2,188			0	-2,188		
1,192	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/8/2011	10/15/2011		257	0	271	-14			0	-14		
1,193	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/8/2011	11/15/2011		280	0	296	-16			0	-16		
1,194	FAIRCHILD SEMICONDUCTOR INTL CO	303726103		5/11/2011	12/23/2011		2,310	0	3,761	-1,451			0	-1,451		
1,195	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	2/15/2011		2,343	0	2,466	-123			0	-123		
1,196	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	3/15/2011		1,527	0	1,607	-80			0	-80		
1,197	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/8/2011	12/15/2011		223	0	235	-12			0	-12		
1,198	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	4/15/2011		442	0	465	-23			0	-23		
1,199	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	5/15/2011		903	0	950	-47			0	-47		
1,200	FHLMC GOLD G11938 4.5% 3/01/21	3128M1BF5		3/8/2011	1/15/2012		266	0	281	-15			0	-15		
1,201	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	6/15/2011		744	0	783	-39			0	-39		
1,202	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	7/15/2011		618	0	650	-32			0	-32		
1,203	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	8/15/2011		827	0	871	-44			0	-44		
1,204	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	9/15/2011		1,076	0	1,132	-56			0	-56		
1,205	FNMA POOL # AE5895 3.329% 10/01/40	31419GRR7		9/21/2011	11/25/2011		2,114	0	2,196	-82			0	-82		
1,206	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	10/15/2011		415	0	437	-22			0	-22		
1,207	FHLMC GOLD G30459 5.0% 5/01/29	3128CUQL3		10/16/2009	11/15/2011		740	0	779	-39			0	-39		
1,208	FNMA POOL # AE5895 3.323% 10/01/40	31419GRR7		9/21/2011	12/25/2011		2,612	0	2,713	-101			0	-101		
1,209	FNMA POOL # AE5895 3.323% 10/01/40	31419GRR7		9/21/2011	1/25/2012		2,671	0	2,775	-104			0	-104		
1,210	F5 NETWORKS INC	315616102		2/16/2010	3/16/2011		540	0	266	274			0	274		
1,211	F5 NETWORKS INC	315616102		2/16/2010	3/22/2011		8,570	0	4,788	3,782			0	3,782		
1,212	ENDURANCE SPECIALTY HLDGS	G30397106		4/20/2011	9/7/2011		7,819	0	9,907	-2,088			0	-2,088		
1,213	EVEREST RE GROUP LTD	G3223R108		9/7/2011	9/22/2011		765	0	812	-47			0	-47		
1,214	EVEREST RE GROUP LTD	G3223R108		9/7/2011	10/21/2011		13,470	0	12,992	478			0	478		
1,215	HERBALIFE LTD	G4412G101		12/10/2010	3/16/2011		773	0	690	83			0	83		
1,216	AIR PRODS & CHEMS INC	009158106		9/23/2011	12/19/2011		1,633	0	1,512	121			0	121		
1,217	HERBALIFE LTD	G4412G101		5/1/2009	5/4/2011		13,074	0	2,627	10,447			0	10,447		
1,218	INVESCO LTD	G491BT108		10/8/2010	2/14/2011		13,878	0	11,977	1,901			0	1,901		

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							Long Term CG Distributions	Short Term CG Distributions								
							161,179	0								
1,219	INVESCO LTD	G491BT108		12/10/2010	2/14/2011				257		0	233	24		0	2,188,001
1,220	INVESCO LTD	G491BT108		9/23/2011	9/28/2011				1,803		0	1,745	58		0	58
1,221	ALBEMARLE CORP	1221ALBEM101		7/19/2011	9/7/2011				2,028		0	15,159	-4,433		0	-4,433
1,222	ALERE INC	01449J105		10/25/2011	11/14/2011				2,828		0	2,363	465		0	465
1,223	AFFILIATED MANAGERS GROUP INC	008252108		12/21/2010	12/19/2011				904		0	1,015	-111		0	-111
1,224	AGILENT TECHNOLOGIES INC	00846U101		9/23/2011	9/28/2011				2,679		0	1,246	83		0	83
1,225	AGILENT TECHNOLOGIES INC	00846U101		9/23/2011	12/19/2011				2,679		0	2,493	186		0	186
1,226	AGRIUM INC	008916108		8/30/2010	1/20/2011				11,439		0	9,074	2,365		0	2,365
1,227	AGRIUM INC	008916108		10/11/2010	1/20/2011				3,520		0	3,320	200		0	200
1,228	ALERE INC	01449J105		10/25/2011	12/19/2011				228		0	215	11		0	11
1,229	ALEXANDRIA REAL ESTATE EQUITIES	015271109		10/22/2010	3/16/2011				757		0	749	8		0	8
1,230	AIR PRODS & CHEMS INC	009158106		9/23/2011	9/28/2011				2,422		0	2,268	154		0	154
1,231	ALEXANDRIA REAL ESTATE EQUITIES	015271109		3/22/2011	9/22/2011				611		0	753	-142		0	-142
1,232	ALEXANDRIA REAL ESTATE EQUITIES	015271109		10/22/2010	9/28/2011				617		0	749	-132		0	-132
1,233	ALEXANDRIA REAL ESTATE EQUITIES	015271109		10/22/2010	12/19/2011				663		0	749	-86		0	-86
1,234	AIR PRODS & CHEMS INC	009158106		9/23/2011	12/19/2011				4,898		0	4,537	361		0	361
1,235	ALLIANCE DATA SYS CORP	018581108		11/20/2008	3/16/2011				4,111		0	1,881	2,230		0	2,230
1,236	ALLIANCE DATA SYS CORP	018581108		5/5/2010	3/16/2011				822		0	768	54		0	54
1,237	ALLIANCE DATA SYS CORP	018581108		3/22/2011	9/22/2011				929		0	840	89		0	89
1,238	ALLIANCE DATA SYS CORP	018581108		11/20/2008	9/23/2011				152,868		0	62,061	90,797		0	90,797
1,239	ALLIANCE DATA SYS CORP	018581108		5/5/2010	9/28/2011				961		0	768	193		0	193
1,240	ALLIANCE DATA SYS CORP	018581108		5/5/2010	12/19/2011				515		0	362	133		0	133
1,241	ALLIED NEVADA GOLD CORP	019344100		9/20/2011	9/22/2011				777		0	777	0		0	0
1,242	ALLIED NEVADA GOLD CORP	019344100		9/20/2011	9/28/2011				363		0	363	0		0	0
1,243	ALLIED NEVADA GOLD CORP	019344100		9/12/2011	12/19/2011				324		0	599	-275		0	-275
1,244	ALLIED NEVADA GOLD CORP	019344100		9/20/2011	12/22/2011				5,447		0	7,673	-2,226		0	-2,226
1,245	ALLIED NEVADA GOLD CORP	019344100		9/21/2011	12/22/2011				961		0	1,344	-383		0	-383
1,246	ALLIED NEVADA GOLD CORP	019344100		9/19/2011	12/22/2011				320		0	511	-191		0	-191
1,247	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	3/16/2011				2,447		0	2,074	373		0	373
1,248	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	9/23/2011				2,363		0	2,250	113		0	113
1,249	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	9/23/2011				19,367		0	18,462	905		0	905
1,250	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/11/2010	9/23/2011				4,027		0	3,779	248		0	248
1,251	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/11/2010	9/23/2011				16,468		0	15,487	981		0	981
1,252	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/12/2010	9/23/2011				5,746		0	5,446	300		0	300
1,253	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	9/23/2011				27,565		0	26,611	954		0	954
1,254	COMMIT TO PUR FNMA SF MTG	1017401F040610		12/9/2010	1/10/2011				139,475		0	139,519	-44		0	-44
1,255	COMMIT TO PUR FNMA SF MTG	1017401F040610		12/9/2010	1/10/2011				79,688		0	79,750	-62		0	-62
1,256	COMMIT TO PUR FNMA SF MTG	2017401F040628		1/10/2011	2/4/2011				78,038		0	79,488	-1,450		0	-1,450
1,257	COMMIT TO PUR FNMA SF MTG	2017401F040628		1/25/2011	2/4/2011				82,951		0	84,309	-1,358		0	-1,358
1,258	COMMIT TO PUR FNMA SF MTG	2017401F040628		1/10/2011	2/4/2011				78,034		0	79,475	-1,441		0	-1,441
1,259	COMMIT TO PUR FNMA SF MTG	2017401F040628		7/21/2010	2/15/2011				68,280		0	69,552	-1,272		0	-1,272
1,260	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	2/15/2011				568		0	612	-44		0	-44
1,261	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	3/15/2011				488		0	525	-37		0	-37
1,262	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	4/15/2011				355		0	382	-27		0	-27
1,263	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	5/15/2011				303		0	327	-24		0	-24
1,264	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	6/15/2011				366		0	394	-28		0	-28
1,265	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	7/15/2011				256		0	276	-20		0	-20
1,266	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	8/15/2011				251		0	270	-19		0	-19
1,267	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	9/15/2011				313		0	337	-24		0	-24
1,268	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	10/15/2011				331		0	357	-26		0	-26
1,269	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	11/15/2011				289		0	290	-21		0	-21
1,270	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	12/15/2011				319		0	343	-24		0	-24
1,271	FHLMC GOLD G04216	5 5% 12/01/37 3128M6A9		7/21/2010	1/15/2012				268		0	288	-20		0	-20
1,272	FHLMC GOLD G04216	5 5% 4/01/38 3128M6A2		6/10/2010	2/15/2011				1,337		0	1,430	-93		0	-93
1,273	FHLMC GOLD G04216	5 5% 4/01/38 3128M6A2		6/10/2010	3/15/2011				982		0	1,061	-69		0	-69
1,274	FHLMC GOLD G04216	5 5% 4/01/38 3128M6A2		6/10/2010	4/15/2011				920		0	984	-64		0	-64
1,275	FHLMC GOLD G04216	5 5% 4/01/38 3128M6A2		6/10/2010	5/15/2011				821		0	878	-57		0	-57
1,276	FHLMC GOLD G04216	5 5% 4/01/38 3128M6A2		6/10/2010	6/15/2011				699		0	747	-48		0	-48

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

	Long Term CG Distributions	Short Term CG Distributions	Amount		How Acquired	Date Acquired	Date Sold	Totals			Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	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
			161,179	0				23,679,723	0	21,491,722	2,188,001	0	0	0	0	0	0	2,188,001
1,277	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2			6/10/2010	7/15/2011	622	0	665	-43							-43
1,278	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2			6/10/2010	8/15/2011	799	0	855	-56							-56
1,279	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2			6/10/2010	9/15/2011	782	0	837	-55							-55
1,280	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2			6/10/2010	10/15/2011	1,107	0	1,184	-77							-77
1,281	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2			6/10/2010	11/15/2011	993	0	1,062	-69							-69
1,282	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2			6/10/2010	12/15/2011	1,066	0	1,140	-74							-74
1,283	FHLMC GOLD G04219	5 5% 4/01/38	3128M6AU2			6/10/2010	1/15/2012	968	0	1,035	-67							-67
1,284	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9			2/9/2009	2/15/2011	939	0	973	-34							-34
1,285	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9			2/9/2009	3/15/2011	1,888	0	1,955	-67							-67
1,286	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9			2/9/2009	4/15/2011	1,488	0	1,540	-52							-52
1,287	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9			2/9/2009	5/15/2011	1,467	0	1,519	-52							-52
1,288	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9			2/9/2009	6/15/2011	1,557	0	1,612	-55							-55
1,289	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9			2/9/2009	7/15/2011	1,154	0	1,194	-40							-40
1,290	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9			2/9/2009	8/15/2011	243	0	251	-8							-8
1,291	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9			2/9/2009	9/15/2011	2,420	0	2,506	-86							-86
1,292	FHLMC GOLD G04425	6 0% 5/01/38	3128M6HA9			2/9/2009	9/21/2011	24,352	0	22,959	1,393							1,393
1,293	FIFTH THIRD BANCORP		316773100			12/10/2010	2/4/2011	766	0	613	153							153
1,294	FIFTH THIRD BANCORP		316773100			12/10/2010	2/4/2011	459	0	438	21							21
1,295	FIFTH THIRD BANCORP		316773100			7/29/2009	2/4/2011	1,991	0	1,142	849							849
1,296	FIFTH THIRD BANCORP		316773100			7/29/2009	3/1/2011	16,472	0	10,361	6,111							6,111
1,297	FIRST NIAGARA FINL GROUP INC		33582V108			9/23/2011	12/19/2011	999	0	1,136	-137							-137
1,298	FIRST NIAGARA FINL GROUP INC		33582V108			9/23/2011	12/21/2011	9,456	0	10,794	-1,338							-1,338
1,299	FUNBC 2001-C2 A2 6 663% 1/12/2043		33736XBZ1			2/9/2010	1/14/2011	3,446	0	3,575	-129							-129
1,300	FUNBC 2001-C2 A2 6 663% 1/12/2043		33736XBZ1			2/24/2010	1/14/2011	3,446	0	3,571	-125							-125
1,301	FLORIDA POWER CORP 4 8% 3/01/13		341099CC1			11/19/2008	12/21/2011	10,437	0	9,931	506							506
1,302	FLOWERVE CORP		34354P105			12/10/2010	3/16/2011	359	0	348	11							11
1,303	FLOWERVE CORP		34354P105			10/8/2010	3/16/2011	120	0	112	8							8
1,304	FLOWERVE CORP		34354P105			10/8/2010	10/21/2011	6,410	0	8,601	-2,191							-2,191
1,305	FLOWERVE CORP		34354P105			3/22/2011	10/21/2011	83	0	124	-41							-41
1,306	FOOT LOCKER INC		344849104			12/10/2010	3/16/2011	386	0	387	-1							-1
1,307	FOOT LOCKER INC		344849104			8/25/2010	3/16/2011	386	0	237	149							149
1,308	FOOT LOCKER INC		344849104			3/22/2011	7/25/2011	225	0	188	37							37
1,309	FOOT LOCKER INC		344849104			8/25/2010	7/25/2011	4,044	0	2,133	1,911							1,911
1,310	FOOT LOCKER INC		344849104			9/6/2011	9/22/2011	597	0	586	11							11
1,311	FOOT LOCKER INC		344849104			9/6/2011	9/27/2011	2,465	0	2,149	316							316
1,312	FOOT LOCKER INC		344849104			9/6/2011	9/28/2011	445	0	391	54							54
1,313	FOOT LOCKER INC		344849104			8/25/2010	12/19/2011	715	0	356	359							359
1,314	FOOT LOCKER INC		344849104			8/25/2010	12/22/2011	5,397	0	2,726	2,671							2,671
1,315	FOOT LOCKER INC		344849104			8/25/2010	12/29/2011	9,031	0	4,503	4,528							4,528
1,316	FORD MOTOR CO		345370860			1/6/2011	3/16/2011	4,267	0	5,469	-1,202							-1,202
1,317	FORD MOTOR CO		345370860			1/12/2010	9/23/2011	4,953	0	8,578	-3,626							-3,626
1,318	FORD MOTOR CO		345370860			1/12/2010	9/23/2011	18,270	0	31,760	-13,490							-13,490
1,319	FORD MOTOR CO		345370860			1/12/2010	9/23/2011	8,062	0	14,037	-5,975							-5,975
1,320	FORD MOTOR CO		345370860			1/12/2010	9/23/2011	813	0	1,423	-610							-610
1,321	FORD MOTOR CO		345370860			1/12/2010	9/23/2011	30,662	0	53,493	-22,831							-22,831
1,322	FORD MOTOR CO		345370860			1/6/2011	9/23/2011	12,580	0	24,263	-11,683							-11,683
1,323	FORD MOTOR CO		345370860			1/6/2011	9/23/2011	8,469	0	16,259	-7,790							-7,790
1,324	FORD MOTOR CO		345370860			1/6/2011	9/23/2011	8,630	0	16,641	-8,011							-8,011
1,325	FOREST OIL CORP		346091705			12/21/2010	2/17/2011	3,914	0	3,715	199							199
1,326	FOREST OIL CORP		346091705			4/20/2010	3/7/2011	13,575	0	10,965	2,610							2,610
1,327	FOREST OIL CORP		346091705			12/10/2010	3/7/2011	339	0	347	-8							-8
1,328	FOREST OIL CORP		346091705			12/21/2010	3/7/2011	339	0	372	-33							-33
1,329	PEPSICO INC		713448108			11/20/2008	12/19/2011	3,224	0	2,567	657							657
1,330	PFIZER INC		717081103			7/7/2009	3/16/2011	1,048	0	793	255							255
1,331	PFIZER INC		717081103			7/7/2009	3/16/2011	8,459	0	6,398	2,061							2,061
1,332	PFIZER INC		717081103			7/7/2009	5/9/2011	1,665	0	1,189	476							476
1,333	PFIZER INC		717081103			7/7/2009	5/9/2011	39,030	0	27,807	11,223							11,223
1,334	PFIZER INC		717081103			7/7/2009	5/10/2011	35,388	0	25,040	10,348							10,348

Short Term CO Dividends														Totals		Long Term CO Dividends													
	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	Z, 188,000															
1,335	PFIZER INC	717081103		7/7/2009	9/23/2011	8,117	0	6,836	1,281	0		0	0	1,281															
1,336	PFIZER INC	717081103		7/7/2009	9/23/2011	5,267	0	4,437	830	0			0	830															
1,337	PFIZER INC	717081103		11/20/2008	9/23/2011	13,558	0	11,346	2,212	0		0	0	2,212															
1,338	PFIZER INC	717081103		11/20/2008	9/28/2011	3,388	0	2,764	624	0		0	0	624															
1,339	PFIZER INC	717081103		9/23/2011	12/19/2011	1,903	0	1,568	335	0		0	0	335															
1,340	PFIZER INC	717081103		11/20/2008	12/19/2011	7,188	0	4,946	2,242	0		0	0	2,242															
1,341	PHARMASSET INC	71715N106		8/2/2011	9/22/2011	773	0	605	168	0		0	0	168															
1,342	PHARMASSET INC	71715N106		8/2/2011	11/22/2011	27,534	0	12,472	15,062	0		0	0	15,062															
1,343	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	3/16/2011	6,204	0	3,745	2,459	0		0	0	2,459															
1,344	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	5/13/2011	87,599	0	47,931	39,668	0		0	0	39,668															
1,345	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	9/23/2011	50,482	0	29,582	20,900	0		0	0	20,900															
1,346	PHILIP MORRIS INTERNAT-WI	718172109		11/20/2008	9/28/2011	1,295	0	749	546	0		0	0	546															
1,347	PHILIP MORRIS INTERNAT-WI	718172109		9/23/2011	12/19/2011	1,525	0	1,279	246	0		0	0	246															
1,348	PHILIP MORRIS INTERNAT-WI	718172109		10/28/2011	12/19/2011	4,575	0	4,344	231	0		0	0	231															
1,349	PHILLIPS VAN HEUSEN CORP	718592108		11/10/2010	3/7/2011	2,428	0	2,563	-135	0		0	0	-135															
1,350	PHILLIPS VAN HEUSEN CORP	718592108		12/10/2010	3/7/2011	1,214	0	1,390	-176	0		0	0	-176															
1,351	PHILLIPS VAN HEUSEN CORP	718592108		10/8/2010	3/16/2011	1,811	0	1,897	-86	0		0	0	-86															
1,352	PHILLIPS VAN HEUSEN CORP	718592108		10/8/2010	3/23/2011	4,440	0	5,060	-620	0		0	0	-620															
1,353	PHILLIPS VAN HEUSEN CORP	718592108		10/8/2010	3/23/2011	3,330	0	3,764	-454	0		0	0	-454															
1,354	PHILLIPS VAN HEUSEN CORP	718592108		10/11/2010	3/23/2011	1,665	0	1,887	-222	0		0	0	-222															
1,355	PHILLIPS VAN HEUSEN CORP	718592108		10/11/2010	3/23/2011	555	0	629	-74	0		0	0	-74															
1,356	PHILLIPS VAN HEUSEN CORP	718592108		10/15/2010	3/23/2011	6,104	0	6,957	-853	0		0	0	-853															
1,357	PHILLIPS VAN HEUSEN CORP	718592108		3/22/2011	3/23/2011	555	0	567	-12	0		0	0	-12															
1,358	PIER 1 IMPORTS INC	720279108		12/10/2010	3/16/2011	183	0	213	-30	0		0	0	-30															
1,359	PIER 1 IMPORTS INC	720279108		12/6/2010	3/16/2011	367	0	425	-58	0		0	0	-58															
1,360	PIER 1 IMPORTS INC	720279108		12/3/2010	4/4/2011	1,621	0	1,656	-35	0		0	0	-35															
1,361	PIER 1 IMPORTS INC	720279108		12/3/2010	4/4/2011	3,646	0	3,724	-78	0		0	0	-78															
1,362	PIER 1 IMPORTS INC	720279108		12/6/2010	4/4/2011	101	0	103	-2	0		0	0	-2															
1,363	PIER 1 IMPORTS INC	720279108		12/6/2010	4/4/2011	5,672	0	5,948	-276	0		0	0	-276															
1,364	AGCO CORP	001084102		3/25/2011	8/2/2011	10,282	0	12,530	-2,248	0		0	0	-2,248															
1,365	AGCO CORP	001084102		4/28/2011	8/2/2011	3,576	0	4,595	-1,019	0		0	0	-1,019															
1,366	A T & T INC	00206R102		11/20/2008	3/16/2011	6,317	0	5,790	527	0		0	0	527															
1,367	AT&T INC	00206R102		11/20/2008	9/23/2011	63,851	0	57,897	5,954	0		0	0	5,954															
1,368	AT&T INC	00206R102		11/20/2008	9/28/2011	2,023	0	1,762	261	0		0	0	261															
1,369	AT&T INC	00206R102		11/20/2008	12/19/2011	3,731	0	3,272	459	0		0	0	459															
1,370	AT&T INC	00206R102		9/23/2011	12/19/2011	1,148	0	1,112	36	0		0	0	36															
1,371	AT&T INC	00206RAR3	5.8% 2/15/19	12/13/2010	3/24/2011	16,752	0	16,930	-178	0		0	0	-178															
1,372	AT&T INC	00206RAR3	5.8% 2/15/19	10/28/2009	3/24/2011	16,752	0	16,109	643	0		0	0	643															
1,373	AT&T INC	00206RAR3	5.8% 2/15/19	10/28/2009	4/26/2011	33,596	0	32,217	1,379	0		0	0	1,379															
1,374	ABERCROMBIE & FITCH CO CL A	002896207		12/10/2010	3/16/2011	542	0	559	-17	0		0	0	-17															
1,375	ABERCROMBIE & FITCH CO CL A	002896207		4/5/2010	3/16/2011	62	0	480	62	0		0	0	62															
1,376	ABERCROMBIE & FITCH CO CL A	002896207		3/22/2011	7/15/2011	727	0	550	177	0		0	0	177															
1,377	ABERCROMBIE & FITCH CO CL A	002896207		4/5/2010	7/15/2011	5,092	0	3,363	1,729	0		0	0	1,729															
1,378	ABERCROMBIE & FITCH CO CL A	002896207		4/5/2010	9/22/2011	624	0	480	144	0		0	0	144															
1,379	ABERCROMBIE & FITCH CO CL A	002896207		4/5/2010	9/27/2011	2,013	0	1,441	572	0		0	0	572															
1,380	ABERCROMBIE & FITCH CO CL A	002896207		5/5/2010	9/27/2011	1,342	0	905	437	0		0	0	437															
1,381	ABERCROMBIE & FITCH CO CL A	002896207		5/5/2010	11/1/2011	2,980	0	1,785	1,195	0		0	0	1,195															
1,382	ABERCROMBIE & FITCH CO CL A	002896207		5/5/2010	11/1/2011	5,216	0	3,166	2,050	0		0	0	2,050															
1,383	ABIOMED INC	003654100		5/26/2011	9/28/2011	730	0	230	0	0		0	0	0															
1,384	ABIOMED INC	003654100		5/25/2011	11/14/2011	748	0	739	9	0		0	0	9															
1,385	ABIOMED INC	003654100		5/26/2011	11/14/2011	2,432	0	2,468	-36	0		0	0	-36															
1,386	ABIOMED INC	003654100		5/20/2011	11/14/2011	374	0	374	0	0		0	0	0															
1,387	ABIOMED INC	003654100		5/24/2011	11/14/2011	1,310	0	1,284	26	0		0	0	26															
1,388	ABIOMED INC	003654100		5/24/2011	12/15/2011	1,405	0	1,284	121	0		0	0	121															
1,389	ABIOMED INC	003654100		5/24/2011	12/19/2011	555	0	550	5	0		0	0	5															
1,390	ACME PACKET INC	004764106		7/30/2010	2/14/2011	3,742	0	1,469	2,273	0		0	0	2,273															
1,391	ACME PACKET INC	004764106		7/30/2010	3/16/2011	710	0	294	416	0		0	0	416															
1,392	PLAINS EXPLORATION & PR-WI	726505100		3/7/2011	3/16/2011	695	0	720	-25	0		0	0	-25															

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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	161,179												2,188,001
	Short Term CG Distributions	0												
1,393	WISCONSIN ENERGY CORP	976657106		2/27/2009	9/28/2011		625	0	400	225			0	225
1,394	PLAINS EXPLORATION & PR-WI	726505100		3/7/2011	4/14/2011		7,178	0	7,828	-651			0	-651
1,395	PLAINS EXPLORATION & PR-WI	726505100		3/13/2011	4/14/2011		342	0	363	-41			0	-41
1,396	WISCONSIN ENERGY CORP	976657106		2/27/2009	12/19/2011		335	0	200	135			0	135
1,397	YUM! BRANDS INC	988498101		9/23/2011	9/28/2011		1,600	0	1,530	70			0	70
1,398	PLAINS EXPLORATION & PR-WI	726505100		9/23/2011	9/28/2011		994	0	928	65			0	65
1,399	PLAINS EXPLORATION & PR-WI	726505100		9/23/2011	12/19/2011		2,927	0	2,090	837			0	837
1,400	PLAINS EXPLORATION & PR-WI	726505100		11/14/2011	12/19/2011		330	0	357	-27			0	-27
1,401	WELLS FARGO & COMPANY	949746101		9/2/2010	12/19/2011		761	0	745	16			0	16
1,402	YUM! BRANDS INC	988498101		9/23/2011	12/19/2011		1,152	0	1,020	132			0	132
1,403	YUM! BRANDS INC	988498101		10/28/2011	12/19/2011		5,185	0	4,865	320			0	320
1,404	WISCONSIN ENERGY CORP	976657106		12/10/2010	3/16/2011		584	0	586	-2			0	-2
1,405	WISCONSIN ENERGY CORP	976657106		2/27/2009	3/16/2011		282	0	200	92			0	92
1,406	WISCONSIN ENERGY CORP	976657106		12/16/2010	9/22/2011		305	0	304	1			0	1
1,407	ZAGG INC	98884U108		6/1/2011	8/26/2011		1,926	0	1,474	452			0	452
1,408	ZAGG INC	98884U108		6/1/2011	9/22/2011		224	0	227	-3			0	-3
1,409	ZAGG INC	98884U108		6/1/2011	9/28/2011		316	0	340	-24			0	-24
1,410	ACME PACKET INC	004764106		9/23/2011	9/27/2011		29,324	0	26,851	2,473			0	2,473
1,411	ACME PACKET INC	004764106		7/30/2010	9/28/2011		463	0	294	169			0	169
1,412	ENSCO PLC	29356Q109		3/24/2011	9/23/2011		112,024	0	152,680	-40,656			0	-40,656
1,413	EQUINIX INC	29444U502		7/15/2011	12/19/2011		994	0	990	4			0	4
1,414	EXELON CORP	30161N101		9/23/2011	12/19/2011		1,689	0	1,683	6			0	6
1,415	ACME PACKET INC	004764106		9/23/2011	9/28/2011		1,838	0	1,761	77			0	77
1,416	ACME PACKET INC	004764106		9/23/2011	11/30/2011		57,811	0	77,032	-19,221			0	-19,221
1,417	ACME PACKET INC	004764106		4/6/2011	12/19/2011		305	0	596	-291			0	-291
1,418	ACME PACKET INC	004764106		10/7/2011	12/19/2011		305	0	398	-93			0	-93
1,419	ACME PACKET INC	004764106		10/7/2011	12/22/2011		924	0	1,194	-270			0	-270
1,420	ACME PACKET INC	004764106		11/3/2011	12/22/2011		3,895	0	4,559	-864			0	-864
1,421	EXPRESS SCRIPTS INC	302182100		10/28/2011	12/19/2011		6,078	0	6,531	-453			0	-453
1,422	EZCORP INC	302301106		7/15/2011	9/28/2011		296	0	368	-72			0	-72
1,423	ADVANCED AUTO PTS INC	00751Y106		11/18/2011	12/22/2011		8,320	0	8,121	199			0	199
1,424	AFFILIATED MANAGERS GROUP INC	008252108		12/21/2010	3/16/2011		692	0	703	-11			0	-11
1,425	EZCORP INC	302301106		7/15/2011	10/25/2011		5,976	0	8,468	-2,492			0	-2,492
1,426	AFFILIATED MANAGERS GROUP INC	008252108		12/27/2010	9/22/2011		234	0	323	-89			0	-89
1,427	ACME PACKET INC	004764106		3/22/2011	9/22/2011		451	0	649	-198			0	-198
1,428	AFFILIATED MANAGERS GROUP INC	008252108		12/21/2010	9/22/2011		546	0	711	-165			0	-165
1,429	EXXON MOBIL CORP	30231G102		11/20/2008	3/16/2011		10,383	0	9,297	1,086			0	1,086
1,430	ZAGG INC	98884U108		6/1/2011	11/18/2011		7,418	0	7,711	-293			0	-293
1,431	ZOLL MED CORP	989922109		5/12/2011	9/16/2011		2,263	0	3,525	-1,262			0	-1,262
1,432	ACCENTURE PLC-CL A	G1151C101		9/23/2011	9/28/2011		1,689	0	1,505	184			0	184
1,433	ACCENTURE PLC-CL A	G1151C101		10/27/2011	12/19/2011		4,802	0	5,470	-668			0	-668
1,434	COVIDIEN PLC	G2554F105		1/4/2011	3/16/2011		4,544	0	4,282	262			0	262
1,435	COVIDIEN PLC	G2554F113		1/4/2011	9/23/2011		15,568	0	16,654	-1,086			0	-1,086
1,436	COVIDIEN PLC	G2554F113		1/4/2011	9/28/2011		1,854	0	1,903	-49			0	-49
1,437	COVIDIEN PLC	G2554F113		9/23/2011	12/19/2011		1,291	0	1,336	-45			0	-45
1,438	COVIDIEN PLC	G2554F113		1/4/2011	12/19/2011		3,442	0	3,807	-365			0	-365
1,439	ENDURANCE SPECIALTY HLDGS	G30397106		4/28/2011	7/15/2011		4,083	0	4,526	-443			0	-443
1,440	ENDURANCE SPECIALTY HLDGS	G30397106		4/28/2011	7/21/2011		818	0	905	-87			0	-87
1,441	ZIMMER HOLDINGS INC	98956P102		5/11/2011	9/28/2011		2,241	0	2,769	-528			0	-528
1,442	ZIMMER HOLDINGS INC	98956P102		5/9/2011	9/30/2011		543	0	680	-137			0	-137
1,443	ZIMMER HOLDINGS INC	98956P102		5/10/2011	9/30/2011		31,471	0	40,042	-8,571			0	-8,571
1,444	ZIMMER HOLDINGS INC	98956P102		5/11/2011	9/30/2011		9,224	0	11,768	-2,544			0	-2,544
1,445	ZIMMER HOLDINGS INC	98956P102		5/11/2011	9/30/2011		52,091	0	66,415	-14,324			0	-14,324
1,446	ZIMMER HOLDINGS INC	98956P102		9/23/2011	9/30/2011		35,270	0	34,585	685			0	685
1,447	ZOLL MED CORP	989922109		5/10/2011	9/16/2011		377	0	588	-211			0	-211
1,448	ZOLL MED CORP	989922109		5/10/2011	9/16/2011		377	0	589	-212			0	-212
1,449	ZOLL MED CORP	989922109		5/11/2011	9/16/2011		3,772	0	5,896	-2,124			0	-2,124
1,450	ZOLL MED CORP	989922109		5/12/2011	9/16/2011		3,017	0	4,720	-1,703			0	-1,703

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Long Term CG Distributions													Amount	
Short Term CG Distributions													161,179	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	
1,451	ENDURANCE SPECIALTY HLDGS	G30397106		4/20/2011	7/21/2011	2,862		3,152	-290			0	-290	
1,452	VITAMIN SHOPPE INC	92849E101		12/10/2010	3/16/2011	324		324	0			0	0	
1,453	VITAMIN SHOPPE INC	92849E101		12/21/2010	3/16/2011	324		339	-15			0	-15	
1,454	VITAMIN SHOPPE INC	92849E101		12/21/2010	3/22/2011	2,846		3,048	-202			0	-202	
1,455	VITAMIN SHOPPE INC	92849E101		12/21/2010	3/23/2011	941		1,016	-75			0	-75	
1,456	VITAMIN SHOPPE INC	92849E101		1/20/2011	7/15/2011	3,541		2,566	975			0	975	
1,457	VITAMIN SHOPPE INC	92849E101		12/16/2010	7/15/2011	443		334	109			0	109	
1,458	VITAMIN SHOPPE INC	92849E101		11/10/2010	7/15/2011	1,328		907	421			0	421	
1,459	VITAMIN SHOPPE INC	92849E101		10/25/2010	8/2/2011	436		286	150			0	150	
1,460	VITAMIN SHOPPE INC	92849E101		10/25/2010	8/2/2011	872		573	299			0	299	
1,461	VITAMIN SHOPPE INC	92849E101		10/26/2010	8/2/2011	436		285	151			0	151	
1,462	VITAMIN SHOPPE INC	92849E101		10/26/2010	8/2/2011	436		285	151			0	151	
1,463	VITAMIN SHOPPE INC	92849E101		10/27/2010	8/2/2011	436		281	155			0	155	
1,464	VITAMIN SHOPPE INC	92849E101		10/27/2010	8/2/2011	3,051		1,954	1,097			0	1,097	
1,465	VITAMIN SHOPPE INC	92849E101		11/10/2010	8/2/2011	6,973		4,839	2,134			0	2,134	
1,466	VMWARE INC-CLASS A	928563402		9/9/2011	9/23/2011	24,606		26,095	-1,489			0	-1,489	
1,467	VMWARE INC-CLASS A	928563402		9/9/2011	9/23/2011	39,789		42,362	-2,563			0	-2,563	
1,468	VOLCANO CORP	928645100		12/10/2010	3/16/2011	239		239	0			0	0	
1,469	DREYFUS HIGH YIELD-I	261980759		4/30/2009	9/22/2011	3,271		3,031	246			0	246	
1,470	DREYFUS HIGH YIELD-I	261980759		5/29/2009	9/22/2011	3,500		3,294	206			0	206	
1,471	DREYFUS HIGH YIELD-I	261980759		6/30/2009	9/22/2011	3,489		3,324	165			0	165	
1,472	DREYFUS HIGH YIELD-I	261980759		7/31/2009	9/22/2011	3,716		3,704	12			0	12	
1,473	DREYFUS HIGH YIELD-I	261980759		8/31/2009	9/22/2011	3,915		3,883	32			0	32	
1,474	DREYFUS HIGH YIELD-I	261980759		9/14/2009	9/22/2011	15,987		16,117	-130			0	-130	
1,475	DREYFUS HIGH YIELD-I	261980759		6/30/2010	9/22/2011	1,170		1,196	-26			0	-26	
1,476	DREYFUS HIGH YIELD-I	261980759		12/31/2010	9/22/2011	3,830		4,143	-313			0	-313	
1,477	DREYFUS HIGH YIELD-I	261980759		1/31/2011	9/22/2011	3,536		3,894	-358			0	-358	
1,478	DREYFUS HIGH YIELD-I	261980759		3/16/2011	9/22/2011	17,044		18,771	-1,727			0	-1,727	
1,479	U S TREASURY NOTE 4.25% 8/15/13	912828BH2		6/17/2010	9/16/2011	26,927		27,354	-427			0	-427	
1,480	U S TREASURY NOTE 4.25% 8/15/13	912828BH2		6/17/2010	10/5/2011	21,473		21,883	-410			0	-410	
1,481	U S TREASURY NOTE 4.25% 8/15/13	912828BH2		1/18/2011	10/5/2011	5,368		5,443	-75			0	-75	
1,482	U S TREASURY NOTE 4.25% 8/15/13	912828BH2		9/15/2009	10/6/2011	58,994		59,804	-810			0	-810	
1,483	U S TREASURY NOTE 4.25% 8/15/13	912828BH2		9/15/2009	10/20/2011	48,225		48,931	-706			0	-706	
1,484	U S TREASURY NOTE 4.25% 8/15/13	912828BH2		8/10/2011	10/20/2011	10,717		10,812	-95			0	-95	
1,485	U S TREASURY NOTE 4.25% 11/15/13	912828BR0		6/17/2010	3/17/2011	43,584		43,833	-249			0	-249	
1,486	U S TREASURY NOTE 4.25% 11/15/13	912828BR0		6/17/2010	6/22/2011	114,474		115,061	-587			0	-587	
1,487	U S TREASURY NOTE 4.25% 11/15/13	912828BR0		6/17/2010	9/22/2011	21,712		21,916	-204			0	-204	
1,488	U S TREASURY NOTE 4.5% 11/15/15	912828EN6		12/10/2010	4/13/2011	5,550		5,605	-55			0	-55	
1,489	U S TREASURY NOTE 4.5% 11/15/15	912828EN6		12/10/2010	9/22/2011	110,341		106,504	3,837			0	3,837	
1,490	U S TREASURY NOTE 5.125% 5/15/16	912828FF2		6/17/2010	1/11/2011	11,542		11,530	12			0	12	
1,491	U S TREASURY NOTE 5.125% 5/15/16	912828FF2		6/17/2010	2/16/2011	33,961		34,589	-628			0	-628	
1,492	U S TREASURY NOTE 5.125% 5/15/16	912828FF2		6/17/2010	3/4/2011	11,424		11,530	-106			0	-106	
1,493	U S TREASURY NOTE 5.125% 5/15/16	912828FF2		9/15/2009	3/4/2011	28,559		28,259	299			0	299	
1,494	U S TREASURY NOTE 5.125% 5/15/16	912828FF2		9/15/2009	3/31/2011	11,416		11,307	109			0	109	
1,495	U S TREASURY NOTE 5.125% 5/15/16	912828FF2		7/29/2009	6/23/2011	11,757		11,130	627			0	627	
1,496	U S TREASURY NOTE 5.125% 5/15/16	912828FF2		9/15/2009	6/23/2011	29,392		28,269	1,123			0	1,123	
1,497	U S INFL IX BD 2.375% 1/15/17	912828GD6		5/5/2009	12/21/2011	13,109		11,632	1,477			0	1,477	
1,498	U S TSY INFL IDX BD 0.625% 4/15/13	912828HW3		1/6/2009	6/20/2011	33,000		30,498	2,502			0	2,502	
1,499	U S TSY INFL IDX BD 0.625% 4/15/13	912828HW3		5/5/2009	6/20/2011	16,391		15,596	795			0	795	
1,500	U S TREASURY NOTE 3.75% 11/15/18	912828JR2		4/26/2011	8/5/2011	22,602		21,237	1,365			0	1,365	
1,501	U S TREASURY NOTE 1.25% 12/15/12	912828MB3		11/19/2010	8/24/2011	65,800		65,759	41			0	41	
1,502	U S TREASURY NOTE 1.25% 12/15/12	912828MB3		1/24/2011	8/24/2011	10,123		10,095	28			0	28	
1,503	U S TREASURY NOTE 3.625% 2/15/20	912828MP2		3/26/2010	1/18/2011	5,159		4,894	265			0	265	
1,504	U S TREASURY NOTE 1% 3/31/12	912828MU1		1/20/2011	3/2/2011	5,036		5,038	-2			0	-2	
1,505	COACH INC	189754104		9/27/2011	12/22/2011	5,373		5,394	-21			0	-21	
1,506	COACH INC	189754104		8/26/2011	12/22/2011	1,194		1,092	102			0	102	
1,507	COCA - COLA CO	191216100		9/23/2011	9/28/2011	4,197		4,047	150			0	150	
1,508	COCA - COLA CO	191216100		9/23/2011	12/19/2011	6,069		6,070	-1			0	-1	

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Amount	Amount								
	Long Term CG Distributions	161,179													2,188,001
	Short Term CG Distributions	0													0
1,509	COCA - COLA CO	191216100		9/23/2011	12/19/2011		2,023	0	2,023	0	0			0	0
1,510	COEUR D'ALENE MINES CORPORATION	192108504		3/7/2011	3/16/2011		309	0	309	0	0			0	0
1,511	COEUR D'ALENE MINES CORPORATION	192108504		3/7/2011	4/15/2011		2,585	0	2,844	-259	-259			0	-259
1,512	COEUR D'ALENE MINES CORPORATION	192108504		3/13/2011	4/15/2011		327	0	384	-57	-57			0	-57
1,513	COEUR D'ALENE MINES CORPORATION	192108504		3/7/2011	4/15/2011		2,946	0	3,199	-253	-253			0	-253
1,514	COEUR D'ALENE MINES CORPORATION	192108504		3/7/2011	4/15/2011		2,836	0	3,199	-363	-363			0	-363
1,515	COEUR D'ALENE MINES CORPORATION	192108504		3/25/2011	4/15/2011		2,836	0	3,147	-311	-311			0	-311
1,516	COMCAST CORP 5 9% 3/15/16	200303NALS		10/28/2009	12/21/2011		17,186	0	16,148	1,038	1,038			0	1,038
1,517	COMERICA INC	2003040107		1/14/2010	1/20/2011		16,666	0	14,651	2,015	2,015			0	2,015
1,518	COMERICA INC	2003040107		1/21/2010	1/20/2011		1,550	0	1,419	131	131			0	131
1,519	COMERICA INC	2003040107		12/10/2010	1/20/2011		388	0	410	-22	-22			0	-22
1,520	COMERICA INC	2003040107		9/9/2010	3/16/2011		3,348	0	3,369	-21	-21			0	-21
1,521	COMERICA INC	2003040107		9/7/2010	9/23/2011		10,523	0	17,431	-6,908	-6,908			0	-6,908
1,522	COMERICA INC	2003040107		9/7/2010	9/23/2011		2,751	0	4,565	-1,814	-1,814			0	-1,814
1,523	COMERICA INC	2003040107		9/7/2010	9/23/2011		1,506	0	2,493	-987	-987			0	-987
1,524	COMERICA INC	2003040107		9/8/2010	9/23/2011		5,043	0	8,455	-3,412	-3,412			0	-3,412
1,525	COMERICA INC	2003040107		9/8/2010	9/23/2011		25,019	0	42,008	-16,989	-16,989			0	-16,989
1,526	COMERICA INC	2003040107		9/9/2010	9/23/2011		3,231	0	5,540	-2,309	-2,309			0	-2,309
1,527	COMERICA INC	2003040107		9/9/2010	9/23/2011		3,602	0	6,073	-2,471	-2,471			0	-2,471
1,528	COMERICA INC	2003040107		9/9/2010	9/23/2011		12,509	0	21,107	-8,598	-8,598			0	-8,598
1,529	DREYFUS HIGH YIELD-I	261980759		6/30/2011	9/22/2011		3,471	0	3,763	-312	-312			0	-312
1,530	DREYFUS HIGH YIELD-I	261980759		8/31/2011	9/22/2011		3,860	0	3,948	-88	-88			0	-88
1,531	DREYFUS HIGH YIELD-I	261980759		11/24/2008	9/22/2011		82,602	0	64,651	17,951	17,951			0	17,951
1,532	DREYFUS GLOBAL REAL ES SEC-I	261980759		12/10/2010	6/20/2011		16,347	0	16,000	347	347			0	347
1,533	DREYFUS GLOBAL REAL ES SEC-I	261980759		3/31/2011	6/20/2011		4,017	0	3,995	22	22			0	22
1,534	DREYFUS GLOBAL REAL ES SEC-I	261980759		12/27/2010	6/20/2011		7,638	0	7,344	294	294			0	294
1,535	DREYFUS GLOBAL REAL ES SEC-I	261980759		12/27/2010	12/19/2011		15,565	0	16,972	-1,407	-1,407			0	-1,407
1,536	DREYFUS GLOBAL REAL ES SEC-I	261980759		9/22/2011	12/19/2011		5,941	0	5,699	242	242			0	242
1,537	DREYFUS GLOBAL REAL ES SEC-I	261980759		12/21/2010	8/5/2011		47,332	0	56,000	-8,668	-8,668			0	-8,668
1,538	DREYFUS OPPORTUNISTIC S/C	26200C403		12/10/2010	8/5/2011		2,668	0	3,120	-452	-452			0	-452
1,539	DREYFUS OPPORTUNISTIC S/C	26200C403		12/10/2010	9/28/2011		2,834	0	3,880	-1,046	-1,046			0	-1,046
1,540	DREYFUS OPPORTUNISTIC S/C	26200C403		6/20/2011	9/28/2011		2,583	0	3,468	-885	-885			0	-885
1,541	DREYFUS OPPORTUNISTIC S/C	26200C403		12/14/2010	9/28/2011		2,583	0	3,466	-883	-883			0	-883
1,542	DREYFUS OPPORTUNISTIC S/C	26200C403		12/14/2010	12/19/2011		2,353	0	3,243	-890	-890			0	-890
1,543	DREYFUS OPPORTUNISTIC S/C	26200C403		12/8/2011	12/19/2011		48,865	0	50,350	-1,485	-1,485			0	-1,485
1,544	DREYFUS OPPORTUNISTIC S/C	26200C403		12/15/2010	6/20/2011		33,931	0	33,853	78	78			0	78
1,545	DREYFUSNEWTON INTERN EQTY-I	26203E604		3/16/2011	6/20/2011		29,076	0	28,106	970	970			0	970
1,546	DREYFUSNEWTON INTERN EQTY-I	26203E604		3/16/2011	8/5/2011		21,594	0	21,894	-300	-300			0	-300
1,547	DREYFUSNEWTON INTERN EQTY-I	26203E604		11/20/2008	8/5/2011		128,406	0	93,090	35,316	35,316			0	35,316
1,548	DREYFUSNEWTON INTERN EQTY-I	26203E604		11/20/2008	9/22/2011		451,143	0	367,893	83,250	83,250			0	83,250
1,549	DREYFUSNEWTON INTERN EQTY-I	26203E604		4/14/2009	3/16/2011		2,072	0	1,072	1,000	1,000			0	1,000
1,550	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/23/2011		42,964	0	27,665	15,299	15,299			0	15,299
1,551	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/23/2011		21,482	0	13,861	7,621	7,621			0	7,621
1,552	DU PONT (E I) DE NEMOURS	263534109		4/14/2009	9/23/2011		4,957	0	3,217	1,740	1,740			0	1,740
1,553	DU PONT (E I) DE NEMOURS	263534109		9/23/2011	12/19/2011		866	0	827	39	39			0	39
1,554	DU PONT (E I) DE NEMOURS	263534109		9/23/2011	12/19/2011		1,888	0	1,755	133	133			0	133
1,555	DUKE ENERGY CORP	26441C105		9/28/2011	12/19/2011		3,147	0	3,016	131	131			0	131
1,556	DUKE ENERGY CORP	26441C105		7/16/2009	3/16/2011		2,809	0	1,512	1,297	1,297			0	1,297
1,557	E M C CORP MASS	268648102		5/2/2011	9/28/2011		3,028	0	3,975	-947	-947			0	-947
1,558	E M C CORP MASS	268648102		6/28/2011	7/25/2011		167	0	174	-7	-7			0	-7
1,559	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/28/2011	8/25/2011		225	0	235	-10	-10			0	-10
1,560	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/28/2011	9/15/2011		7,657	0	7,501	156	156			0	156
1,561	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/28/2011	9/25/2011		234	0	234	-9	-9			0	-9
1,562	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		6/28/2011	10/25/2011		985	0	1,026	-41	-41			0	-41
1,563	FNMA POOL # AA8389 4 5% 6/01/39	31416SKB6		10/14/2009	2/25/2011		616	0	625	-9	-9			0	-9
1,564	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	3/25/2011		484	0	491	-7	-7			0	-7
1,565	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	4/25/2011		232	0	236	-4	-4			0	-4
1,566	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4						0						0	

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

Long Term CG Distributions													Amount	
Short Term CG Distributions													161,179	
													0	
Totals													23,679,723	
	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	
1,567	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	5/25/2011	783	0	795	-12			0	-12	
1,568	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	6/25/2011	466	0	473	-7			0	-7	
1,569	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	7/25/2011	232	0	235	-3			0	-3	
1,570	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	8/25/2011	481	0	488	-7			0	-7	
1,571	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	9/25/2011	238	0	241	-3			0	-3	
1,572	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	10/25/2011	487	0	494	-7			0	-7	
1,573	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	11/25/2011	827	0	839	-12			0	-12	
1,574	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	12/25/2011	582	0	591	-9			0	-9	
1,575	FNMA POOL # AC1520 4 0% 9/01/24	31417KVN4		10/14/2009	1/25/2012	875	0	888	-13			0	-13	
1,576	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	2/25/2011	301	0	306	-5			0	-5	
1,577	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	3/25/2011	220	0	224	-4			0	-4	
1,578	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	4/25/2011	219	0	223	-4			0	-4	
1,579	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	5/25/2011	212	0	216	-4			0	-4	
1,580	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	6/25/2011	180	0	183	-3			0	-3	
1,581	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	7/25/2011	259	0	264	-5			0	-5	
1,582	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	8/25/2011	300	0	305	-5			0	-5	
1,583	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	9/25/2011	275	0	280	-5			0	-5	
1,584	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	10/25/2011	514	0	524	-10			0	-10	
1,585	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	11/25/2011	607	0	619	-12			0	-12	
1,586	COMMVAULT SYSTEMS INC	204166102		3/22/2011	9/22/2011	364	0	364	0			0	0	
1,587	COMMVAULT SYSTEMS INC	204166102		3/22/2011	9/28/2011	397	0	370	27			0	27	
1,588	COMMVAULT SYSTEMS INC	204166102		3/22/2011	11/14/2011	2,863	0	2,221	662			0	662	
1,589	COMMVAULT SYSTEMS INC	204166102		3/22/2011	12/19/2011	462	0	370	92			0	92	
1,590	COMPLETE PRODUCTION SERVICES	20453E109		11/25/2009	3/7/2011	59	0	20	39			0	39	
1,591	COMPLETE PRODUCTION SERVICES	20453E109		11/27/2009	3/7/2011	4,391	0	1,507	2,884			0	2,884	
1,592	COMPLETE PRODUCTION SERVICES	20453E109		11/27/2009	3/7/2011	29	0	10	19			0	19	
1,593	COMPLETE PRODUCTION SERVICES	20453E109		11/30/2009	3/7/2011	6,645	0	2,340	4,305			0	4,305	
1,594	COMPLETE PRODUCTION SERVICES	20453E109		9/8/2010	3/7/2011	585	0	379	206			0	206	
1,595	COMPLETE PRODUCTION SERVICES	20453E109		12/10/2010	3/7/2011	293	0	307	-14			0	-14	
1,596	CONOCOPHILLIPS	20825C104		11/20/2008	3/16/2011	6,663	0	3,863	2,820			0	2,820	
1,597	CONOCOPHILLIPS	20825C104		11/20/2008	9/23/2011	185,323	0	128,336	56,987			0	56,987	
1,598	COOPER COS INC	216648402		4/8/2011	4/21/2011	3,723	0	3,647	76			0	76	
1,599	COOPER COS INC	216648402		4/8/2011	5/20/2011	7,425	0	7,295	130			0	130	
1,600	COOPER COS INC	216648402		4/8/2011	5/23/2011	4,531	0	4,523	8			0	8	
1,601	COOPER COS INC	216648402		4/8/2011	5/24/2011	2,036	0	2,043	-7			0	-7	
1,602	COOPER COS INC	216648402		9/16/2011	9/28/2011	807	0	798	9			0	9	
1,603	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		1/22/2009	12/28/2011	13,216	0	12,524	692			0	692	
1,604	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	12/25/2011	628	0	640	-12			0	-12	
1,605	FNMA POOL # AC8596 4 0% 10/1/25	31417VRS4		2/11/2010	1/25/2012	528	0	538	-10			0	-10	
1,606	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	7/25/2011	139	0	144	-5			0	-5	
1,607	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	8/25/2011	142	0	146	-4			0	-4	
1,608	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	9/25/2011	194	0	200	-6			0	-6	
1,609	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	10/25/2011	226	0	234	-8			0	-8	
1,610	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	11/25/2011	224	0	231	-7			0	-7	
1,611	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	12/25/2011	254	0	262	-8			0	-8	
1,612	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		9/23/2009	2/25/2011	1,072	0	1,107	-35			0	-35	
1,613	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	2/25/2011	1,161	0	1,222	-61			0	-61	
1,614	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	3/25/2011	921	0	970	-49			0	-49	
1,615	NORDSON CORP	655663102		5/18/2011	8/12/2011	437	0	522	-85			0	-85	
1,616	NORDSON CORP	655663102		5/18/2011	8/12/2011	437	0	520	-83			0	-83	
1,617	NORDSON CORP	655663102		5/19/2011	8/12/2011	437	0	533	-96			0	-96	
1,618	NORDSON CORP	655663102		5/20/2011	8/12/2011	873	0	1,035	-162			0	-162	
1,619	NORDSON CORP	655663102		5/20/2011	8/12/2011	437	0	516	-79			0	-79	
1,620	NORDSON CORP	655663102		5/20/2011	8/16/2011	446	0	514	-68			0	-68	
1,621	NORDSON CORP	655663102		5/20/2011	8/16/2011	445	0	516	-71			0	-71	
1,622	NORDSON CORP	655663102		5/20/2011	8/16/2011	445	0	516	-71			0	-71	
1,623	NORDSON CORP	655663102		5/20/2011	8/16/2011	1,335	0	1,543	-208			0	-208	
1,624	NORDSON CORP	655663102		5/20/2011	8/17/2011	2,192	0	2,572	-380			0	-380	
													0	2,188,001
													0	2,188,001

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														161,179	
														0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,625	NORDSON CORP	655663102		5/20/2011	8/17/2011			894	0	1,029	-135			0	-135
1,626	NORDSON CORP	655663102		6/9/2011	9/9/2011			5,296	0	6,638	-1,342			0	-1,342
1,627	NORDSTROM INC	655664100		8/9/2010	3/16/2011			4,604		3,848	756			0	756
1,628	NORDSTROM INC	655664100		7/7/2010	9/23/2011			84,343	0	63,028	21,315			0	21,315
1,629	NORDSTROM INC	655664100		8/9/2010	9/23/2011			40,840	0	32,184	8,656			0	8,656
1,630	NORFOLK SOUTHERN CORP	655844108		11/4/2009	3/16/2011			4,537	0	3,489	1,048			0	1,048
1,631	NORFOLK SOUTHERN CORP	655844108		11/3/2009	9/23/2011			24,032	0	19,658	4,374			0	4,374
1,632	NORFOLK SOUTHERN CORP	655844108		11/3/2009	9/23/2011			13,098	0	10,714	2,384			0	2,384
1,633	NORFOLK SOUTHERN CORP	655844108		11/4/2009	9/23/2011			99,854	0	82,847	17,007			0	17,007
1,634	NORTHEAST UTILITIES	664397106		2/27/2009	3/16/2011			333	0	221	112			0	112
1,635	NORTHEAST UTILITIES	664397106		3/22/2011	9/22/2011			332	0	343	-11			0	-11
1,636	NORTHEAST UTILITIES	664397106		2/27/2009	9/28/2011			346	0	221	125			0	125
1,637	NORTHEAST UTILITIES	664397106		2/27/2009	10/21/2011			6,045	0	3,975	2,070			0	2,070
1,638	NORTHEAST UTILITIES	664397106		6/24/2009	10/21/2011			2,351	0	1,528	823			0	823
1,639	NOVA SCOTIA 8.25% 7/30/22	669827DP9		11/19/2008	8/5/2011			6,952	0	6,987	-35			0	-35
1,640	NOVELLUS SYS INC	670008101		12/10/2010	3/16/2011			352	0	330	22			0	22
1,641	NOVELLUS SYS INC	670008101		6/14/2010	3/16/2011			352	0	272	80			0	80
1,642	NOVELLUS SYS INC	670008101		6/14/2010	3/17/2011			11,038	0	8,433	2,605			0	2,605
1,643	NXSTAGE MEDICAL INC	67072V103		7/25/2011	9/28/2011			412	0	396	16			0	16
1,644	NXSTAGE MEDICAL INC	67072V103		7/25/2011	12/19/2011			532	0	532	0			0	0
1,645	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	3/16/2011			12,576	0	10,978	1,598			0	1,598
1,646	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	8/17/2011			104,458	0	100,488	3,970			0	3,970
1,647	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	9/23/2011			86,352	0	67,750	18,602			0	18,602
1,648	OCCIDENTAL PETROLEUM CORP	674599105		4/23/2009	9/23/2011			14,156	0	11,096	3,060			0	3,060
1,649	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	9/23/2011			4,176	0	4,930	-754			0	-754
1,650	OCCIDENTAL PETROLEUM CORP	674599105		6/11/2010	9/23/2011			39,000	0	46,529	-7,529			0	-7,529
1,651	OCEANEERING INTL INC	675232102		12/21/2010	6/1/2011			2,362	0	2,215	147			0	147
1,652	OCEANEERING INTL INC	675232102		12/21/2010	6/2/2011			3,150	0	2,954	196			0	196
1,653	OCEANEERING INTL INC	675232102		12/21/2010	6/2/2011			784	0	738	46			0	46
1,654	OCEANEERING INTL INC	675232102		12/21/2010	6/3/2011			9,235	0	8,861	374			0	374
1,655	OCEANEERING INTL INC	675232102		11/22/2011	12/19/2011			913	0	865	48			0	48
1,656	NORDSON CORP	655663102		5/19/2011	7/25/2011			1,108	0	1,067	41			0	41
1,657	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	2/25/2011			1,280	0	1,328	-48			0	-48
1,658	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		7/6/2010	2/25/2011			256	0	273	-17			0	-17
1,659	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	2/25/2011			512	0	547	-35			0	-35
1,660	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	3/25/2011			1,106	0	1,147	-41			0	-41
1,661	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		7/6/2010	3/25/2011			221	0	236	-15			0	-15
1,662	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	3/25/2011			442	0	472	-30			0	-30
1,663	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		7/6/2010	4/18/2011			5,428	0	5,442	-14			0	-14
1,664	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	4/18/2011			10,856	0	10,894	-38			0	-38
1,665	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	4/18/2011			25,951	0	25,300	651			0	651
1,666	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	4/25/2011			796	0	826	-30			0	-30
1,667	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		7/6/2010	4/25/2011			159	0	170	-11			0	-11
1,668	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		8/2/2010	4/25/2011			318	0	340	-22			0	-22
1,669	FNMA POOL # 889291 5.0% 4/01/23	31410G7C1		5/20/2009	5/25/2011			1,117	0	1,159	-42			0	-42
1,670	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		3/8/2010	2/25/2011			53	0	57	-4			0	-4
1,671	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		12/29/2010	2/25/2011			320	0	358	-38			0	-38
1,672	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		3/8/2010	3/25/2011			43	0	47	-4			0	-4
1,673	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		12/29/2010	3/25/2011			261	0	282	-31			0	-31
1,674	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		3/8/2010	4/25/2011			52	0	56	-4			0	-4
1,675	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		12/29/2010	4/25/2011			315	0	352	-37			0	-37
1,676	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		3/8/2010	5/25/2011			40	0	43	-3			0	-3
1,677	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		12/29/2010	5/25/2011			241	0	270	-29			0	-29
1,678	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		12/29/2010	6/22/2011			11,791	0	11,632	159			0	159
1,679	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		3/8/2010	6/22/2011			1,544	0	1,463	81			0	81
1,680	FNMA POOL # 888890 6.5% 10/01/37	31410GRK1		3/8/2010	6/25/2011			371	0	399	-28			0	-28
1,681	FNMA POOL # 888967 6.0% 12/01/37	31410GTY9		5/14/2009	2/25/2011			700	0	735	-35			0	-35
1,682	FNMA POOL # 888967 6.0% 12/01/37	31410GTY9		5/14/2009	3/25/2011			638	0	670	-32			0	-32

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

	Long Term CG Distributions	Short Term CG Distributions	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	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
			161,179	0												
1,683	FNMA POOL # 888967	6.0% 12/01/37	31410GTY9			5/14/2009	4/25/2011		622		0	-31			0	-31
1,684	FNMA POOL # 888967	6.0% 12/01/37	31410GTY9			5/14/2009	5/25/2011		592		0	-28			0	-28
1,685	FNMA POOL # 888967	6.0% 12/01/37	31410GTY9			5/14/2009	6/25/2011		484		0	-24			0	-24
1,686	FNMA POOL # 888967	6.0% 12/01/37	31410GTY9			5/14/2009	7/25/2011		641		0	-31			0	-31
1,687	FNMA POOL # 888967	6.0% 12/01/37	31410GTY9			5/14/2009	8/25/2011		492		0	-24			0	-24
1,688	FNMA POOL # 888967	6.0% 12/01/37	31410GTY9			5/14/2009	9/25/2011		541		0	-27			0	-27
1,689	FNMA POOL # 888967	6.0% 12/01/37	31410GTY9			5/14/2009	10/25/2011		683		0	-33			0	-33
1,690	FNMA POOL # 888967	6.0% 12/01/37	31410GTY9			5/14/2009	11/25/2011		653		0	-32			0	-32
1,691	FNMA POOL # 888967	6.0% 12/01/37	31410GTY9			5/14/2009	12/25/2011		654		0	-32			0	-32
1,692	FNMA POOL # 888967	6.0% 12/01/37	31410GTY9			5/14/2009	12/28/2011		43,473		0	41,306	2,167		0	2,167
1,693	FNMA POOL # 889572	5.5% 6/01/38	31410KJR6			8/19/2009	2/25/2011		3,157		0	3,278	-121		0	-121
1,694	MEDICIS PHARMACEUTICAL CORP CL		584690309			3/30/2011	9/28/2011		377		0	321	56		0	56
1,695	MEDICIS PHARMACEUTICAL CORP CL		584690309			3/30/2011	12/15/2011		225		0	225	0		0	0
1,696	MEDICIS PHARMACEUTICAL CORP CL		584690309			3/25/2011	12/15/2011		2,024		0	1,972	52		0	52
1,697	MEDICIS PHARMACEUTICAL CORP CL		584690309			3/25/2011	12/19/2011		321		0	313	8		0	8
1,698	MEDNAX INC		58502B106			11/5/2010	3/16/2011		1,297		0	1,218	79		0	79
1,699	MEDNAX INC		58502B106			3/22/2011	9/22/2011		622		0	609	41		0	41
1,700	MEDNAX INC		58502B106			11/5/2010	9/28/2011		650		0	609	41		0	41
1,701	MEDNAX INC		58502B106			10/8/2010	10/19/2011		12,688		0	11,017	1,671		0	1,671
1,702	MEDNAX INC		58502B106			11/5/2010	10/19/2011		1,903		0	1,827	76		0	76
1,703	MEDTRONIC INC		585055106			11/20/2008	3/16/2011		2,945		0	2,420	525		0	525
1,704	MEDTRONIC INC		585055106			11/20/2008	3/22/2011		84,700		0	68,048	16,652		0	16,652
1,705	MENS WEARHOUSE INC		587118100			12/21/2010	3/1/2011		1,549		0	1,497	52		0	52
1,706	MENS WEARHOUSE INC		587118100			12/21/2010	3/2/2011		11,075		0	10,727	348		0	348
1,707	MERCK & CO INC		58933Y105			11/20/2008	3/16/2011		4,384		0	1,939	2,445		0	2,445
1,708	MERCK & CO INC		58933Y105			11/20/2008	9/23/2011		140,108		0	62,823	77,286		0	77,286
1,709	VOLCANO CORP		928645100			1/3/2011	3/16/2011		239		0	239	0		0	0
1,710	VOLCANO CORP		928645100			1/3/2011	5/10/2011		280		0	280	-2		0	-2
1,711	VOLCANO CORP		928645100			12/21/2011	5/10/2011		1,114		0	1,105	9		0	9
1,712	VOLCANO CORP		928645100			1/24/2011	5/10/2011		835		0	829	6		0	6
1,713	VOLCANO CORP		928645100			1/24/2011	5/10/2011		278		0	277	1		0	1
1,714	VOLCANO CORP		928645100			3/25/2011	5/10/2011		3,341		0	3,140	201		0	201
1,715	VOLCANO CORP		928645100			7/16/2010	5/10/2011		1,114		0	899	215		0	215
1,716	VOLCANO CORP		928645100			12/16/2010	5/10/2011		279		0	294	-15		0	-15
1,717	VOLCANO CORP		928645100			11/2/2011	5/10/2011		279		0	302	-23		0	-23
1,718	VOLCANO CORP		928645100			1/3/2011	5/10/2011		1,115		0	1,121	-6		0	-6
1,719	VOLCANO CORP		928645100			7/16/2010	5/11/2011		6,532		0	5,396	1,136		0	1,136
1,720	VULCAN MATERIALS CO		9297660109			12/21/2010	2/15/2011		10,936		0	11,410	-474		0	-474
1,721	VULCAN MATERIALS CO		9297660109			12/21/2010	2/16/2011		440		0	456	-16		0	-16
1,722	WABCO HOLDINGS INC-WI		92927K102			8/21/2009	12/02/2011		2,335		0	830	1,505		0	1,505
1,723	WABCO HOLDINGS INC-WI		92927K102			8/21/2009	3/16/2011		1,151		0	415	736		0	736
1,724	WABCO HOLDINGS INC-WI		92927K102			3/22/2011	5/18/2011		700		0	576	124		0	124
1,725	WABCO HOLDINGS INC-WI		92927K102			8/21/2009	5/18/2011		3,501		0	1,037	2,464		0	2,464
1,726	WABCO HOLDINGS INC-WI		92927K102			8/21/2009	12/19/2011		400		0	207	193		0	193
1,727	WABTEC CORP		929740108			12/19/2011	12/19/2011		1,331		0	1,331	0		0	0
1,728	WBCMT 2005-C20 A4	5.285% 7/15/42	9297664L4			2/1/2010	4/15/2011		760		0	769	-9		0	-9
1,729	WBCMT 2005-C20 A4	5.285% 7/15/42	9297664L4			1/29/2010	4/15/2011		1,267		0	1,281	-14		0	-14
1,730	WBCMT 2003-C3 A1	4.037% 2/15/35	929766CT8			7/20/2010	1/15/2011		108		0	108	-2		0	-2
1,731	WBCMT 2003-C3 A1	4.037% 2/15/35	929766CT8			7/20/2010	2/15/2011		516		0	524	-8		0	-8
1,732	WBCMT 2003-C3 A1	4.037% 2/15/35	929766CT8			7/20/2010	3/15/2011		247		0	251	-4		0	-4
1,733	WBCMT 2003-C3 A1	4.037% 2/15/35	929766CT8			7/20/2010	4/15/2011		1,538		0	1,562	-24		0	-24
1,734	WBCMT 2003-C3 A1	4.037% 2/15/35	929766CT8			7/20/2010	5/15/2011		112		0	113	-1		0	-1
1,735	WBCMT 2003-C3 A1	4.037% 2/15/35	929766CT8			7/20/2010	6/15/2011		107		0	108	-1		0	-1
1,736	WBCMT 2003-C3 A1	4.037% 2/15/35	929766CT8			7/20/2010	7/15/2011		113		0	115	-2		0	-2
1,737	WBCMT 2003-C3 A1	4.037% 2/15/35	929766CT8			7/20/2010	8/15/2011		105		0	107	-2		0	-2
1,738	WBCMT 2003-C3 A1	4.037% 2/15/35	929766CT8			7/20/2010	9/15/2011		106		0	107	-1		0	-1
1,739	WBCMT 2003-C3 A1	4.037% 2/15/35	929766CT8			7/20/2010	10/17/2011		656		0	667	-11		0	-11
1,740	WBCMT 2007-C32 A1	5.686% 6/15/49	92978YAA8			1/13/2010	1/15/2011		1,483		0	1,483	-43		0	-43

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

Amount														
161,179														
0														
Long Term CG Distributions														
Short Term CG Distributions														
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
1,741	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	2/15/2011		1,447	0	1,490	-43			0	2,188,001
1,742	WBCMT 2007-C32 A1 5 686% 6/15/49	92978YAA8		1/13/2010	3/17/2011		32,709	0	33,676	-967			0	-967
1,743	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	3/16/2011		747	0	779	-32			0	-32
1,744	WADDELL & REED FINANCIAL INC CLAS	930059100		2/20/2011	9/22/2011		269	0	423	-154			0	-154
1,745	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	9/22/2011		269	0	406	-137			0	-137
1,746	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	9/28/2011		272	0	406	-134			0	-134
1,747	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	10/12/2011		1,756	0	2,841	-1,085			0	-1,085
1,748	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	10/12/2011		4,764	0	7,712	-2,948			0	-2,948
1,749	E M C CORP MASS	268648102		5/22/2011	12/19/2011		5,044	0	6,530	-1,486			0	-1,486
1,750	EQT CORP	26884L109		11/12/2010	2/14/2011		9,159	0	7,844	1,315			0	1,315
1,751	E Q T CORP	26884L109		5/22/2011	9/22/2011		1,745	0	1,570	175			0	175
1,752	E Q T CORP	26884L109		5/22/2011	9/28/2011		4,148	0	3,664	484			0	484
1,753	EAST WEST BANCORP INC	27579R104		2/14/2011	3/16/2011		1,313	0	1,395	-82			0	-82
1,754	EAST WEST BANCORP INC	27579R104		2/20/2011	6/2/2011		13,144	0	16,469	-3,325			0	-3,325
1,755	EAST WEST BANCORP INC	27579R104		2/20/2011	6/2/2011		188	0	236	-48			0	-48
1,756	EAST WEST BANCORP INC	27579R104		11/3/2011	12/19/2011		736	0	792	-56			0	-56
1,757	EASTMAN CHEM CO	277432100		10/11/2010	2/15/2011		1,841	0	1,569	272			0	272
1,758	EASTMAN CHEM CO	277432100		8/30/2010	2/15/2011		921	0	604	317			0	317
1,759	EASTMAN CHEM CO	277432100		3/7/2011	3/16/2011		1,857	0	1,948	-91			0	-91
1,760	EASTMAN CHEM CO	277432100		3/7/2011	4/14/2011		1,947	0	1,948	-1			0	-1
1,761	EASTMAN CHEM CO	277432100		3/13/2011	4/14/2011		974	0	1,002	-28			0	-28
1,762	EASTMAN CHEM CO	277432100		8/30/2010	4/14/2011		974	0	604	370			0	370
1,763	EASTMAN CHEM CO	277432100		8/30/2010	8/26/2011		10,238	0	7,847	2,391			0	2,391
1,764	EATON CORP	278058102		12/3/2010	7/25/2011		2,046	0	1,995	51			0	51
1,765	EATON CORP	278058102		12/3/2010	8/16/2011		6,768	0	7,981	-1,213			0	-1,213
1,766	EATON CORP	278058102		9/23/2011	9/28/2011		1,857	0	1,734	123			0	123
1,767	EATON CORP	278058102		9/23/2011	12/19/2011		1,680	0	1,388	292			0	292
1,768	EATON CORP	278058102		9/23/2011	12/19/2011		2,941	0	2,428	513			0	513
1,769	EDWARDS LIFESCIENCES CORP	28176E108		12/21/2010	3/16/2011		867	0	837	30			0	30
1,770	EDWARDS LIFESCIENCES CORP	28176E108		12/21/2010	3/25/2011		2,670	0	2,511	159			0	159
1,771	EDWARDS LIFESCIENCES CORP	28176E108		1/3/2011	3/25/2011		2,670	0	2,393	277			0	277
1,772	EDWARDS LIFESCIENCES CORP	28176E108		11/5/2010	3/25/2011		3,560	0	2,617	943			0	943
1,773	EDWARDS LIFESCIENCES CORP	28176E108		12/18/2009	3/25/2011		2,681	0	1,273	1,408			0	1,408
1,774	MERCK & CO INC	58933Y105		12/16/2011	12/19/2011		1,823	0	1,810	13			0	13
1,775	MERCK & CO INC	58933Y105		12/15/2011	12/19/2011		5,105	0	5,054	51			0	51
1,776	MLMT 2005-CK1 A2F 0 4001% 11/12/37	59022HMT6		10/20/2010	1/12/2011		6,095	0	6,049	46			0	46
1,777	MLMT 2005-CK1 A2F 0 39922% 11/12/37	59022HMT6		10/20/2010	2/12/2011		17,123	0	16,994	129			0	129
1,778	MLMT 2005-CK1 A2F 0 36321% 11/12/37	59022HMT6		10/20/2010	3/12/2011		20	0	19	1			0	1
1,779	MLMT 2005-CK1 A2F 0 39309% 11/12/37	59022HMT6		10/20/2010	4/12/2011		23,715	0	23,537	178			0	178
1,780	METLIFE INC	59156R108		9/23/2011	9/28/2011		1,760	0	1,615	145			0	145
1,781	METLIFE INC	59156R108		9/23/2011	12/19/2011		2,916	0	2,692	224			0	224
1,782	METROPOLIS COMMUNICATIONS INC	591708102		3/22/2011	7/15/2011		9,285	0	8,589	696			0	696
1,783	METROPOLIS COMMUNICATIONS INC	591708102		3/22/2011	7/15/2011		169	0	155	14			0	14
1,784	MICROSYS INC	594901100		4/14/2011	9/22/2011		452	0	509	-57			0	-57
1,785	MICROSYS INC	594901100		4/14/2011	9/28/2011		470	0	509	-39			0	-39
1,786	MICROSYS INC	594901100		4/14/2011	11/18/2011		1,829	0	2,037	-208			0	-208
1,787	MICROSYS INC	594901100		4/14/2011	12/19/2011		892	0	1,018	-126			0	-126
1,788	MICROSOFT CORPORATION	594918104		1/21/2010	3/2/2011		22,004	0	25,381	-3,377			0	-3,377
1,789	MICROSOFT CORPORATION	594918104		1/20/2008	3/2/2011		37,677	0	25,488	12,189			0	12,189
1,790	MICROSOFT CORPORATION	594918104		1/21/2010	3/2/2011		43,224	0	50,067	-6,843			0	-6,843
1,791	MICROSOFT CORPORATION	594918104		1/20/2008	3/16/2011		3,886	0	2,832	1,154			0	1,154
1,792	MICROSOFT CORPORATION	594918104		11/20/2008	5/2/2011		123,599	0	85,667	37,932			0	37,932
1,793	MICROSOFT CORPORATION	594918104		2/3/2011	5/17/2011		5,259	0	4,958	301			0	301
1,794	MICROSOFT CORPORATION	594918104		2/3/2011	10/17/2011		12,243	0	9,915	2,328			0	2,328
1,795	MICROCHIP TECHNOLOGY INC	595017104		9/23/2011	12/19/2011		1,368	0	1,268	100			0	100
1,796	MOLYCORP INC	608753109		4/14/2011	9/20/2011		8,118	0	13,046	-4,928			0	-4,928
1,797	MOLYCORP INC	608753109		5/20/2011	9/20/2011		3,157	0	4,252	-1,095			0	-1,095
1,798	MOLYCORP INC	608753109		6/1/2011	9/20/2011		2,255	0	3,185	-930			0	-930

2,188,001

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

Long Term CG Distributions															Amount						
Short Term CG Distributions															151,179						
															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.															23,679,723	0	21,491,722	2,188,001	0	0	2,188,001
1,799	MORGAN STANLEY	617446448		5/21/2009	3/16/2011	3,529	0	3,656	-127			0		-127							
1,800	U S TREASURY NOTE 1% 3/31/12	912828MU1		1/20/2011	3/16/2011	45,343	0	45,339	4			0		4							
1,801	U S TSY INFL INDX NT 0.5% 4/15/15	912828MY3		5/24/2010	6/23/2011	10,843	0	10,416	427			0		427							
1,802	U S TSY INFL INDX NT 0.5% 4/15/15	912828MY3		5/24/2010	8/5/2011	4	0	4	0			0		0							
1,803	U S TSY INFL INDX NT 0.5% 4/15/15	912828MY3		5/24/2010	8/5/2011	43,883	0	41,907	1,976			0		1,976							
1,804	U S TREASURY NOTE 1.375% 5/15/13	912828NC0		2/10/2011	6/23/2011	10,195	0	10,085	110			0		110							
1,805	U S TREASURY NOTE 3.5% 5/15/20	912828ND8		8/12/2010	1/25/2011	81,887	0	85,538	-3,651			0		-3,651							
1,806	U S TREASURY NOTE 3.5% 5/15/20	912828ND8		6/14/2010	1/25/2011	5,118	0	5,100	18			0		18							
1,807	U S TREASURY NOTE 3.5% 5/15/20	912828ND8		6/14/2010	3/16/2011	46,429	0	45,897	532			0		532							
1,808	U S TREASURY NOTE 3.5% 5/15/20	912828ND8		6/14/2010	3/23/2011	15,365	0	15,299	66			0		66							
1,809	EDWARDS LIFESCIENCES CORP	28176E108		11/5/2010	3/25/2011	893	0	654	239			0		239							
1,810	EDWARDS LIFESCIENCES CORP	28176E108		12/18/2009	3/25/2011	8,041	0	3,818	4,223			0		4,223							
1,811	ELECTRONIC ARTS INC	285512109		8/12/2011	9/23/2011	115,666	0	110,334	5,332			0		5,332							
1,812	ENERGIZER HLDS INC	29266R108		12/10/2010	1/21/2011	730	0	708	22			0		22							
1,813	ENERGIZER HLDS INC	29266R108		12/22/2009	1/21/2011	2,189	0	1,860	329			0		329							
1,814	ENERGIZER HLDS INC	29266R108		12/22/2009	2/17/2011	2,766	0	2,480	286			0		286							
1,815	ENERGIZER HLDS INC	29266R108		11/15/2010	3/16/2011	1,981	0	2,128	-147			0		-147							
1,816	ENERGIZER HLDS INC	29266R108		12/22/2009	3/16/2011	1,320	0	1,240	80			0		80							
1,817	ENERGIZER HLDS INC	29266R108		11/12/2010	9/23/2011	665	0	695	-30			0		-30							
1,818	ENERGIZER HLDS INC	29266R108		11/12/2010	9/23/2011	2,859	0	2,970	-111			0		-111							
1,819	ENERGIZER HLDS INC	29266R108		11/15/2010	9/23/2011	39,359	0	41,853	-2,494			0		-2,494							
1,820	ENERGIZER HLDS INC	29266R108		11/15/2010	9/23/2011	36,899	0	39,372	-2,473			0		-2,473							
1,821	ENERGIZER HLDS INC	29266R108		8/26/2011	9/28/2011	711	0	711	0			0		0							
1,822	ENERGIZER HLDS INC	29266R108		8/5/2011	11/18/2011	697	0	763	-66			0		-66							
1,823	ENERGIZER HLDS INC	29266R108		8/26/2011	11/18/2011	697	0	746	-49			0		-49							
1,824	ENERGIZER HLDS INC	29266R108		8/26/2011	12/19/2011	736	0	746	-10			0		-10							
1,825	ENSCO PLC	29356Q109		3/23/2011	9/23/2011	14,373	0	19,352	-4,979			0		-4,979							
1,826	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	4/25/2011	945	0	995	-50			0		-50							
1,827	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	5/25/2011	864	0	909	-45			0		-45							
1,828	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	6/25/2011	674	0	709	-35			0		-35							
1,829	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	7/25/2011	748	0	787	-39			0		-39							
1,830	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	8/25/2011	1,055	0	1,111	-56			0		-56							
1,831	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	9/21/2011	23,848	0	22,828	1,020			0		1,020							
1,832	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	9/25/2011	789	0	830	-41			0		-41							
1,833	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	2/25/2011	1,073	0	1,145	-72			0		-72							
1,834	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	3/25/2011	1,139	0	1,215	-76			0		-76							
1,835	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	4/25/2011	1,041	0	1,110	-69			0		-69							
1,836	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	5/25/2011	1,045	0	1,115	-70			0		-70							
1,837	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	6/25/2011	907	0	968	-61			0		-61							
1,838	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	7/25/2011	950	0	1,014	-64			0		-64							
1,839	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	8/25/2011	762	0	813	-51			0		-51							
1,840	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	9/25/2011	1,131	0	1,206	-75			0		-75							
1,841	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	10/25/2011	852	0	909	-57			0		-57							
1,842	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	11/25/2011	933	0	996	-63			0		-63							
1,843	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	12/25/2011	696	0	743	-47			0		-47							
1,844	FNMA POOL # AD0207 6.0% 10/01/38	31418MGR7		4/26/2010	1/25/2012	865	0	923	-58			0		-58							
1,845	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	2/25/2011	1,038	0	1,067	-29			0		-29							
1,846	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	3/25/2011	1,051	0	1,081	-30			0		-30							
1,847	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	4/25/2011	1,159	0	1,193	-34			0		-34							
1,848	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	5/25/2011	368	0	379	-11			0		-11							
1,849	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	6/25/2011	376	0	387	-11			0		-11							
1,850	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	7/25/2011	851	0	875	-24			0		-24							
1,851	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	8/25/2011	1,449	0	1,490	-41			0		-41							
1,852	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	9/25/2011	2,335	0	2,403	-68			0		-68							
1,853	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	10/25/2011	1,435	0	1,476	-41			0		-41							
1,854	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	11/25/2011	1,581	0	1,626	-45			0		-45							
1,855	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	12/25/2011	2,039	0	2,098	-59			0		-59							
1,856	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	1/25/2012	2,034	0	2,093	-59			0		-59							

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Long Term CG Distributions										Amount									
Short Term CG Distributions										161,179									
										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	21,491,722	2,188,001	0	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	2,188,001
1,857	FNMA POOL # AD5672 4 5% 5/01/40	314181TJS7		5/5/2010	2/25/2011	1,127	0	1,139	-12			0	-12					0	-12
1,858	FNMA POOL # AD5672 4 5% 5/01/40	314181TJS7		5/5/2010	3/25/2011	829	0	838	-9			0	-9					0	-9
1,859	FNMA POOL # AD5672 4 5% 5/01/40	314181TJS7		5/5/2010	4/25/2011	463	0	468	-5			0	-5					0	-5
1,860	FNMA POOL # AD5672 4 5% 5/01/40	314181TJS7		5/5/2010	5/19/2011	96,990	0	94,957	2,033			0	2,033					0	2,033
1,861	FNMA POOL # AD5672 4 5% 5/01/40	314181TJS7		5/5/2010	5/25/2011	322	0	326	-4			0	-4					0	-4
1,862	FNMA POOL # AD5672 4 5% 5/01/40	314181TJS7		5/5/2010	6/25/2011	550	0	556	-6			0	-6					0	-6
1,863	FNMA POOL # AE5895 3 326% 10/01/40	31419GGR7		9/21/2011	10/25/2011	8,612	0	8,945	-333			0	-333					0	-333
1,864	OIL STS INTL INC	678026105		5/2/2011	9/9/2011	12,728	0	16,750	-4,022			0	-4,022					0	-4,022
1,865	OMNICARE INC	681904108		3/9/2011	3/16/2011	580	0	580	0			0	0					0	0
1,866	OMNICARE INC	681904108		3/9/2011	5/11/2011	3,894	0	3,676	218			0	218					0	218
1,867	OMNICARE INC	681904108		2/28/2011	5/11/2011	649	0	614	35			0	35					0	35
1,868	OMNICARE INC	681904108		3/8/2011	5/11/2011	324	0	305	19			0	19					0	19
1,869	OMNICARE INC	681904108		3/7/2011	5/12/2011	320	0	291	29			0	29					0	29
1,870	OMNICARE INC	681904108		3/7/2011	5/12/2011	3,835	0	3,507	328			0	328					0	328
1,871	OMNICARE INC	681904108		3/8/2011	5/12/2011	6,072	0	5,795	277			0	277					0	277
1,872	OMNICARE INC	681904108		3/22/2011	5/12/2011	320	0	284	26			0	26					0	26
1,873	OMNICOM GROUP INC	681919106		1/7/2011	3/16/2011	5,624	0	5,21	-1			0	-1					0	-1
1,874	OMNICOM GROUP INC	681919106		1/6/2011	3/16/2011	94,808	0	59,650	35,158			0	35,158					0	35,158
1,875	OMNICOM GROUP INC	681919106		1/20/2008	9/23/2011	10,379	0	13,690	-3,311			0	-3,311					0	-3,311
1,876	OMNICOM GROUP INC	681919106		1/6/2011	9/23/2011	31,998	0	41,871	-9,873			0	-9,873					0	-9,873
1,877	OMNICOM GROUP INC	681919106		1/7/2011	9/23/2011	10,922	0	9,983	939			0	939					0	939
1,878	ONTARIO (PROVINCE OF) 4 0% 10/07/16	6832348D3		9/29/2009	8/5/2011	8,189	0	7,305	884			0	884					0	884
1,879	ORACLE CORP	68389X105		9/30/2010	3/16/2011	214,160	0	118,638	95,522			0	95,522					0	95,522
1,880	ORACLE CORP	68389X105		1/12/2008	9/23/2011	84,157	0	43,268	1,562			0	1,562					0	1,562
1,881	ORACLE CORP	68389X105		9/30/2010	9/23/2011	44,850	0	16,220	1,921			0	1,921					0	1,921
1,882	ORACLE CORP	68389XAC9		1/12/2009	12/21/2011	18,141	0	1,863	119			0	119					0	119
1,883	PNC FINANCIAL SERVICES GROUP	693475105		9/23/2011	9/28/2011	1,982	0	1,837	237			0	237					0	237
1,884	PNC FINANCIAL SERVICES GROUP	693475105		9/23/2011	12/19/2011	1,634	0	1,397	237			0	237					0	237
1,885	PNC FINANCIAL SERVICES GROUP	693475105		11/8/2011	12/19/2011	5,448	0	5,399	49			0	49					0	49
1,886	P P G INDUSTRIES INC	693506107		9/23/2011	12/19/2011	794	0	695	99			0	99					0	99
1,887	PPL CORP	69351T106		4/4/2011	9/23/2011	84,157	0	76,555	7,602			0	7,602					0	7,602
1,888	PPL CORP	69351T106		4/5/2011	9/23/2011	23,882	0	21,650	2,232			0	2,232					0	2,232
1,889	P P L CORPORATION CONV PFD	69351T114		11/10/2011	12/19/2011	536	0	549	-13			0	-13					0	-13
1,890	P V H CORP	693656100		8/2/2011	9/22/2011	1,230	0	1,230	0			0	0					0	0
1,891	P V H CORP	693656100		8/2/2011	9/28/2011	661	0	681	-20			0	-20					0	-20
1,892	P V H CORP	693656100		8/2/2011	11/22/2011	12,481	0	12,939	-458			0	-458					0	-458
1,893	P V H CORP	693656100		8/2/2011	12/19/2011	684	0	681	3			0	3					0	3
1,894	PATTERSON-UTI ENERGY INC	703481101		4/20/2011	6/2/2011	3,446	0	3,368	78			0	78					0	78
1,895	WALGREEN CO	931422109		9/9/2011	9/28/2011	125,348	0	130,214	-4,866			0	-4,866					0	-4,866
1,896	WALTER ENERGY INCORPORATED	93317Q105		7/25/2011	9/7/2011	668	0	668	0			0	0					0	0
1,897	PATTERSON-UTI ENERGY INC	703481101		7/25/2011	9/22/2011	1,393	0	2,003	-610			0	-610					0	-610
1,898	PATTERSON-UTI ENERGY INC	703481101		7/25/2011	9/28/2011	373	0	668	-295			0	-295					0	-295
1,899	PATTERSON-UTI ENERGY INC	703481101		4/14/2011	10/7/2011	3,049	0	5,233	-2,184			0	-2,184					0	-2,184
1,900	PATTERSON-UTI ENERGY INC	703481101		4/15/2011	10/7/2011	5,928	0	10,403	-4,475			0	-4,475					0	-4,475
1,901	PATTERSON-UTI ENERGY INC	703481101		4/20/2011	10/7/2011	508	0	918	-410			0	-410					0	-410
1,902	PATTERSON-UTI ENERGY INC	703481101		7/25/2011	10/7/2011	1,016	0	2,003	-987			0	-987					0	-987
1,903	PATTERSON-UTI ENERGY INC	703481101		11/20/2008	3/16/2011	5,629	0	4,621	1,008			0	1,008					0	1,008
1,904	PEPSICO INC	713448108		5/13/2011	9/23/2011	75,244	0	87,484	-12,240			0	-12,240					0	-12,240
1,905	PEPSICO INC	713448108		11/20/2008	9/23/2011	70,390	0	59,566	10,824			0	10,824					0	10,824
1,906	PEPSICO INC	713448108		11/20/2008	9/28/2011	1,888	0	1,540	348			0	348					0	348
1,907	PEPSICO INC	713448108		2/14/2011	10/12/2011	3,524	0	5,683	-2,159			0	-2,159					0	-2,159
1,908	WADDELL & REED FINANCIAL INC CLAS	930059100		2/14/2011	10/13/2011	489	0	812	-323			0	-323					0	-323
1,909	WADDELL & REED FINANCIAL INC CLAS	930059100		9/23/2011	9/28/2011	2,032	0	2,106	-74			0	-74					0	-74
1,910	WALGREEN CO	931422109		10/2/2011	12/19/2011	601	0	964	-363			0	-363					0	-363
1,911	WALTER ENERGY INCORPORATED	93317Q105		9/9/2011	12/22/2011	2,535	0	3,527	-992			0	-992					0	-992
1,912	WASHINGTON ST	93974CQV5		5/25/2010	1/12/2011	35,309	0	35,000	309			0	309					0	309
1,913	WASHINGTON ST	93974CQV5		12/10/2010	3/16/2011	570	0	538	32			0	32					0	32
1,914	WASTE CONNECTIONS INC	941053100		12/10/2010	3/16/2011	570	0	538	32			0	32					0	32

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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	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						Amount	0								
	Long Term CG Distributions	161,179													2,188,001
	Short Term CG Distributions	0													
1,915	WASTE CONNECTIONS INC	941053100		5/14/2009	3/16/2011			285		0	120			0	120
1,916	WASTE CONNECTIONS INC	941053100		3/22/2011	9/22/2011			318		0	283			0	35
1,917	WASTE CONNECTIONS INC	941053100		5/14/2009	9/22/2011			318		0	165			0	153
1,918	WASTE CONNECTIONS INC	941053100		5/14/2009	9/22/2011			341		0	165			0	176
1,919	WASTE CONNECTIONS INC	941053100		9/23/2011	12/19/2011			634		0	331			0	303
1,920	WATSON PHARMACEUTICALS INC	942683103		9/23/2011	9/28/2011			2,177		0	2,079			0	98
1,921	WATSON PHARMACEUTICALS INC	942683103		9/23/2011	9/30/2011			23,131		0	22,873			0	258
1,922	WATSON PHARMACEUTICALS INC	942683103		9/23/2011	12/19/2011			2,387		0	2,772			0	-385
1,923	WEBSTER FINL CORP WATERBURY CO	947890109		1/26/2011	3/16/2011			828		0	905			0	-77
1,924	WEBSTER FINL CORP WATERBURY CO	947890109		2/1/2011	9/22/2011			151		0	237			0	-86
1,925	WEBSTER FINL CORP WATERBURY CO	947890109		1/26/2011	9/22/2011			151		0	233			0	-82
1,926	WEBSTER FINL CORP WATERBURY CO	947890109		1/26/2011	9/28/2011			158		0	233			0	-75
1,927	WEBSTER FINL CORP WATERBURY CO	947890109		1/25/2011	9/28/2011			315		0	465			0	-150
1,928	WEBSTER FINL CORP WATERBURY CO	947890109		1/25/2011	12/19/2011			569		0	697			0	-128
1,929	WEINGARTEN REALTY INVESTMENT	948741103		10/22/2010	3/16/2011			736		0	728			0	8
1,930	WEINGARTEN REALTY INVESTMENT	948741103		3/22/2011	9/22/2011			212		0	243			0	-31
1,931	WEINGARTEN REALTY INVESTMENT	948741103		10/22/2010	9/22/2011			212		0	243			0	-31
1,932	WEINGARTEN REALTY INVESTMENT	948741103		10/22/2010	9/28/2011			450		0	450			0	0
1,933	WEINGARTEN REALTY INVESTMENT	948741103		10/22/2010	11/18/2011			1,878		0	2,183			0	-305
1,934	WEINGARTEN REALTY INVESTMENT	948741103		10/22/2010	12/19/2011			426		0	485			0	-59
1,935	WELLCARE HEALTH PLANS INC	949461106		11/22/2011	12/19/2011			1,061		0	1,061			0	0
1,936	WELLS FARGO & COMPANY	949746101		3/3/2011	3/16/2011			10,062		0	10,363			0	-301
1,937	WELLS FARGO & COMPANY	949746101		8/10/2010	9/23/2011			28,255		0	34,389			0	-6,134
1,938	WELLS FARGO & COMPANY	949746101		9/2/2010	9/23/2011			230		0	249			0	-19
1,939	WELLS FARGO & COMPANY	949746101		9/2/2010	9/23/2011			9,418		0	10,219			0	-801
1,940	WELLS FARGO & COMPANY	949746101		9/2/2010	9/23/2011			11,945		0	12,986			0	-1,041
1,941	WELLS FARGO & COMPANY	949746101		9/13/2010	9/23/2011			29,174		0	33,475			0	-4,301
1,942	WELLS FARGO & COMPANY	949746101		3/3/2011	9/23/2011			18,607		0	26,231			0	-7,624
1,943	WELLS FARGO & COMPANY	949746101		9/2/2010	9/23/2011			4,594		0	4,981			0	-387
1,944	WELLS FARGO & COMPANY	949746101		9/2/2010	9/28/2011			2,255		0	2,241			0	14
1,945	WELLS FARGO & COMPANY	949746101		9/2/2010	12/19/2011			3,551		0	3,486			0	65
1,946	U S TREASURY NOTE 2.375% 7/31/17 912828NR7			11/1/2010	1/18/2011			19,738		0	20,675			0	-937
1,947	U S TREASURY NOTE 2.375% 7/31/17 912828NR7			1/1/2010	3/3/2011			14,747		0	15,506			0	-759
1,948	U S TREASURY NOTE 2.375% 7/31/17 912828NR7			4/7/2011	4/8/2011			9,750		0	9,754			0	-4
1,949	U S TREASURY NOTE 2.375% 7/31/17 912828NR7			4/7/2011	6/23/2011			5,137		0	4,881			0	256
1,950	U S TREASURY NOTE 0.75% 8/15/13 912828NU0			10/27/2010	8/24/2011			5,051		0	5,026			0	25
1,951	U S TREASURY NOTE 0.75% 8/15/13 912828NU0			10/27/2010	10/20/2011			35,308		0	35,181			0	127
1,952	U S TREASURY NOTE 0.375% 9/30/12 912828NX4			9/28/2010	3/16/2011			109,931		0	109,888			0	43
1,953	U S TREASURY NOTE 0.375% 9/30/12 912828NX4			9/28/2010	6/21/2011			5,007		0	4,995			0	12
1,954	U S TREASURY NOTE 0.375% 9/30/12 912828NX4			1/18/2011	6/21/2011			10,013		0	9,976			0	37
1,955	U S TREASURY NOTE 2.625% 11/15/20 912828PC8			12/9/2010	1/14/2011			14,122		0	14,962			0	-840
1,956	U S TREASURY NOTE 2.625% 11/15/20 912828PC8			12/8/2010	1/14/2011			32,952		0	33,193			0	-241
1,957	U S TREASURY NOTE 2.625% 11/15/20 912828PC8			12/8/2010	12/0/2011			18,624		0	18,967			0	-343
1,958	U S TREASURY NOTE 2.625% 11/15/20 912828PC8			12/8/2010	12/1/2011			9,328		0	9,484			0	-156
1,959	U S TREASURY NOTE 2.625% 11/15/20 912828PC8			12/8/2010	3/23/2011			132,261		0	132,771			0	-510
1,960	U S TREASURY NOTE 2.625% 11/15/20 912828PC8			9/23/2011	3/23/2011			9,447		0	9,326			0	121
1,961	U S TREASURY NOTE 0.375% 8/31/12 912828PH7			9/24/2010	6/20/2011			15,020		0	14,982			0	38
1,962	U S TREASURY NOTE 0.375% 8/31/12 912828PH7			12/10/2010	6/20/2011			70,095		0	69,835			0	260
1,963	U S TREASURY NOTE 2.0% 1/31/16 912828PS3			3/24/2011	6/23/2011			30,907		0	29,952			0	955
1,964	U S TREASURY NOTE 0.5% 1/30/12 912828PV6			12/17/2010	8/24/2011			10,043		0	9,983			0	60
1,965	U S TREASURY NOTE 1.25% 3/15/14 912828PZ7			3/23/2011	5/12/2011			45,436		0	45,193			0	243
1,966	U S TREASURY NOTE 1.25% 3/15/14 912828PZ7			3/23/2011	9/22/2011			66,531		0	65,279			0	1,252
1,967	UNITED STATES T-NOTE 1.25% 4/15/14 912828QC7			4/18/2011	6/21/2011			71,219		0	70,241			0	978
1,968	KEYCORP NEW	487836108		9/23/2011	12/19/2011			1,465		0	1,571			0	-106
1,969	KEYCORP NEW	493267108		12/10/2010	2/4/2011			472		0	422			0	50
1,970	KEYCORP NEW	493267108		3/4/2011	2/4/2011			2,264		0	1,711			0	553
1,971	KEYCORP NEW	493267108		2/18/2010	2/14/2011			16,676		0	11,892			0	4,784
1,972	KEYCORP NEW	493267108		3/4/2010	2/14/2011			1,811		0	1,355			0	456

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Long Term CG Distributions														Amount	
Short Term CG Distributions														161,179	
														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		
1,973	KIMBERLY CLARK CORP	494368103		9/23/2011	12/19/2011	1,425	0	1,388	37			0	37		
1,974	KIMCO REALTY CORP	49446R109		11/10/2011	12/19/2011	1,443	0	1,453	-10			0	-10		
1,975	KINDER MORGAN INC	49456B101		9/23/2011	12/19/2011	1,478	0	1,279	199			0	199		
1,976	KIRBY CORP	497266106		12/15/2011	12/19/2011	1,277	0	1,243	34			0	34		
1,977	KRAFT FOODS INC CL A	50075N104		9/23/2011	9/28/2011	2,793	0	2,690	103			0	103		
1,978	TIBCO SOFTWARE INC	86632Q103		1/20/2011	11/18/2011	1,679	0	1,251	428			0	428		
1,979	TIBCO SOFTWARE INC	86632Q103		1/20/2011	12/19/2011	466	0	417	49			0	49		
1,980	TIME WARNER INC	887317303		12/4/2008	3/16/2011	2,469	0	1,395	1,074			0	1,074		
1,981	TIME WARNER INC	887317303		12/4/2008	8/22/2011	29,498	0	21,130	8,368			0	8,368		
1,982	TIME WARNER INC	887317303		12/4/2008	8/23/2011	34,419	0	24,519	9,900			0	9,900		
1,983	TIMKEN CO	887389104		10/21/2011	12/19/2011	371	0	404	-33			0	-33		
1,984	TITAN INTL INC	88830M102		12/10/2010	3/16/2011	470	0	371	99			0	99		
1,985	TITAN INTL INC	88830M102		4/13/2010	3/16/2011	235	0	108	127			0	127		
1,986	TITAN INTL INC	88830M102		4/13/2010	3/25/2011	521	0	216	305			0	305		
1,987	TITAN INTL INC	88830M102		3/22/2011	3/25/2011	261	0	251	10			0	10		
1,988	TITAN INTL INC	88830M102		4/13/2010	3/25/2011	3,911	0	1,619	2,292			0	2,292		
1,989	TITAN INTL INC	88830M102		4/12/2010	6/9/2011	954	0	417	537			0	537		
1,990	TITAN INTL INC	88830M102		4/13/2010	6/9/2011	954	0	420	534			0	534		
1,991	TITAN INTL INC	88830M102		4/13/2010	6/9/2011	6,437	0	2,915	3,522			0	3,522		
1,992	TOLL BROS INC	889478103		11/1/2011	2/17/2011	3,292	0	3,078	214			0	214		
1,993	TOLL BROS INC	889478103		1/11/2011	3/7/2011	3,582	0	3,488	94			0	94		
1,994	TOLL BROS INC	889478103		11/1/2011	3/16/2011	1,027	0	1,026	1			0	1		
1,995	TOLL BROS INC	889478103		11/1/2011	3/23/2011	6,678	0	6,765	-87			0	-87		
1,996	TOLL BROS INC	889478103		11/1/2011	4/14/2011	13,956	0	14,363	-407			0	-407		
1,997	TOLL BROS INC	889478103		1/10/2011	4/14/2011	399	0	416	-17			0	-17		
1,998	TOWERS WATSON & CO-CL A	891894107		9/28/2011	12/19/2011	591	0	608	-17			0	-17		
1,999	TRACTOR SUPPLY COMPANY	892356106		9/27/2011	9/28/2011	680	0	690	-10			0	-10		
2,000	TRACTOR SUPPLY COMPANY	892356106		11/22/2011	12/19/2011	720	0	725	-5			0	-5		
2,001	TRACTOR SUPPLY COMPANY	892356106		11/22/2011	12/22/2011	6,382	0	6,523	-141			0	-141		
2,002	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	8/26/2011	973	0	973	0			0	0		
2,003	TRANSATLANTIC HOLDINGS INC	893521104		6/27/2011	9/22/2011	454	0	547	-93			0	-93		
2,004	TRANSATLANTIC HOLDINGS INC	893521104		6/27/2011	9/28/2011	490	0	490	0			0	0		
2,005	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	9/28/2011	980	0	980	0			0	0		
2,006	TRANSATLANTIC HOLDINGS INC	893521104		6/26/2011	10/10/2011	499	0	545	-46			0	-46		
2,007	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	10/10/2011	1,498	0	1,498	0			0	0		
2,008	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	11/3/2011	2,649	0	2,643	6			0	6		
2,009	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	12/19/2011	546	0	529	17			0	17		
2,010	TRANSATLANTIC HOLDINGS INC	893521104		7/21/2011	12/22/2011	7,652	0	7,400	252			0	252		
2,011	TRANSATLANTIC HOLDINGS INC	893521104		8/2/2011	12/22/2011	1,640	0	1,515	125			0	125		
2,012	TRANSATLANTIC HOLDINGS INC	893521104		9/27/2011	12/22/2011	2,733	0	2,436	297			0	297		
2,013	TRANSATLANTIC HOLDINGS INC	893521104		7/20/2011	12/22/2011	1,093	0	1,052	41			0	41		
2,014	TRANSATLANTIC HOLDINGS INC	893521104		7/8/2011	12/22/2011	1,640	0	1,549	91			0	91		
2,015	TRANSATLANTIC HOLDINGS INC	893521104		10/21/2011	12/22/2011	1,640	0	1,571	69			0	69		
2,016	TRANSDIGM GROUP INC	893641100		11/18/2011	12/19/2011	963	0	940	23			0	23		
2,017	TRIMBLE NAV LTD	896239100		2/17/2011	3/16/2011	1,385	0	1,462	-77			0	-77		
2,018	TRIMBLE NAV LTD	896239100		2/17/2011	5/4/2011	12,932	0	15,508	-2,576			0	-2,576		
2,019	CARPENTER TECHNOLOGY CORP	144285103		6/3/2011	10/21/2011	488	0	526	-38			0	-38		
2,020	CARPENTER TECHNOLOGY CORP	144285103		5/10/2011	10/21/2011	2,438	0	2,617	-179			0	-179		
2,021	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/15/2011	3/8/2011	10,008	0	9,954	54			0	54		
2,022	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/15/2011	3/9/2011	30,054	0	29,861	193			0	193		
2,023	UNITED STATES T-NOTE 1.25% 2/15/14	912828QH6		2/15/2011	6/30/2011	10,147	0	9,954	193			0	193		
2,024	UNITED STATES T-NOTE 0.75% 3/31/13	912828QL7		3/31/2011	8/24/2011	25,215	0	24,988	227			0	227		
2,025	UNITED STATES T-NOTE 0.75% 3/31/13	912828QL7		4/15/2011	8/24/2011	25,215	0	25,021	194			0	194		
2,026	UNITED STATES T-NOTE 1.0% 5/15/14	912828QM5		5/16/2011	6/23/2011	30,349	0	30,349	0			0	0		
2,027	UNITED STATES T-NOTE 1.0% 5/15/14	912828QM5		5/27/2011	6/23/2011	15,175	0	15,076	99			0	99		
2,028	COSTCO WHSL CORP NEW	22160K105		9/23/2011	9/28/2011	1,694	0	1,654	40			0	40		
2,029	COSTCO WHSL CORP NEW	22160K105		9/23/2011	12/19/2011	3,286	0	3,309	-23			0	-23		
2,030	CRACKER BARREL OLD COUNTRY STO	22410J106		11/15/2010	3/16/2011	975	0	1,043	-68			0	-68		
														2,188,001	

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

Amount														
161,179														
0														
Long Term CG Distributions														
Short Term CG Distributions														
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses	
2,031	CRACKER BARREL OLD COUNTRY STO	22410J106		11/12/2010	4/14/2011	1,454	0	1,652	-198			0	-198	
2,032	CRACKER BARREL OLD COUNTRY STO	22410J106		11/15/2010	4/14/2011	1,454	0	1,655	-201			0	-201	
2,033	CRACKER BARREL OLD COUNTRY STO	22410J106		11/15/2010	4/14/2011	485	0	555	-70			0	-70	
2,034	CRACKER BARREL OLD COUNTRY STO	22410J106		11/16/2010	4/14/2011	2,424	0	2,765	-341			0	-341	
2,035	CRACKER BARREL OLD COUNTRY STO	22410J106		11/12/2010	6/2/2011	900	0	1,098	-198			0	-198	
2,036	CRACKER BARREL OLD COUNTRY STO	22410J106		11/16/2010	6/2/2011	1,801	0	2,187	-386			0	-386	
2,037	CRACKER BARREL OLD COUNTRY STO	22410J106		12/3/2010	6/2/2011	4,502	0	5,365	-863			0	-863	
2,038	CRACKER BARREL OLD COUNTRY STO	22410J106		12/10/2010	6/2/2011	450	0	549	-99			0	-99	
2,039	CRACKER BARREL OLD COUNTRY STO	22410J106		11/21/2010	6/2/2011	450	0	550	-100			0	-100	
2,040	CRANE CO	224399105		7/26/2011	9/22/2011	358	0	516	-158			0	-158	
2,041	CRANE CO	224399105		7/26/2011	9/28/2011	376	0	376	0			0	0	
2,042	CRANE CO	224399105		8/13/2011	12/19/2011	448	0	548	-100			0	-100	
2,043	CREE INC	225447101		6/14/2010	12/02/2011	8,909	0	11,313	-2,404			0	-2,404	
2,044	CROCS INC	227046109		11/1/2011	12/19/2011	443	0	542	-99			0	-99	
2,045	CROCS INC	227046109		11/1/2011	12/22/2011	6,510	0	7,762	-1,252			0	-1,252	
2,046	CUMMINS INC	231021106		5/1/2009	3/16/2011	5,993	0	2,048	3,945			0	3,945	
2,047	CUMMINS INC	231021106		2/26/2010	3/16/2011	999	0	568	431			0	431	
2,048	CUMMINS INC	231021106		3/22/2011	4/28/2011	711	0	609	102			0	102	
2,049	CUMMINS INC	231021106		2/26/2010	4/28/2011	3,790	0	1,817	1,973			0	1,973	
2,050	CUMMINS INC	231021106		2/26/2010	5/18/2011	8,421	0	4,430	3,991			0	3,991	
2,051	CUMMINS INC	231021106		5/1/2009	8/22/2011	20,982	0	8,874	12,108			0	12,108	
2,052	CUMMINS INC	231021106		5/1/2009	8/22/2011	27,618	0	11,605	16,013			0	16,013	
2,053	CUMMINS INC	231021106		5/1/2009	9/23/2011	63,106	0	25,394	37,712			0	37,712	
2,054	CUMMINS INC	231021106		5/1/2009	9/23/2011	44,955	0	18,044	26,911			0	26,911	
2,055	CARPENTER TECHNOLOGY CORP	144285103		5/10/2011	10/25/2011	1,059	0	1,047	12			0	12	
2,056	CARPENTER TECHNOLOGY CORP	144285103		5/9/2011	10/25/2011	1,059	0	1,045	14			0	14	
2,057	CARPENTER TECHNOLOGY CORP	144285103		5/9/2011	12/19/2011	1,022	0	1,045	-23			0	-23	
2,058	CARPENTER TECHNOLOGY CORP	144285103		5/9/2011	12/22/2011	1,571	0	1,567	4			0	4	
2,059	CATERPILLAR INC	149123101		6/16/2010	3/16/2011	5,977	0	3,797	2,180			0	2,180	
2,060	CATERPILLAR INC	149123101		9/23/2011	9/28/2011	2,332	0	2,206	126			0	126	
2,061	CATERPILLAR INC	149123101		9/23/2011	9/29/2011	23,265	0	22,791	474			0	474	
2,062	CATERPILLAR INC	149123101		9/23/2011	12/19/2011	1,747	0	1,470	277			0	277	
2,063	CATERPILLAR INC	149123101		9/23/2011	12/19/2011	4,366	0	3,676	690			0	690	
2,064	CAVIUM INC	14964U108		7/7/2011	8/26/2011	5,593	0	8,579	-2,986			0	-2,986	
2,065	CAVIUM INC	14964U108		7/21/2011	8/26/2011	2,649	0	3,458	-809			0	-809	
2,066	CELANESE CORP -SER A	150870103		10/11/2010	2/15/2011	2,157	0	1,701	456			0	456	
2,067	CELANESE CORP -SER A	150870103		12/10/2010	2/15/2011	863	0	785	78			0	78	
2,068	CELANESE CORP -SER A	150870103		9/28/2010	2/15/2011	431	0	324	107			0	107	
2,069	CELANESE CORP -SER A	150870103		9/28/2010	3/7/2011	12,574	0	9,719	2,855			0	2,855	
2,070	CELANESE CORP -SER A	150870103		9/23/2011	9/28/2011	1,943	0	1,778	165			0	165	
2,071	CELANESE CORP -SER A	150870103		9/23/2011	12/19/2011	3,708	0	3,200	509			0	509	
2,072	CENTERPOINT ENERGY INC	15189T107		9/28/2011	12/19/2011	3,058	0	3,098	-40			0	-40	
2,073	CENTERPOINT ENERGY INC	15189T107		9/23/2011	12/19/2011	1,911	0	1,865	46			0	46	
2,074	CENTURY ALUM CO	156431108		10/22/2010	2/15/2011	309	0	261	48			0	48	
2,075	CENTURY ALUM CO	156431108		10/22/2010	2/15/2011	31	0	24	7			0	7	
2,076	CENTURY ALUM CO	156431108		10/22/2010	2/15/2011	154	0	131	23			0	23	
2,077	CENTURY ALUM CO	156431108		10/25/2010	2/15/2011	2,161	0	1,896	265			0	265	
2,078	CENTURY ALUM CO	156431108		10/25/2010	2/15/2011	3,395	0	2,985	410			0	410	
2,079	CENTURY ALUM CO	156431108		10/26/2010	2/15/2011	386	0	338	48			0	48	
2,080	CENTURY ALUM CO	156431108		10/26/2010	2/15/2011	3,087	0	2,727	360			0	360	
2,081	CENTURY ALUM CO	156431108		10/27/2010	2/15/2011	1,435	0	1,200	235			0	235	
2,082	CENTURY ALUM CO	156431108		12/10/2010	2/15/2011	154	0	160	-6			0	-6	
2,083	CENTURY ALUM CO	156431108		4/15/2011	6/1/2011	604	0	723	-119			0	-119	
2,084	CENTURY ALUM CO	156431108		4/15/2011	6/1/2011	1,813	0	2,171	-358			0	-358	
2,085	CENTURY ALUM CO	156431108		4/15/2011	6/1/2011	2,418	0	2,920	-502			0	-502	
2,086	CENTURY ALUM CO	156431108		4/18/2011	6/1/2011	1,526	0	1,791	-265			0	-265	
2,087	CENTURY ALUM CO	156431108		4/18/2011	6/1/2011	589	0	691	-102			0	-102	
2,088	CENTURY ALUM CO	156431108		4/18/2011	6/1/2011	2,116	0	2,504	-388			0	-388	

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															161,179	
Totals															23,679,723	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V, as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses			
2,089	CHEVRON CORPORATION	166764100		9/23/2011	9/28/2011	2,829	0	2,703	126			0	126	2,188,001		
2,090	CHEVRON CORPORATION	166764100		9/23/2011	12/19/2011	4,303	0	3,874	429			0	429			
2,091	CHEVRON CORPORATION	166764100		9/23/2011	12/19/2011	1,501	0	1,351	150			0	150			
2,092	CHICOS FAS INC	168615102		3/2/2011	3/16/2011	972	0	969	3			0	3			
2,093	CHICOS FAS INC	168615102		4/4/2011	7/7/2011	3,670	0	3,388	282			0	282			
2,094	CHICOS FAS INC	168615102		3/22/2011	8/26/2011	267	0	281	-14			0	-14			
2,095	FNMA REMIC 2003-64	31393DKA8	5.5% 3/25/30	5/20/2010	9/25/2011	2,888	0	3,025	-137			0	-137			
2,096	FNMA REMIC 2003-64	31393DKA8	5.5% 3/25/30	5/20/2010	10/25/2011	2,017	0	2,112	-95			0	-95			
2,097	FNMA REMIC 2003-64	31393DKA8	5.5% 3/25/30	5/20/2010	11/25/2011	2,862	0	2,998	-136			0	-136			
2,098	FNMA REMIC 2003-64	31393DKA8	5.5% 3/25/30	5/20/2010	12/25/2011	2,935	0	3,074	-139			0	-139			
2,099	FED NATL MTGE ASSN	31398AY2	3.0% 9/16/14	8/13/2009	6/23/2011	31,948	0	29,919	2,029			0	2,029			
2,100	FNMA POOL # 745418	31403DDX4	5.5% 4/01/36	1/22/2009	2/25/2011	856	0	880	-24			0	-24			
2,101	FNMA POOL # 745418	31403DDX4	5.5% 4/01/36	7/18/2010	2/25/2011	685	0	739	-54			0	-54			
2,102	FNMA POOL # 745418	31403DDX4	5.5% 4/01/36	10/19/2010	2/25/2011	400	0	432	-32			0	-32			
2,103	FNMA POOL # 745418	31403DDX4	5.5% 4/01/36	12/22/2010	2/25/2011	400	0	430	-30			0	-30			
2,104	FNMA POOL # 745418	31403DDX4	5.5% 4/01/36	12/30/2010	2/25/2011	228	0	246	-18			0	-18			
2,105	FNMA POOL # 745418	31403DDX4	5.5% 4/01/36	1/22/2009	3/25/2011	650	0	668	-18			0	-18			
2,106	FNMA POOL # 745418	31403DDX4	5.5% 4/01/36	7/18/2010	3/25/2011	520	0	561	-41			0	-41			
2,107	FNMA POOL # 745418	31403DDX4	5.5% 4/01/36	10/19/2010	3/25/2011	303	0	328	-25			0	-25			
2,108	FNMA POOL # 745418	31403DDX4	5.5% 4/01/36	12/22/2010	3/25/2011	303	0	326	-23			0	-23			
2,109	FNMA POOL # 745418	31403DDX4	5.5% 4/01/36	12/30/2010	3/25/2011	173	0	186	-13			0	-13			
2,110	CYPRESS SEMICONDUCTOR CORP	232806109		2/18/2011	3/16/2011	941	0	1,070	-129			0	-129			
2,111	CYPRESS SEMICONDUCTOR CORP	232806109		6/2/2011	7/21/2011	3,465	0	3,668	-203			0	-203			
2,112	CYPRESS SEMICONDUCTOR CORP	232806109		6/2/2011	9/22/2011	323	0	458	-135			0	-135			
2,113	CYPRESS SEMICONDUCTOR CORP	232806109		6/2/2011	9/28/2011	512	0	688	-176			0	-176			
2,114	CYPRESS SEMICONDUCTOR CORP	232806109		6/2/2011	12/19/2011	487	0	685	-198			0	-198			
2,115	CYTEC INDS INC	232820100		2/17/2011	3/16/2011	1,526	0	1,526	0			0	0			
2,116	CYTEC INDS INC	232820100		1/20/2011	9/22/2011	333	0	636	-303			0	-303			
2,117	CYTEC INDS INC	232820100		1/19/2011	9/28/2011	366	0	625	-259			0	-259			
2,118	CYTEC INDS INC	232820100		1/19/2011	10/7/2011	356	0	625	-269			0	-269			
2,119	CYTEC INDS INC	232820100		2/16/2011	10/7/2011	6,764	0	10,816	-4,052			0	-4,052			
2,120	CYTEC INDS INC	232820100		2/17/2011	10/7/2011	2,492	0	4,031	-1,539			0	-1,539			
2,121	CYTEC INDS INC	232820100		3/22/2011	10/7/2011	366	0	526	-170			0	-170			
2,122	DANAHER CORP	235851102		1/20/2008	3/16/2011	2,481	0	1,274	1,207			0	1,207			
2,123	DANAHER CORP	235851102		1/20/2008	9/23/2011	82,258	0	49,441	32,817			0	32,817			
2,124	FNMA POOL # 889572	31410KJR6	5.5% 6/01/38	8/19/2009	3/25/2011	2,521	0	2,618	-97			0	-97			
2,125	FNMA POOL # 889572	31410KJR6	5.5% 6/01/38	8/19/2009	4/20/2011	91,560	0	88,678	2,882			0	2,882			
2,126	FNMA POOL # 889572	31410KJR6	5.5% 6/01/38	8/19/2009	4/25/2011	2,467	0	2,562	-95			0	-95			
2,127	FNMA POOL # 949294	31413MC70	6.0% 10/01/37	1/22/2009	2/25/2011	915	0	947	-32			0	-32			
2,128	FNMA POOL # 949294	31413MC70	6.0% 10/01/37	1/22/2009	3/25/2011	28	0	29	-1			0	-1			
2,129	FNMA POOL # 949294	31413MC70	6.0% 10/01/37	1/22/2009	4/25/2011	606	0	628	-22			0	-22			
2,130	FNMA POOL # 949294	31413MC70	6.0% 10/01/37	1/22/2009	5/25/2011	219	0	226	-7			0	-7			
2,131	FNMA POOL # 949294	31413MC70	6.0% 10/01/37	1/22/2009	6/25/2011	1,113	0	1,152	-39			0	-39			
2,132	FNMA POOL # 949294	31413MC70	6.0% 10/01/37	1/22/2009	7/25/2011	27	0	28	-1			0	-1			
2,133	FNMA POOL # 949294	31413MC70	6.0% 10/01/37	1/22/2009	8/25/2011	27	0	28	-1			0	-1			
2,134	FNMA POOL # 949294	31413MC70	6.0% 10/01/37	1/22/2009	9/25/2011	452	0	467	-15			0	-15			
2,135	FNMA POOL # 889572	31410KJR6	5.5% 6/01/38	8/19/2009	5/25/2011	2,181	0	2,264	-83			0	-83			
2,137	FNMA POOL # 930924	31412PG96	4.5% 4/1/2039	9/1/2009	2/25/2011	1,310	0	1,319	-9			0	-9			
2,138	FNMA POOL # 930924	31412PG96	4.5% 4/1/2039	9/1/2009	3/25/2011	1,185	0	1,193	-8			0	-8			
2,139	FNMA POOL # 930924	31412PG96	4.5% 4/1/2039	9/1/2009	4/25/2011	818	0	824	-6			0	-6			
2,140	FNMA POOL # 930924	31412PG96	4.5% 4/1/2039	9/1/2009	5/25/2011	581	0	585	-4			0	-4			
2,141	FNMA POOL # 930924	31412PG96	4.5% 4/1/2039	9/1/2009	6/22/2011	24,677	0	23,876	801			0	801			
2,142	FNMA POOL # 930924	31412PG96	4.5% 4/1/2039	9/1/2009	6/25/2011	731	0	736	-5			0	-5			
2,143	FNMA POOL # 930924	31412PG96	4.5% 4/1/2039	9/1/2009	7/25/2011	1,025	0	1,032	-7			0	-7			
2,144	FNMA POOL # 949294	31413MC70	6.0% 10/01/37	1/22/2009	11/25/2011	32	0	33	-1			0	-1			
2,145	FNMA POOL # 930924	31412PG96	4.5% 4/1/2039	9/1/2009	8/25/2011	807	0	812	-5			0	-5			
2,146	FNMA POOL # 949294	31413MC70	6.0% 10/01/37	1/22/2009	12/25/2011	638	0	661	-23			0	-23			

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

Long Term CG Distributions		Short Term CG Distributions		Amount		Totals										23,679,723				0				21,491,722				2,188,001				0				Gains Minus Excess of FMV Over Adjusted Basis or Losses																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions															Amount	
Short Term CG Distributions															161,179	
															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			
2,205	LEAR CORP W/I	521865204		1/6/2010	9/22/2011	389	0	363	26			0	21	2,188.00		
2,206	LEAR CORP W/I	521865204		1/6/2010	9/28/2011	433	0	363	70			0	71			
2,207	LEAR CORP W/I	521865204		1/6/2010	12/19/2011	363	0	363	0			0	0			
2,208	LIBERTY MEDIA-STARZ SR A-W/I	53071M708		3/23/2011	7/21/2011	5,386	0	5,483	-97			0	-9			
2,209	LIBERTY MEDIA-STARZ SR A-W/I	53071M708		3/23/2011	8/2/2011	5,351	0	5,483	-132			0	-13			
2,210	LIBERTY MEDIA-STARZ SR A-W/I	53071M708		3/23/2011	8/25/2011	663	0	783	-120			0	-12			
2,211	LIBERTY MEDIA-STARZ SR A-W/I	53071M708		3/23/2011	8/26/2011	1,975	0	2,350	-375			0	-37			
2,212	LIBERTY MEDIA-STARZ SR A-W/I	53071M708		4/4/2011	8/26/2011	4,607	0	5,474	-867			0	-86			
2,213	LIMITED BRANDS INC	532716107		10/6/2009	1/6/2011	26,455	0	16,433	10,022			0	10,022			
2,214	LIMITED BRANDS INC	532716107		10/6/2009	3/16/2011	26,351	0	16,433	9,918			0	9,911			
2,215	LIMITED BRANDS INC	532716107		10/6/2009	3/16/2011	3,345	0	1,986	1,359			0	1,35			
2,216	LIMITED BRANDS INC	532716107		10/6/2009	5/13/2011	22,588	0	9,751	12,837			0	12,83			
2,217	LIMITED BRANDS INC	532716107		10/6/2009	10/25/2011	37,021	0	16,071	20,950			0	20,95			
2,218	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	11/25/2011	851	0	875	-24			0	-2			
2,219	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	11/25/2011	379	0	390	-11			0	-1			
2,220	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	12/25/2011	1,362	0	1,402	-40			0	-4			
2,221	MORGAN STANLEY	617446448		5/7/2009	8/12/2011	30,266	0	45,255	-14,989			0	-14,98			
2,222	MORGAN STANLEY	617446448		5/7/2009	8/12/2011	19,997	0	29,758	-9,761			0	-9,76			
2,223	MORGAN STANLEY	617446448		5/8/2009	8/12/2011	4,486	0	6,234	-1,748			0	-1,74			
2,224	MORGAN STANLEY	617446448		5/8/2009	8/12/2011	1,351	0	1,894	-543			0	-54			
2,225	MORGAN STANLEY	617446448		5/8/2009	8/12/2011	8,215	0	11,998	-3,783			0	-3,78			
2,226	MORGAN STANLEY	617446448		5/21/2009	8/12/2011	3,963	0	6,188	-2,225			0	-2,22			
2,227	MSC 2007-IQ14 A1 5 38% 4/15/49	61754KAA3		11/8/2010	1/15/2011	4,436	0	4,541	-105			0	-10			
2,228	MSC 2007-IQ14 A1 5 38% 4/15/49	61754KAA3		11/8/2010	2/15/2011	580	0	593	-13			0	-1			
2,229	MSC 2007-IQ14 A1 5 38% 4/15/49	61754KAA3		11/8/2010	3/15/2011	16,424	0	16,815	-391			0	-39			
2,230	MOTOROLA INC	620076307		8/12/2010	2/7/2011	6	0	5	1			0	0			
2,231	MOTOROLA INC	620076307		3/16/2011	4/26/2011	1,740	0	1,645	95			0	9			
2,232	MOTOROLA INC	620076307		8/12/2010	4/26/2011	13,178	0	9,852	3,326			0	3,32			
2,233	MOTOROLA INC	620076307		8/12/2010	4/27/2011	7,106	0	5,252	1,854			0	1,85			
2,234	MOTOROLA INC	620076307		8/12/2010	4/27/2011	4,201	0	3,056	1,145			0	1,14			
2,235	MOTOROLA INC	620076307		8/12/2010	4/27/2011	62	0	45	17			0	1			
2,236	MOTOROLA INC	620076307		8/12/2010	4/27/2011	6,488	0	4,829	1,659			0	1,65			
2,237	MOTOROLA INC	620076307		8/12/2010	4/27/2011	22,972	0	17,270	5,702			0	5,70			
2,238	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	2/14/2011	7	0	7	0			0	0			
2,239	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	3/16/2011	953	0	1,090	-137			0	-13			
2,240	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/26/2011	7,048	0	8,229	-1,181			0	-1,18			
2,241	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	3,325	0	3,851	-526			0	-52			
2,242	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	1,966	0	2,241	-275			0	-27			
2,243	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	29	0	33	-4			0	-			
2,244	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	3,036	0	3,541	-505			0	-50			
2,245	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	6,472	0	7,622	-1,150			0	-1,15			
2,246	MOTOROLA MOBILITY HOLDINGS-W	620097105		8/12/2010	4/27/2011	2,470	0	2,943	-473			0	-47			
2,247	NYSE EURONEXT 4 8% 6/28/13	629491AA9		8/2/2010	1/18/2011	5,390	0	5,446	-56			0	-5			
2,248	NATIONAL FUEL GAS CO N J	636180101		12/10/2010	3/16/2011	680	0	651	29			0	2			
2,249	NATIONAL FUEL GAS CO N J	636180101		8/28/2009	3/16/2011	680	0	451	229			0	22			
2,250	NATIONAL FUEL GAS CO N J	636180101		8/28/2009	8/26/2011	16,585	0	13,068	3,517			0	3,51			
2,251	NATIONAL FUEL GAS CO N J	636180101		3/22/2011	8/26/2011	572	0	714	-142			0	-14			
2,252	NATIONAL GRID PLC-SP ADR	636274300		9/23/2011	12/19/2011	1,884	0	1,951	-67			0	-6			
2,253	NATIONAL INSTRS CORP	636518102		3/22/2011	5/4/2011	4,427	0	4,789	-362			0	-36			
2,254	NATIONAL INSTRS CORP	636518102		3/22/2011	5/4/2011	2,656	0	2,873	-217			0	-21			
2,255	NATIONAL INSTRS CORP	636518102		3/22/2011	5/4/2011	298	0	319	-21			0	-2			
2,256	NATIONAL INSTRS CORP	636518102		3/23/2011	5/4/2011	1,193	0	1,278	-85			0	-8			
2,257	NATIONAL INSTRS CORP	636518102		3/22/2011	5/4/2011	2,088	0	2,235	-147			0	-14			
2,258	NATIONAL INSTRS CORP	636518102		3/23/2011	5/4/2011	1,480	0	1,601	-121			0	-12			
2,259	NATIONAL INSTRS CORP	636518102		3/24/2011	5/4/2011	296	0	323	-27			0	-2			
2,260	ASG GLOBAL ALTERNATIVES FUND-Y	638721885		6/20/2010	9/22/2011	39,729	0	41,975	-2,246			0	-2,24			
2,261	NAVISTAR INTL CORP NEW	63934E108		4/5/2010	3/16/2011	640	0	481	159			0	15			
2,262	UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4		7/18/2011	8/9/2011	15,348	0	15,053	295			0	29			

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										161,179	0			
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
2,263	UNITED STATES T-NOTE 1.5% 6/30/16	912828QR4		7/18/2011	8/10/2011		15,439	0	15,053	386			0	386
2,264	UNITED STATES T-NOTE 0.75% 7/15/14	912828QU7		8/5/2011	10/18/2011		10,056	0	10,044	12			0	12
2,265	UNITED STATES T-NOTE 2.125% 8/15/12	912828RC6		8/24/2011	8/30/2011		4,974	0	4,982	-8			0	-8
2,266	UNITED STATES T-NOTE 2.125% 8/15/12	912828RC6		9/21/2011	10/19/2011		4,974	0	5,103	-129			0	-129
2,267	UNITED STATES T-NOTE 2.125% 8/15/12	912828RC6		8/24/2011	11/7/2011		15,147	0	14,945	202			0	202
2,268	UNITED STATES T-NOTE 2.125% 8/15/12	912828RC6		10/20/2011	11/7/2011		35,343	0	34,887	456			0	456
2,269	UNITED STATES T-NOTE 2.125% 8/15/12	912828RC6		8/11/2011	11/30/2011		10,076	0	9,922	154			0	154
2,270	UNITED STATES T-NOTE 2.125% 8/15/12	912828RC6		10/17/2011	11/30/2011		15,114	0	14,924	190			0	190
2,271	UNITED STATES T-NOTE 2.125% 8/15/12	912828RC6		8/24/2011	11/30/2011		40,305	0	39,535	770			0	770
2,272	LIMITED BRANDS INC	532716107		10/5/2009	9/23/2011		26,938	0	11,894	15,044			0	15,044
2,273	LIMITED BRANDS INC	532716107		10/5/2009	9/23/2011		15,616	0	6,933	8,683			0	8,683
2,274	LIMITED BRANDS INC	532716107		10/6/2009	9/23/2011		51,925	0	24,017	27,908			0	27,908
2,275	LINCOLN NATL CORP IND	534187109		8/12/2011	9/23/2011		71,705	0	106,213	-34,508			0	-34,508
2,276	TRIMBLE NAV LTD	896239100		2/23/2011	5/4/2011		427	0	506	-79			0	-79
2,277	TRIMBLE NAV LTD	896239100		2/17/2011	5/4/2011		1,282	0	1,501	-219			0	-219
2,278	TRIUMPH GROUP INC NEW	896818101		1/21/2011	3/16/2011		1,669	0	1,669	0			0	0
2,279	TRIUMPH GROUP INC NEW	896818101		12/25/2010	9/28/2011		526	0	517	9			0	9
2,280	TRIUMPH GROUP INC NEW	896818101		12/25/2010	12/15/2011		1,687	0	1,550	137			0	137
2,281	TRIUMPH GROUP INC NEW	896818101		1/21/2011	12/15/2011		1,125	0	961	164			0	164
2,282	TRIUMPH GROUP INC NEW	896818101		1/21/2011	12/19/2011		575	0	480	95			0	95
2,283	TUPPERWARE BRANDS CORP	899896104		6/2/2011	9/22/2011		551	0	551	0			0	0
2,284	TUPPERWARE BRANDS CORP	899896104		6/2/2011	9/27/2011		588	0	734	-146			0	-146
2,285	TUPPERWARE BRANDS CORP	899896104		6/2/2011	9/27/2011		1,764	0	1,764	0			0	0
2,286	TUPPERWARE BRANDS CORP	899896104		5/12/2011	10/7/2011		1,571	0	2,090	-519			0	-519
2,287	TUPPERWARE BRANDS CORP	899896104		6/2/2011	10/7/2011		4,712	0	5,790	-1,078			0	-1,078
2,288	TUPPERWARE BRANDS CORP	899896104		6/2/2011	10/21/2011		5,613	0	6,433	-820			0	-820
2,289	TUPPERWARE BRANDS CORP	899896104		9/6/2011	10/21/2011		561	0	641	-80			0	-80
2,290	TYCO INTL FIN 3.375% 10/15/15	902118BN7		4/28/2010	12/21/2011		10,452	0	9,968	484			0	484
2,291	US BANCORP	902973304		9/23/2011	9/28/2011		2,156	0	2,054	102			0	102
2,292	US BANCORP	902973304		9/23/2011	12/19/2011		3,580	0	3,195	385			0	385
2,293	ULTA SALON COSMETICS & FRAGR	90384S303		5/5/2011	9/22/2011		670	0	532	138			0	138
2,294	ULTA SALON COSMETICS & FRAGR	90384S303		5/5/2011	9/28/2011		708	0	532	176			0	176
2,295	ULTA SALON COSMETICS & FRAGR	90384S303		11/22/2011	12/19/2011		661	0	666	-5			0	-5
2,296	ULTA SALON COSMETICS & FRAGR	90384S303		11/22/2011	12/22/2011		5,147	0	5,326	-179			0	-179
2,297	ULTA SALON COSMETICS & FRAGR	90384S303		5/5/2011	12/22/2011		1,287	0	1,063	224			0	224
2,298	UNILEVER PLC ADR	904767704		12/14/2009	3/16/2011		5,174	0	5,563	-389			0	-389
2,299	UNILEVER PLC ADR	904767704		12/11/2009	9/23/2011		27,587	0	27,908	-321			0	-321
2,300	UNILEVER PLC ADR	904767704		12/11/2009	9/23/2011		6,366	0	6,446	-80			0	-80
2,301	UNILEVER PLC ADR	904767704		12/14/2009	9/23/2011		47,292	0	48,216	-924			0	-924
2,302	UNILEVER PLC ADR	904767704		5/27/2010	9/23/2011		45,776	0	41,047	4,729			0	4,729
2,303	UNILEVER PLC ADR	904767704		5/27/2010	9/23/2011		44,866	0	40,169	4,697			0	4,697
2,304	UNILEVER PLC ADR	904767704		5/13/2011	9/23/2011		8,488	0	9,031	-543			0	-543
2,305	UNILEVER PLC ADR	904767704		5/16/2011	9/23/2011		46,685	0	49,469	-2,784			0	-2,784
2,306	UNION PAC CORP	907818108		9/23/2011	9/28/2011		2,567	0	2,471	96			0	96
2,307	UNION PAC CORP	907818108		9/23/2011	9/28/2011		42,959	0	42,013	946			0	946
2,308	UNION PAC CORP	907818108		9/23/2011	12/19/2011		2,974	0	2,471	503			0	503
2,309	UNITED PARCEL SERVICE CL B	911312106		9/23/2011	12/19/2011		1,419	0	1,238	181			0	181
2,310	UNITED RENTALS INC	911363109		7/15/2011	9/22/2011		160	0	234	-74			0	-74
2,311	UNITED RENTALS INC	911363109		7/15/2011	9/28/2011		359	0	359	0			0	0
2,312	UNITED RENTALS INC	911363109		8/2/2011	12/15/2011		262	0	276	-14			0	-14
2,313	UNITED RENTALS INC	911363109		7/27/2011	12/15/2011		524	0	514	10			0	10
2,314	UNITED RENTALS INC	911363109		7/15/2011	12/15/2011		1,833	0	1,637	196			0	196
2,315	UNITED RENTALS INC	911363109		7/15/2011	12/19/2011		569	0	468	101			0	101
2,316	US TREAS-CPI INFLAT 2.375% 1/15/27	912810PS1		5/5/2009	6/23/2011		12,570	0	10,725	1,845			0	1,845
2,317	CHICOS FAS INC	168615102		4/4/2011	8/26/2011		1,999	0	2,210	-211			0	-211
2,318	CHICOS FAS INC	168615102		3/2/2011	8/26/2011		1,200	0	1,245	-45			0	-45
2,319	CHICOS FAS INC	168615102		3/2/2011	9/22/2011		491	0	553	-62			0	-62
2,320	CHICOS FAS INC	168615102		3/1/2011	9/27/2011		3,184	0	3,422	-238			0	-238
2,188,001														

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	Long Term CG Distributions Short Term CG Distributions	Amount		How Acquired	Date Acquired	Date Sold	Totals			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
		161,179	0				23,679,723	0	21,491,722	2,188,001				
	Kind(s) of Property Sold	CUSIP #												
2,321	CHICOS FAS INC	168615102			3/2/2011	9/27/2011	9,551	0	10,378	-827				-827
2,322	CHIPOTLE MEXICAN GRILL INC -CL A	169656105			12/10/2010	3/16/2011	260	0	238	22				22
2,323	CHIPOTLE MEXICAN GRILL INC -CL A	169656105			6/24/2010	3/16/2011	260	0	147	113				113
2,324	DEERE & CO	244199105			9/23/2011	9/28/2011	2,088	0	2,048	40				40
2,325	UNITED TECHNOLOGIES CORP	913017109			9/23/2011	9/28/2011	2,209	0	2,060	149				149
2,326	UNITED TECHNOLOGIES CORP	913017109			9/23/2011	12/19/2011	4,320	0	4,121	199				199
2,327	UNITED THERAPEUTICS CORP DEL	91307C102			4/30/2010	1/21/2011	2,003	0	1,699	304				304
2,328	UNITED THERAPEUTICS CORP DEL	91307C102			4/30/2010	3/16/2011	658	0	566	92				92
2,329	UNITED THERAPEUTICS CORP DEL	91307C102			11/20/2008	8/26/2011	5,584	0	3,432	2,152				2,152
2,330	UNITED THERAPEUTICS CORP DEL	91307C102			11/25/2008	8/26/2011	1,197	0	804	393				393
2,331	UNITED THERAPEUTICS CORP DEL	91307C102			4/30/2010	8/26/2011	2,393	0	3,398	-1,005				-1,005
2,332	UNIVERSAL HEALTH SERVICES CL B	913903100			12/10/2010	3/16/2011	480	0	417	63				63
2,333	UNIVERSAL HEALTH SERVICES CL B	913903100			7/19/2010	3/16/2011	959	0	740	219				219
2,334	UNIVERSAL HEALTH SERVICES CL B	913903100			4/8/2011	9/22/2011	1,376	0	1,962	-586				-586
2,335	UNIVERSAL HEALTH SERVICES CL B	913903100			4/8/2011	9/28/2011	714	0	981	-267				-267
2,336	UNIVERSAL HEALTH SERVICES CL B	913903100			4/8/2011	12/19/2011	731	0	981	-250				-250
2,337	UNIVERSITY CALIF REV 1 988% 5/15/60 91412GEV3				12/7/2010	2/9/2011	10,025	0	10,000	25				25
2,338	UNIVERSITY CALIF REV 1 988% 5/15/60 91412GEV3				12/7/2010	9/8/2011	20,354	0	20,000	354				354
2,339	VCA ANTECH INC	918194101			10/15/2010	3/7/2011	2,489	0	2,170	319				319
2,340	VCA ANTECH INC	918194101			12/10/2010	3/7/2011	497	0	484	13				13
2,341	VCA ANTECH INC	918194101			10/15/2010	3/7/2011	2,736	0	2,387	349				349
2,342	VCA ANTECH INC	918194101			10/15/2010	3/8/2011	10,466	0	9,115	1,351				1,351
2,343	V F CORP	918204108			9/27/2011	9/28/2011	916	0	920	-4				-4
2,344	V F CORP	918204108			9/27/2011	12/19/2011	647	0	657	-10				-10
2,345	VALE SA-SP ADR	91912E105			11/20/2008	3/16/2011	4,657	0	1,375	3,282				3,282
2,346	VALE SA-SP ADR	91912E105			11/20/2008	9/23/2011	104,452	0	41,258	63,194				63,194
2,347	VALERO ENERGY CORP NEW	91913Y100			9/23/2011	9/28/2011	1,925	0	1,857	68				68
2,348	VALERO ENERGY CORP NEW	91913Y100			9/23/2011	12/19/2011	3,808	0	3,528	280				280
2,349	VARIAN SEMICONDUCTOR EQUIPMENT	922207105			3/18/2011	3/22/2011	457	0	445	12				12
2,350	VARIAN SEMICONDUCTOR EQUIPMENT	922207105			3/17/2011	5/11/2011	2,447	0	1,776	671				671
2,351	VARIAN SEMICONDUCTOR EQUIPMENT	922207105			3/18/2011	5/11/2011	7,340	0	5,336	2,004				2,004
2,352	VARIAN SEMICONDUCTOR EQUIPMENT	922207105			3/18/2011	5/11/2011	8,562	0	6,226	2,336				2,336
2,353	VERA BRADLEY INC	92335C106			4/14/2011	7/7/2011	11,123	0	12,410	-1,287				-1,287
2,354	DARDEN RESTAURANTS INC	237194105			10/8/2010	3/16/2011	463	0	443	20				20
2,355	DARDEN RESTAURANTS INC	237194105			10/8/2010	7/25/2011	1,576	0	1,329	247				247
2,356	DARDEN RESTAURANTS INC	237194105			11/20/2008	7/25/2011	1,576	0	410	1,166				1,166
2,357	DECKERS OUTDOOR CORP	243537107			7/7/2011	12/23/2011	6,097	0	6,807	-710				-710
2,358	DEERE & CO	244199105			9/23/2011	12/19/2011	3,682	0	3,413	269				269
2,359	DARDEN RESTAURANTS INC	237194105			11/20/2008	9/7/2011	7,548	0	2,326	5,222				5,222
2,360	DEVRY INC DEL	251893103			7/16/2010	3/16/2011	505	0	531	-26				-26
2,361	DECKERS OUTDOOR CORP	243537107			9/27/2011	9/28/2011	303	0	311	-8				-8
2,362	DECKERS OUTDOOR CORP	243537107			9/27/2011	12/19/2011	896	0	1,035	-139				-139
2,363	DECKERS OUTDOOR CORP	243537107			9/27/2011	12/22/2011	1,441	0	1,760	-319				-319
2,364	DEVRY INC DEL	251893103			7/16/2010	4/20/2011	5,780	0	6,375	-595				-595
2,365	DEVRY INC DEL	251893103			10/8/2010	4/20/2011	2,408	0	2,517	-109				-109
2,366	DEVRY INC DEL	251893103			12/10/2010	4/20/2011	462	0	443	19				19
2,367	DECKERS OUTDOOR CORP	243537107			7/7/2011	12/22/2011	4,494	0	5,011	-517				-517
2,368	DIAGEO FINANCE BV 5.5% 4/01/13	25244SAD3			3/17/2009	8/10/2011	10,771	0	10,212	559				559
2,369	DECKERS OUTDOOR CORP	243537107			7/7/2011	12/22/2011	2,957	0	3,309	-352				-352
2,370	DIAGEO FINANCE BV 5.5% 4/01/13	25244SAD3			3/17/2009	8/30/2011	32,202	0	30,638	1,564				1,564
2,371	DIGITAL REALTY TRUST INC	253868103			9/23/2011	12/19/2011	1,972	0	1,585	387				387
2,372	WALT DISNEY CO/THE	254687106			9/23/2011	9/28/2011	2,804	0	2,659	145				145
2,373	WALT DISNEY CO/THE	254687106			9/23/2011	12/19/2011	4,841	0	4,137	704				704
2,374	DONALDSON CO INC	257651109			12/10/2010	1/20/2011	587	0	580	7				7
2,375	DONALDSON CO INC	257651109			6/25/2010	1/20/2011	2,349	0	1,739	610				610
2,376	DONALDSON CO INC	257651109			6/25/2010	3/16/2011	1,138	0	870	268				268
2,377	DONALDSON CO INC	257651109			3/22/2011	9/22/2011	548	0	596	-48				-48
2,378	DONALDSON CO INC	257651109			6/25/2010	9/28/2011	568	0	435	133				133

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Long Term CG Distributions		Amount		Totals												23,679,723		0		21,491,722		2,188,001		0		0		Gains Minus Excess of FMV Over Adjusted Basis or Losses	
Short Term CG Distributions		161,179		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		0			
	Kind(s) of Property Sold	CUSIP #																											
2,379	CHIPOTLE MEXICAN GRILL INC -CL A	169656105			6/24/2010	4/21/2011						10,608		0		5,729	4,879											2,188,001	
2,380	CHIPOTLE MEXICAN GRILL INC -CL A	169656105			3/22/2011	4/21/2011						272		0		244	28											4,879	
2,381	CHUBB CORP	171232101			11/20/2008	3/16/2011						4,092		0		3,078	1,014											2,188,001	
2,382	CHUBB CORP	171232101			11/20/2008	9/23/2011						117,549		0		90,143	27,406											1,014	
2,383	CIENA CORP	171779309			2/18/2011	3/16/2011						510		0		510	0											27,406	
2,384	CIENA CORP	171779309			2/18/2011	7/7/2011						6,198		0		9,684	-3,486											0	
2,385	CIENA CORP	171779309			3/1/2011	7/7/2011						2,125		0		3,167	-1,042											-3,486	
2,386	CIENA CORP	171779309			2/3/2011	7/7/2011						354		0		571	-217											-1,042	
2,387	CIENA CORP	171779309			3/22/2011	7/7/2011						177		0		224	-47											-217	
2,388	CIENA CORP	171779309			10/27/2011	12/19/2011						418		0		534	-116											-47	
2,389	CIENA CORP	171779309			10/27/2011	12/22/2011						9,061		0		10,148	-1,087											-116	
2,390	CISCO SYSTEMS INC	17275R102			11/20/2008	2/10/2011						9,154		0		7,016	2,138											-1,087	
2,391	CISCO SYSTEMS INC	17275R102			11/20/2008	2/10/2011						73,328		0		56,549	16,779											2,138	
2,392	CISCO SYSTEMS INC	17275R102			11/20/2008	2/10/2011						2,122		0		1,626	496											16,779	
2,393	CISCO SYSTEMS INC	17275R102			11/20/2008	2/10/2011						191		0		146	45											496	
2,394	CISCO SYSTEMS INC	17275R102			11/20/2008	2/10/2011						17,020		0		13,051	3,969											45	
2,395	CISCO SYSTEMS INC	17275R102			11/20/2008	2/10/2011						1,070		0		820	250											3,969	
2,396	CISCO SYSTEMS INC	17275R102			11/20/2008	2/10/2011						4,422		0		3,398	1,024											250	
2,397	CISCO SYSTEMS INC	17275RAC6			2/6/2009	12/6/2011						17,354		0		16,043	1,311											1,024	
2,398	CITIGROUP INC	172967101			1/31/2011	3/16/2011						3,426		0		3,791	-365											1,311	
2,399	CITIGROUP INC	172967416			9/23/2011	12/19/2011						768		0		765	3											-365	
2,400	CITIGROUP INC	172967424			1/31/2011	9/28/2011						242		0		437	-195											3	
2,401	CITIGROUP INC	172967424			1/31/2011	9/28/2011						2,041		0		3,692	-1,651											-195	
2,402	CITIGROUP INC	172967424			1/31/2011	9/28/2011						403		0		727	-324											-1,651	
2,403	CITIGROUP INC	172967424			1/31/2011	12/19/2011						4,240		0		8,239	-3,999											-324	
2,404	CITIGROUP INC	172967DY4			11/19/2008	6/20/2011						15,921		0		12,803	3,118											-3,999	
2,405	CLIFFS NATS RES INC	18683K101			12/10/2010	3/16/2011						1,683		0		1,479	204											3,118	
2,406	CLIFFS NATS RES INC	18683K101			3/22/2011	9/22/2011						564		0		918	-354											204	
2,407	CLIFFS NATS RES INC	18683K101			10/22/2010	9/28/2011						595		0		646	-51											-354	
2,408	CLIFFS NATS RES INC	18683K101			10/22/2010	12/19/2011						613		0		646	-33											-51	
2,409	CLIFFS NATS RES INC	18683K101			10/22/2010	12/22/2011						1,290		0		1,292	-2											-33	
2,410	CLIFFS NATS RES INC	18683K101			9/29/2009	12/22/2011						3,226		0		1,661	1,565											-2	
2,411	COACH INC	189754104			8/26/2011	9/22/2011						542		0		546	-4											1,565	
2,412	COACH INC	189754104			9/27/2011	9/28/2011						590		0		599	-9											-4	
2,413	COACH INC	189754104			8/31/2011	12/19/2011						577		0		603	-26											-9	
2,414	FNMA POOL # 745948	31403DWH8			7/6/2010	6/22/2011						4,627		0		4,483	144											-26	
2,415	FNMA POOL # 745948	31403DWH8			9/10/2009	6/25/2011						230		0		246	-16											144	
2,416	FNMA POOL # 745948	31403DWH8			7/6/2010	6/25/2011						357		0		392	-35											-16	
2,417	FNMA POOL # 745948	31403DWH8			7/6/2010	6/25/2011						461		0		506	-45											-35	
2,418	FNMA POOL # 745948	31403DWH8			9/10/2009	7/25/2011						141		0		151	-10											-45	
2,419	FNMA POOL # 745948	31403DWH8			7/6/2010	7/25/2011						212		0		233	-21											-10	
2,420	FNMA POOL # 745948	31403DWH8			7/6/2010	7/25/2011						282		0		310	-28											-21	
2,421	FNMA POOL # 745948	31403DWH8			9/10/2009	8/25/2011						121		0		129	-8											-28	
2,422	FNMA POOL # 745948	31403DWH8			7/6/2010	8/25/2011						182		0		200	-18											-8	
2,423	FNMA POOL # 745948	31403DWH8			7/6/2010	8/25/2011						242		0		266	-24											-18	
2,424	FNMA POOL # 745948	31403DWH8			9/10/2009	9/25/2011						135		0		144	-9											-24	
2,425	FNMA POOL # 745948	31403DWH8			7/6/2010	9/25/2011						203		0		223	-20											-9	
2,426	FNMA POOL # 745948	31403DWH8			7/6/2010	9/25/2011						270		0		297	-27											-20	
2,427	FNMA POOL # 745948	31403DWH8			9/10/2009	10/25/2011						117		0		125	-8											-27	
2,428	FNMA POOL # 745948	31403DWH8			7/6/2010	10/25/2011						176		0		193	-17											-8	
2,429	FNMA POOL # 745948	31403DWH8			7/6/2010	10/25/2011						235		0		258	-23											-17	
2,430	FNMA POOL # 745948	31403DWH8			9/10/2009	11/25/2011						135		0		144	-9											-23	
2,431	FNMA POOL # 745948	31403DWH8			7/6/2010	11/25/2011						203		0		223	-20											-9	
2,432	FNMA POOL # 745948	31403DWH8			7/6/2010	11/25/2011						270		0		297	-27											-20	
2,433	DONALDSON CO INC	257651109			6/25/2010	12/19/2011						679		0		435	244											-27	
2,434	DOVER CORP	260003108			9/23/2011	9/28/2011						1,945		0		1,842	103											244	
2,435	DOVER CORP	260003108			9/23/2011	12/19/2011						3,884		0		3,224	660											103	
2,436	DRESSER-RAND GROUP INC	261608103			9/9/2011	9/28/2011						460		0		417	43											660	

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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	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												
		161,179	0					23,679,723	0	21,491,722	2,188,001	0	0	0	2,188,001
2,437	DRESSER-RAND GROUP INC	261608103			9/2/2011	12/19/2011		505	0	417	88			0	88
2,438	DREYFUS HIGH YIELD-I	261980759			2/28/2011	6/20/2011		3,410	0	3,498	-88			0	-88
2,439	DREYFUS HIGH YIELD-I	261980759			3/31/2011	6/20/2011		3,856	0	3,943	-87			0	-87
2,440	DREYFUS HIGH YIELD-I	261980759			4/29/2011	6/20/2011		3,657	0	3,767	-110			0	-110
2,441	DREYFUS HIGH YIELD-I	261980759			5/31/2011	6/20/2011		3,837	0	3,941	-104			0	-104
2,442	DREYFUS HIGH YIELD-I	261980759			3/16/2011	6/20/2011		1,207	0	1,229	-22			0	-22
2,443	DREYFUS HIGH YIELD-I	261980759			11/28/2008	9/22/2011		848	0	669	179			0	179
2,444	DREYFUS HIGH YIELD-I	261980759			12/31/2008	9/22/2011		4,240	0	3,506	734			0	734
2,445	DREYFUS HIGH YIELD-I	261980759			1/30/2009	9/22/2011		3,686	0	3,258	428			0	428
2,446	DREYFUS HIGH YIELD-I	261980759			2/27/2009	9/22/2011		3,520	0	3,060	460			0	460
2,447	DREYFUS HIGH YIELD-I	261980759			3/31/2009	9/22/2011		4,109	0	3,592	517			0	517
2,448	FNMA POOL # 962301	31414CRW0			5/20/2009	12/5/2012		319	0	329	-10			0	-10
2,449	FNMA POOL # 975268	31414S6D0			4/20/2011	7/25/2011		1,819	0	1,943	-124			0	-124
2,450	FNMA POOL # 975268	31414S6D0			4/20/2011	8/25/2011		1,763	0	1,883	-120			0	-120
2,451	FNMA POOL # 975268	31414S6D0			4/20/2011	9/25/2011		2,326	0	2,485	-159			0	-159
2,452	FNMA POOL # 975268	31414S6D0			4/20/2011	10/25/2011		1,981	0	2,116	-135			0	-135
2,453	FNMA POOL # 975268	31414S6D0			4/20/2011	11/25/2011		3,504	0	3,743	-239			0	-239
2,454	FNMA POOL # 975268	31414S6D0			4/20/2011	12/25/2011		2,774	0	2,964	-190			0	-190
2,455	FNMA POOL # 975268	31414S6D0			4/20/2011	1/25/2012		3,137	0	3,351	-214			0	-214
2,456	FNMA POOL # 981644	31415BBM0			10/14/2009	2/25/2011		1,542	0	1,602	-60			0	-60
2,457	FNMA POOL # 981644	31415BBM0			10/14/2009	3/25/2011		1,036	0	1,076	-40			0	-40
2,458	FNMA POOL # 981644	31415BBM0			10/14/2009	4/25/2011		702	0	729	-27			0	-27
2,459	FNMA POOL # 981644	31415BBM0			10/14/2009	5/25/2011		215	0	223	-8			0	-8
2,460	FNMA POOL # 981644	31415BBM0			10/14/2009	6/25/2011		453	0	470	-17			0	-17
2,461	FNMA POOL # 981644	31415BBM0			10/14/2009	7/25/2011		209	0	217	-8			0	-8
2,462	FNMA POOL # 981644	31415BBM0			10/14/2009	8/25/2011		225	0	233	-8			0	-8
2,463	FNMA POOL # 981644	31415BBM0			10/14/2009	9/25/2011		303	0	315	-12			0	-12
2,464	FNMA POOL # 981644	31415BBM0			10/14/2009	11/25/2011		1,518	0	1,576	-58			0	-58
2,465	FNMA POOL # 981644	31415BBM0			10/14/2009	10/25/2011		2,920	0	3,033	-113			0	-113
2,466	FNMA POOL # 981644	31415BBM0			10/14/2009	12/25/2011		1,662	0	1,726	-64			0	-64
2,467	FNMA POOL # 981644	31415BBM0			10/14/2009	1/25/2012		198	0	206	-8			0	-8
2,468	FNMA POOL # 981644	31415BBM0			11/10/2009	2/25/2011		2,556	0	2,699	-103			0	-103
2,469	FNMA POOL # 981644	31415BBM0			11/10/2009	3/25/2011		1,179	0	1,226	-47			0	-47
2,470	FNMA POOL # 981644	31415BBM0			11/10/2009	4/25/2011		1,038	0	1,079	-41			0	-41
2,471	FNMA POOL # 981644	31415BBM0			11/10/2009	5/25/2011		585	0	587	-22			0	-22
2,472	FNMA POOL # 981644	31415BBM0			11/10/2009	6/25/2011		811	0	844	-33			0	-33
2,473	FNMA POOL # 981644	31415BBM0			11/10/2009	7/25/2011		401	0	417	-16			0	-16
2,474	FNMA POOL # 981644	31415BBM0			11/10/2009	8/25/2011		1,918	0	1,994	-76			0	-76
2,475	FNMA POOL # 981644	31415BBM0			11/10/2009	9/25/2011		1,624	0	1,688	-64			0	-64
2,476	FNMA POOL # 981644	31415BBM0			11/10/2009	10/25/2011		1,383	0	1,438	-55			0	-55
2,477	FNMA POOL # 981644	31415BBM0			11/10/2009	11/25/2011		2,335	0	2,429	-94			0	-94
2,478	FNMA POOL # 981644	31415BBM0			11/10/2009	12/25/2011		2,993	0	3,112	-119			0	-119
2,479	FNMA POOL # 981644	31415BBM0			11/10/2009	1/25/2012		2,377	0	2,472	-95			0	-95
2,480	FNMA POOL # 981644	31415BBM0			6/11/2009	2/25/2011		224	0	220	4			0	4
2,481	FNMA POOL # 981644	31415BBM0			6/11/2009	3/25/2011		69	0	67	2			0	2
2,482	FNMA POOL # 981644	31415BBM0			6/11/2009	4/25/2011		235	0	231	4			0	4
2,483	FNMA POOL # 981644	31415BBM0			6/11/2009	5/25/2011		399	0	392	7			0	7
2,484	FNMA POOL # 981644	31415BBM0			7/6/2010	12/20/2011		8,415	0	8,304	111			0	111
2,485	FNMA POOL # 981644	31415BBM0			7/6/2010	12/20/2011		10,801	0	10,654	147			0	147
2,486	FNMA POOL # 981644	31415BBM0			9/10/2009	12/20/2011		4,935	0	4,732	203			0	203
2,487	FNMA POOL # 981644	31415BBM0			9/10/2009	12/25/2011		101	0	108	-7			0	-7
2,488	FNMA POOL # 981644	31415BBM0			7/6/2010	12/25/2011		152	0	167	-15			0	-15
2,489	FNMA POOL # 981644	31415BBM0			7/6/2010	12/25/2011		202	0	222	-20			0	-20
2,490	FNMA POOL # 981644	31415BBM0			9/10/2009	12/5/2012		0	0	0	0			0	0
2,491	FNMA POOL # 981644	31415BBM0			9/10/2009	1/25/2012		418	0	446	-28			0	-28
2,492	FNMA POOL # 981644	31415BBM0			1/22/2009	2/25/2011		1,376	0	1,424	-48			0	-48
2,493	FNMA POOL # 981644	31415BBM0			1/22/2009	3/25/2011		373	0	386	-13			0	-13
2,494	FNMA POOL # 981644	31415BBM0			1/22/2009	4/25/2011		566	0	586	-20			0	-20

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Long Term CG Distributions																Amount		
Short Term CG Distributions																161,179	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	21,491,722	2,188,001	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses
2,495	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		1/22/2009	5/25/2011		694	0	718	-24			0					-24
2,496	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		1/22/2009	6/25/2011		1,767	0	1,829	-62			0					-62
2,497	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		1/22/2009	7/25/2011		537	0	556	-19			0					-19
2,498	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		1/22/2009	8/25/2011		350	0	362	-12			0					-12
2,499	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		1/22/2009	9/25/2011		266	0	276	-10			0					-10
2,500	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		1/22/2009	10/25/2011		21	0	21	0			0					0
2,501	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		1/22/2009	11/25/2011		307	0	317	-10			0					-10
2,502	FNMA POOL # 831812 6.0% 9/01/36	31407JDR0		1/22/2009	12/25/2011		521	0	539	-18			0					-18
2,503	LOCKHEED MARTIN CORP	539830109		9/23/2011	12/19/2011		1,539	0	1,469	70			0					70
2,504	LORILLARD INC	544147101		8/22/2011	9/23/2011		4,248	0	4,341	-93			0					-93
2,505	LORILLARD INC	544147101		8/22/2011	9/23/2011		89,943	0	92,202	-2,259			0					-2,259
2,506	LORILLARD INC	544147101		9/23/2011	12/19/2011		1,201	0	1,169	32			0					32
2,507	M G I C INVT CORP WIS	552848103		12/10/2010	3/16/2011		158	0	200	-42			0					-42
2,508	M G I C INVT CORP WIS	552848103		12/3/2010	3/16/2011		238	0	281	-43			0					-43
2,509	M G I C INVT CORP WIS	552848103		12/3/2010	4/20/2011		8,247	0	10,570	-2,323			0					-2,323
2,510	MSCI INC-A	55354G100		7/30/2010	2/4/2011		2,775	0	2,584	191			0					191
2,511	MSCI INC-A	55354G100		8/2/2010	2/4/2011		3,469	0	3,306	163			0					163
2,512	MACERICH COMPANY (THE)	554382101		3/7/2011	3/16/2011		467	0	464	3			0					3
2,513	MACERICH COMPANY (THE)	554382101		3/13/2011	9/22/2011		431	0	425	6			0					6
2,514	MACERICH COMPANY (THE)	554382101		3/7/2011	9/22/2011		431	0	423	8			0					8
2,515	MACERICH COMPANY (THE)	554382101		3/13/2011	9/28/2011		454	0	526	-72			0					-72
2,516	MACERICH COMPANY (THE)	554382101		2/20/2011	12/19/2011		491	0	509	-18			0					-18
2,517	MACY'S INC	55616P104		12/10/2010	3/16/2011		466	0	510	-44			0					-44
2,518	MACY'S INC	55616P104		5/5/2010	3/16/2011		233	0	234	-1			0					-1
2,519	MACY'S INC	55616P104		1/29/2010	4/14/2011		10,965	0	7,249	3,716			0					3,716
2,520	MACY'S INC	55616P104		5/5/2010	4/14/2011		4,630	0	4,438	192			0					192
2,521	MACY'S INC	55616P104		5/11/2010	4/14/2011		244	0	230	14			0					14
2,522	MANITOWOC COMPANY INC	563571108		4/25/2011	7/25/2011		5,963	0	8,532	-2,569			0					-2,569
2,523	MANPOWER INC	56418H100		12/10/2010	3/16/2011		590	0	630	-40			0					-40
2,524	MANPOWER INC	56418H100		12/9/2008	9/22/2011		328	0	340	-12			0					-12
2,525	MANPOWER INC	56418H100		12/9/2008	9/28/2011		3,831	0	3,741	90			0					90
2,526	MANPOWER INC	56418H100		2/27/2009	9/28/2011		5,572	0	4,544	1,028			0					1,028
2,527	MAP PHARMACEUTICALS INC	56509R108		1/27/2011	3/16/2011		748	0	792	-44			0					-44
2,528	MAP PHARMACEUTICALS INC	56509R108		2/2/2011	9/22/2011		147	0	164	-17			0					-17
2,529	MAP PHARMACEUTICALS INC	56509R108		1/27/2011	9/22/2011		147	0	161	-14			0					-14
2,530	MAP PHARMACEUTICALS INC	56509R108		1/27/2011	9/28/2011		308	0	321	-13			0					-13
2,531	MAP PHARMACEUTICALS INC	56509R108		1/26/2011	12/19/2011		417	0	481	-64			0					-64
2,532	MARKETAXESS HLDGS INC	57060D108		9/9/2011	9/28/2011		274	0	274	0			0					0
2,533	MARKETAXESS HLDGS INC	57060D108		8/21/2011	12/19/2011		290	0	312	-22			0					-22
2,534	FNMA POOL # A48389 4.5% 6/01/39	31416SKB6		6/11/2009	6/22/2011		41,264	0	38,968	2,296			0					2,296
2,535	FNMA POOL # A48389 4.5% 6/01/39	31416SKB6		1/1/2011	6/25/2011		377	0	0	377			0					377
2,536	NAVISTAR INTL CORP NEW	63934E108		4/5/2010	9/6/2011		6,177	0	7,689	-1,512			0					-1,512
2,537	NAVISTAR INTL CORP NEW	63934E108		3/22/2011	9/6/2011		386	0	652	-266			0					-266
2,538	NETAPP INC	64110D104		2/5/2010	2/17/2011		4,823	0	2,687	2,136			0					2,136
2,539	NETAPP INC	64110D104		2/5/2010	2/17/2011		6,431	0	3,589	2,842			0					2,842
2,540	NETAPP INC	64110D104		12/10/2010	2/17/2011		536	0	543	-7			0					-7
2,541	NETAPP INC	64110D104		8/19/2011	9/23/2011		5,140	0	5,337	-197			0					-197
2,542	NETAPP INC	64110D104		8/22/2011	9/23/2011		43,414	0	44,532	-1,118			0					-1,118
2,543	NETAPP INC	64110D104		8/23/2011	9/23/2011		16,324	0	17,339	-1,015			0					-1,015
2,544	NETAPP INC	64110D104		8/23/2011	9/23/2011		1,737	0	1,850	-113			0					-113
2,545	NEW YORK CMNTY BANCORP INC	649445103		7/16/2010	12/7/2011		10,400	0	9,538	862			0					862
2,546	NEW YORK CMNTY BANCORP INC	649445103		12/10/2010	12/7/2011		182	0	178	4			0					4
2,547	NEW YORK N Y 5.817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		4,632	0	5,000	-368			0					-368
2,548	NEW YORK N Y 5.817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		4,629	0	5,000	-371			0					-371
2,549	NEW YORK N Y 5.817% 10/01/31	64966H4L1		10/7/2010	2/9/2011		9,254	0	10,000	-746			0					-746
2,550	NEW YORK N Y 5.817% 10/01/31	64966H4L1		10/7/2010	2/11/2011		4,678	0	5,000	-322			0					-322
2,551	NEW YORK N Y 5.817% 10/01/31	64966H4L1		10/7/2010	2/23/2011		9,581	0	10,000	-419			0					-419
2,552	NEWELL RUBBERMAID INC	651229106		1/27/2011	3/16/2011		4,861	0	5,036	-175			0					-175

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														161,179	
														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	2,188,001
2,553	NEWELL RUBBERMAID INC	651229106		1/27/2011	8/10/2011	10,470	0	17,432	-6,962			0	0	-6,962	2,188,001
2,554	NEWELL RUBBERMAID INC	651229106		1/27/2011	8/10/2011	25,825	0	42,595	-16,770			0	0	-16,770	
2,555	NEWELL RUBBERMAID INC	651229106		9/20/2010	8/10/2011	12,447	0	18,624	-6,177			0	0	-6,177	
2,556	NEWELL RUBBERMAID INC	651229106		9/20/2010	9/23/2011	799	0	1,195	-396			0	0	-396	
2,557	NEWELL RUBBERMAID INC	651229106		9/20/2010	9/23/2011	52,623	0	80,241	-27,618			0	0	-27,618	
2,558	NEWFIELD EXPL CO	651290108		9/23/2011	9/28/2011	1,282	0	1,208	74			0	0	74	
2,559	NEWFIELD EXPL CO	651290108		9/23/2011	12/19/2011	2,886	0	3,220	-334			0	0	-334	
2,560	NEWFIELD EXPL CO	651290108		9/23/2011	12/21/2011	22,924	0	24,955	-2,031			0	0	-2,031	
2,561	NEWFIELD EXPL CO	651290108		9/23/2011	12/22/2011	54,944	0	59,168	-4,224			0	0	-4,224	
2,562	NEXTERA ENERGY INC CONV PFD	65339F309		9/23/2011	12/19/2011	1,504	0	1,521	-17			0	0	-17	
2,563	NORDSON CORP	655663102		5/19/2011	7/25/2011	1,662	0	1,610	52			0	0	52	
2,564	VERIZON COMMUNICATIONS INC	92343V104		9/27/2011	9/28/2011	1,478	0	1,465	-7			0	0	-7	
2,565	VERIZON COMMUNICATIONS INC	92343V104		11/23/2011	12/19/2011	2,319	0	2,134	185			0	0	185	
2,566	NEWMARKET CORP	651587107		8/26/2011	9/28/2011	477	0	483	-6			0	0	-6	
2,567	NEWMARKET CORP	651587107		11/18/2011	12/19/2011	766	0	741	25			0	0	25	
2,568	NEWS AMER HLDGS INC 9.25% 2/01/1	662478AH1		11/19/2008	2/23/2011	11,535	0	10,650	885			0	0	885	
2,569	NEWS CORP INC	65248E203		11/20/2008	3/16/2011	6,821	0	2,399	4,422			0	0	4,422	
2,570	NEWS CORP INC	65248E203		11/20/2008	8/22/2011	25,676	0	9,800	15,876			0	0	15,876	
2,571	NEWS CORP INC	65248E203		11/20/2008	8/23/2011	22,966	0	8,612	14,354			0	0	14,354	
2,572	NEWS CORP INC	65248E203		11/20/2008	9/23/2011	146,460	0	56,318	90,142			0	0	90,142	
2,573	NEXTERA ENERGY INC	65339F101		8/24/2010	3/16/2011	2,637	0	2,736	-99			0	0	-99	
2,574	NEXTERA ENERGY INC	65339F101		8/24/2010	9/23/2011	60,977	0	62,216	-1,239			0	0	-1,239	
2,575	NEXTERA ENERGY INC	65339F101		8/24/2010	9/23/2011	39,582	0	40,490	-908			0	0	-908	
2,576	NEXTERA ENERGY INC	65339F101		4/4/2011	9/23/2011	27,065	0	28,354	-1,289			0	0	-1,289	
2,577	NEXTERA ENERGY INC	65339F101		4/5/2011	9/23/2011	57,875	0	60,826	-2,951			0	0	-2,951	
2,578	NEXTERA ENERGY INC	65339F101		4/6/2011	9/23/2011	28,456	0	30,057	-1,601			0	0	-1,601	
2,579	VERIZON COMMUNICATIONS INC	92343V104		9/27/2011	12/19/2011	3,479	0	3,341	138			0	0	138	
2,580	VERTEX PHARMACEUTICALS INC	92532F100		3/7/2011	3/16/2011	445	0	445	0			0	0	0	
2,581	VERTEX PHARMACEUTICALS INC	92532F100		3/7/2011	8/26/2011	2,244	0	2,543	-299			0	0	-299	
2,582	VERTEX PHARMACEUTICALS INC	92532F100		3/7/2011	8/26/2011	2,244	0	2,523	-279			0	0	-279	
2,583	MASSEY ENERGY CORP	576206106		10/22/2010	1/20/2011	10,094	0	7,561	2,533			0	0	2,533	
2,584	MATTEL INC	577081102		9/23/2011	12/19/2011	1,358	0	1,296	62			0	0	62	
2,585	MCKESSON CORPORATION	58155Q103		1/5/2010	3/16/2011	7,594	0	6,350	1,244			0	0	1,244	
2,586	MCKESSON CORPORATION	58155Q103		2/4/2009	9/23/2011	73,070	0	45,570	27,500			0	0	27,500	
2,587	MCKESSON CORPORATION	58155Q103		2/4/2009	9/23/2011	2,192	0	1,355	837			0	0	837	
2,588	MCKESSON CORPORATION	58155Q103		10/7/2009	9/23/2011	731	0	590	141			0	0	141	
2,589	MCKESSON CORPORATION	58155Q103		10/7/2009	9/23/2011	54,072	0	43,752	10,320			0	0	10,320	
2,590	MCKESSON CORPORATION	58155Q103		1/4/2010	9/23/2011	21,190	0	18,321	2,869			0	0	2,869	
2,591	MCKESSON CORPORATION	58155Q103		1/5/2010	9/23/2011	37,996	0	33,022	4,974			0	0	4,974	
2,592	MEAD JOHNSON NUTRITION	582839106		9/23/2011	9/28/2011	731	0	729	2			0	0	2	
2,593	MEAD JOHNSON NUTRITION	582839106		10/28/2011	12/19/2011	2,194	0	2,209	-15			0	0	-15	
2,594	US TREAS-CPI INFLAT 2.375% 1/15/27	912810PS1		1/5/2009	6/23/2011	128	0	109	19			0	0	19	
2,595	U S TREASURY NOTE 4.625% 2/15/40	912810QE1		5/10/2010	5/17/2011	26,698	0	25,907	791			0	0	791	
2,596	U S TREASURY NOTE 4.375% 5/15/40	912810QH4		11/10/2010	2/3/2011	14,294	0	15,246	-952			0	0	-952	
2,597	U S TREASURY NOTE 3.875% 8/15/40	912810QK7		2/9/2011	3/8/2011	4,366	0	4,296	70			0	0	70	
2,598	U S TREASURY NOTE 3.875% 8/15/40	912810QK7		2/9/2011	3/8/2011	4,366	0	4,299	67			0	0	67	
2,599	U S TREASURY NOTE 3.875% 8/15/40	912810QK7		2/11/2011	3/8/2011	4,366	0	4,335	31			0	0	31	
2,600	U S TREASURY NOTE 3.875% 8/15/40	912810QK7		2/9/2011	3/8/2011	4,366	0	4,288	78			0	0	78	
2,601	U S TREASURY NOTE 3.875% 8/15/40	912810QK7		2/9/2011	5/17/2011	4,695	0	4,290	405			0	0	405	
2,602	UNITED STATES TREAS 3.75% 8/15/41	912810QK7		10/5/2011	10/17/2011	16,788	0	17,639	-851			0	0	-851	
2,603	UNITED STATES TREAS 3.75% 8/15/41	912810QK7		10/5/2011	10/19/2011	11,059	0	11,759	-700			0	0	-700	
2,604	U S TREASURY NOTE 4.25% 8/15/13	912828BH2		6/17/2010	6/23/2011	16,231	0	16,412	-181			0	0	-181	
2,605	U S TREASURY NOTE 4.25% 8/15/13	912828BH2		6/17/2010	8/24/2011	53,951	0	54,708	-757			0	0	-757	
2,606	VERTEX PHARMACEUTICALS INC	92532F100		2/26/2011	8/26/2011	449	0	568	-119			0	0	-119	
2,607	VERTEX PHARMACEUTICALS INC	92532F100		3/22/2011	8/26/2011	449	0	462	-13			0	0	-13	
2,608	VERTEX PHARMACEUTICALS INC	92532F100		1/21/2011	9/22/2011	1,019	0	801	218			0	0	218	
2,609	VERTEX PHARMACEUTICALS INC	92532F100		1/21/2011	9/22/2011	475	0	400	75			0	0	75	
2,610	VERTEX PHARMACEUTICALS INC	92532F100		1/21/2011	9/28/2011	475	0	400	75			0	0	75	

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

		Amount		Totals										2,188,001		0		2,188,001		0		2,188,001	
		161,179												0									
		Long Term CG Distributions	Short Term CG Distributions	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses							
2,611	VERTEX PHARMACEUTICALS INC			92532F100			1/21/2011	10/10/2011	2,849	0	2,803	46			0	41							
2,612	VERTEX PHARMACEUTICALS INC			92532F100			1/21/2011	12/19/2011	340	0	400	-60			0	-61							
2,613	VISHAY INTERTECHNOLOGY INC			928298108			12/10/2010	3/16/2011	337	0	301	36			0	31							
2,614	VISHAY INTERTECHNOLOGY INC			928298108			11/12/2010	3/16/2011	506	0		92		414	0	91							
2,615	VISHAY INTERTECHNOLOGY INC			928298108			11/12/2010	6/2/2011	12,844	0	11,459	1,385			0	1,381							
2,616	VISHAY INTERTECHNOLOGY INC			928298108			3/22/2011	6/2/2011	309	0	339	-30			0	-31							
2,617	VISHAY INTERTECHNOLOGY INC			928298108			10/25/2011	12/19/2011	254	0	314	-60			0	-61							
2,618	VISHAY INTERTECHNOLOGY INC			928298108			10/25/2011	12/22/2011	1,420	0	1,669	-249			0	-241							
2,619	VISHAY INTERTECHNOLOGY INC			928298108			10/25/2011	12/22/2011	5,857	0	6,908	-1,051			0	-1,051							
2,620	VISTEON CORP-W/I			92839U206			5/20/2011	7/25/2011	2,680	0	2,490	190			0	191							
2,621	VISTEON CORP-W/I			92839U206			5/20/2011	9/22/2011	425	0	622	-197			0	-19							
2,622	VISTEON CORP-W/I			92839U206			5/20/2011	9/28/2011	458	0	622	-164			0	-16							
2,623	VISTEON CORP-W/I			92839U206			5/20/2011	12/19/2011	478	0	622	-144			0	-14							
2,624	ISHARES K-1			46428R107			1/1/2011	12/31/2011	4,528	0	0	4,528			0	4,521							
2,625	ISHARES K-1			46428R107			1/1/2010	12/31/2011	79,085	0	0	79,085			0	79,081							
2,626	BLACKSTONE K-1			09253U108			1/1/2010	12/31/2011	12	0	0	12			0	11							
2,627	LOSS DISALLOWED DUE TO WASH SALVARIUS						1/1/2011	12/31/2011	7,408	0	0	7,408			0	7,401							
2,628	LOSS DISALLOWED DUE TO WASH SALVARIUS						1/1/2010	12/31/2011	891	0	0	891			0	89							

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

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Average Hours	Compensation
1	R JEEP BRYANT		C/O BNY MELLON	NEW YORK	NY	10286		MAN & DIRECTOR	NOMINAL	0
2	DAISEY HOLMES		C/O BNY MELLON	NEW YORK	NY	10286		MAN & DIRECTOR	NOMINAL	0
3	MICHAEL MCFADDEN		C/O BNY MELLON	NEW YORK	NY	10286		TREASURER	NOMINAL	0
4	LISA CONCEPCION		C/O BNY MELLON	NEW YORK	NY	10286		SECRETARY	NOMINAL	0
5	RAYMOND DORADO		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
6	GERALD L. HASSELL		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
7	JOANNE JAXTIMER		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
8	DAVID F. LAMERE		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
9	JAMES P. MCDONALD		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
10	KAREN PEETZ		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
11	PATRICIA SAMPSON		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0
12	KURT WOETZEL		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	NOMINAL	0

Part

	0	0	
	Benefits	Expense Account	Explanation
1			
2			
3			
4			
5			
6			
7			
8			
9			
10			
11			
12			

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

	Date		Amount
1 Credit from prior year return		1	6,141
2 First quarter estimated tax payment	5/10/2011	2	12,500
3 Second quarter estimated tax payment	6/9/2011	3	10,302
4 Third quarter estimated tax payment	9/12/2011	4	10,304
5 Fourth quarter estimated tax payment	12/9/2011	5	10,305
6 Other payments		6	
7 Total		7	49,552

**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.

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BNY MELLON FOUN G1151C101		ACCENTURE PLC-CL A	2,580.00	137,333.40	137,515.09
10260343560	BNY MELLON FOUN G2554F113		COVIDIEN PLC	2,500.00	112,525.00	118,118.55
10260343560	BNY MELLON FOUN G491BT108		INVESCO LTD	6,360.00	127,772.40	100,875.96
10260343560	BNY MELLON FOUN N6596X109		NXP SEMICONDUCTORS N V	6,100.00	93,757.00	102,772.80
10260343560	BNY MELLON FOUN 00206RAX0		AT&T INC 4.45%	10,000.00	10,984.60	9,992.50
10260343560	BNY MELLON FOUN 00206R102		AT&T INC	4,170.00	126,100.80	104,969.13
10260343560	BNY MELLON FOUN 00846U101		AGILENT TECHNOLOGIES INC	2,470.00	86,277.10	76,960.26
10260343560	BNY MELLON FOUN 009158106		AIR PRODS & CHEMS INC	1,630.00	138,859.70	123,254.08
10260343560	BNY MELLON FOUN 02005MAE2		ALLYA 2010-3 A4 1.55%	20,000.00	20,245.40	19,992.86
10260343560	BNY MELLON FOUN 023135106		AMAZON.COM INC	700.00	121,170.00	141,495.64
10260343560	BNY MELLON FOUN 026874CA3		AMERICAN INTL GROUP 4.25%	30,000.00	29,133.90	29,501.80
10260343560	BNY MELLON FOUN 03063PAC6		AMCAR 2010-3 A3 1.14%	60,000.00	59,842.20	59,990.90
10260343560	BNY MELLON FOUN 03064PAC5		AMCAR 2011-3 A3 1.17%	25,000.00	24,966.75	24,996.78
10260343560	BNY MELLON FOUN 037389103		A O N CORP	2,500.00	117,000.00	119,647.57
10260343560	BNY MELLON FOUN 037833100		APPLE INC	1,205.00	488,025.00	97,870.10
10260343560	BNY MELLON FOUN 054937107		B B & T CORPORATION	7,280.00	183,237.60	153,538.85
10260343560	BNY MELLON FOUN 05569M442		BNY MELLON SM/MID CAP-M	48,894.50	594,557.16	534,185.20
10260343560	BNY MELLON FOUN 05569M855		BNY MELLON EMERGING MKTS-M	320,475.72	2,836,210.18	2,583,972.17
10260343560	BNY MELLON FOUN 05569M871		BNY MELLON INTERNATIONAL-M	119,907.26	1,057,582.04	894,182.67
10260343560	BNY MELLON FOUN 056752108		BAIDU, INC. 615.00	71,629.05	74,665.93	
10260343560	BNY MELLON FOUN 060505CL6		BANK OF AMERICA CORP 5.75%	75,000.00	69,654.75	59,898.45
10260343560	BNY MELLON FOUN 06739FGF2		BARCLAYS BANK PLC 5.0%	70,000.00	72,496.20	69,909.70
10260343560	BNY MELLON FOUN 09247XAC5		BLACKROCK INC 6.25%	45,000.00	52,353.45	45,085.50
10260343560	BNY MELLON FOUN 10112RAS3		BOSTON PROPERTIES LP 4.125%	35,000.00	35,220.50	34,437.20
10260343560	BNY MELLON FOUN 12626PAE3		CRH AMERICA INC 5.3%	50,000.00	51,932.00	49,013.95
10260343560	BNY MELLON FOUN 13063A7D0		CALIFORNIA ST 7.3%	60,000.00	71,487.00	60,493.80
10260343560	BNY MELLON FOUN 13342B105		CAMERON INTERNATIONAL CORP	1,980.00	97,396.20	86,404.23
10260343560	BNY MELLON FOUN 143658300		CARNIVAL CORP	3,610.00	117,830.40	112,806.58
10260343560	BNY MELLON FOUN 149123101		CATERPILLAR INC	1,671.00	151,392.60	108,990.63
10260343560	BNY MELLON FOUN 150870103		CELANESE CORP -SER A	2,810.00	124,398.70	99,897.75
10260343560	BNY MELLON FOUN 15189T107		CENTERPOINT ENERGY INC	5,040.00	101,253.60	97,584.48
10260343560	BNY MELLON FOUN 166764100		CHEVRON CORPORATION	1,467.00	156,088.80	132,159.10
10260343560	BNY MELLON FOUN 167486NN5		CHICAGO ILL 6.034%	50,000.00	51,365.50	50,000.00
10260343560	BNY MELLON FOUN 17275RAC6		CISCO SYSTEMS INC 5.5%	20,000.00	23,274.60	21,388.80
10260343560	BNY MELLON FOUN 172967CQ2		CITIGROUP INC 5.0%	40,000.00	39,588.40	41,979.20
10260343560	BNY MELLON FOUN 172967EM9		CITIGROUP INC 6.125%	50,000.00	53,361.50	42,706.50
10260343560	BNY MELLON FOUN 172967424		CITIGROUP INC	5,579.00	146,783.49	172,147.24
10260343560	BNY MELLON FOUN 191216100		COCA - COLA CO	3,010.00	210,609.70	203,018.48
10260343560	BNY MELLON FOUN 20030NAL5		COMCAST CORP 5.9%	50,000.00	57,229.50	53,825.00
10260343560	BNY MELLON FOUN 21685WCJ4		RABOBANK NEDERLAND 5.25%	35,000.00	34,309.45	34,449.10

10260343560	BNY MELLON FOUN 22160K105	COSTCO WHSL CORP NEW	1,490.00	124,146.80	123,249.82
10260343560	BNY MELLON FOUN 244199105	DEERE & CO	1,570.00	121,439.50	107,180.76
10260343560	BNY MELLON FOUN 254687106	WALT DISNEY CO/THE	4,760.00	178,500.00	140,648.48
10260343560	BNY MELLON FOUN 260003108	DOVER CORP	2,290.00	132,934.50	105,455.41
10260343560	BNY MELLON FOUN 261980494	DREYFUS EMG MKT DEBT LOC C-I	22,371.20	294,405.10	306,107.07
10260343560	BNY MELLON FOUN 261980759	DREYFUS HIGH YIELD-I	114,518.99	712,308.17	624,231.19
10260343560	BNY MELLON FOUN 261986582	DREYFUS GLOBAL REAL ES SEC-I	89,427.51	603,635.69	401,368.14
10260343560	BNY MELLON FOUN 26200C403	DREYFUS OPPORTUNISTIC S/C	17,244.59	391,797.27	373,406.16
10260343560	BNY MELLON FOUN 26203E604	DREYFUS/NEWTON INTERN EQTY-I	36,270.19	527,368.56	442,639.11
10260343560	BNY MELLON FOUN 26441C105	DUKE ENERGY CORP	4,630.00	101,860.00	93,103.28
10260343560	BNY MELLON FOUN 268648102	E M C CORP MASS	7,520.00	161,980.80	136,965.11
10260343560	BNY MELLON FOUN 278058102	EATON CORP	2,480.00	107,954.40	86,026.24
10260343560	BNY MELLON FOUN 302182100	EXPRESS SCRIPTS INC	2,940.00	131,388.60	137,143.06
10260343560	BNY MELLON FOUN 30231G102	EXXON MOBIL CORP	3,440.00	291,574.40	242,612.10
10260343560	BNY MELLON FOUN 3128CUQL3	FHLMC GOLD G30459	30,421.44	33,103.39	32,018.58
10260343560	BNY MELLON FOUN 3128M1BF5	FHLMC GOLD G11938	5,960.89	6,349.18	6,296.21
10260343560	BNY MELLON FOUN 3128M6AR9	FHLMC GOLD G04216	12,295.22	13,384.95	13,240.43
10260343560	BNY MELLON FOUN 3128M6AU2	FHLMC GOLD G04219	29,976.68	32,567.86	32,060.99
10260343560	BNY MELLON FOUN 3128M6SG4	FHLMC GOLD G04719	23,016.73	25,031.61	24,635.09
10260343560	BNY MELLON FOUN 3128M7HN9	FHLMC GOLD G05337	28,966.96	31,588.47	31,112.30
10260343560	BNY MELLON FOUN 3128M7T22	FHLMC GOLD G05669	38,993.95	43,753.94	41,531.60
10260343560	BNY MELLON FOUN 3128M74X1	FHLMC GOLD G05938	13,739.76	14,783.57	14,579.17
10260343560	BNY MELLON FOUN 3128M8G73	FHLMC GOLD G06222	67,478.67	70,875.55	65,949.84
10260343560	BNY MELLON FOUN 3128P7J79	FHLMC GOLD C91186	15,187.87	16,336.98	15,510.62
10260343560	BNY MELLON FOUN 312929GG1	FHLMC GOLD A82899	58,422.71	63,472.77	60,257.56
10260343560	BNY MELLON FOUN 312938NJ8	FHLMC GOLD A90393	36,940.69	40,105.03	38,464.48
10260343560	BNY MELLON FOUN 312941D20	FHLMC GOLD A92821	57,842.31	62,209.40	61,439.39
10260343560	BNY MELLON FOUN 312943WV1	FHLMC GOLD A95160	45,773.26	48,077.49	44,736.25
10260343560	BNY MELLON FOUN 312944PM7	FHLMC GOLD A95828	166,172.79	177,585.54	169,314.51
10260343560	BNY MELLON FOUN 3132GJSE0	FHLMC GOLD Q03517	112,563.66	119,318.61	119,907.83
10260343560	BNY MELLON FOUN 3132GKXM3	FHLMC POOL Q04584	34,953.49	37,051.05	37,056.16
10260343560	BNY MELLON FOUN 3133XSAE8	FED HOME LOAN BANK	65,000.00	68,697.20	67,347.27
10260343560	BNY MELLON FOUN 31359MSL8	FEDERAL NATL MTG AS	50,000.00	53,062.50	54,122.50
10260343560	BNY MELLON FOUN 31371LTV1	FNMA POOL # 255364	38,383.81	42,655.54	39,895.17
10260343560	BNY MELLON FOUN 3138AA4S7	FNMA POOL # AH8932	57,146.83	60,860.23	57,816.52
10260343560	BNY MELLON FOUN 3138AS5U2	FNMA POOL # AJ1758	72,019.60	75,380.75	75,575.57
10260343560	BNY MELLON FOUN 3138A44D4	FNMA POOL # AH3519	102,709.16	107,991.49	100,582.03
10260343560	BNY MELLON FOUN 3138A5AW2	FNMA POOL # AH3620	71,905.27	75,733.51	72,568.15
10260343560	BNY MELLON FOUN 3138A6KG4	FNMA POOL # AH4794	143,624.53	156,160.08	150,985.28
10260343560	BNY MELLON FOUN 3138EGGK4	FNMA POOL # AL0201	47,808.24	51,644.85	51,356.51
10260343560	BNY MELLON FOUN 3138EGG57	FNMA POOL # AL0219	81,933.22	85,447.34	83,264.64
10260343560	BNY MELLON FOUN 3138EGT79	FNMA POOL # AL0573	61,715.94	64,596.22	63,789.20
10260343560	BNY MELLON FOUN 31385XD95	FNMA POOL # 555528	18,519.53	20,644.09	19,240.04
10260343560	BNY MELLON FOUN 31393DKA8	FNMA REMIC 2003-64	39,366.43	40,072.66	41,236.33

10260343560	BNY MELLON FOUN 31398AYY2	FED NATL MTGE ASSN	3.0%	10,000.00	10,659.60	9,973.00
10260343560	BNY MELLON FOUN 31403DWH8	FNMA POOL # 745948	6.5%	22,108.25	24,831.10	24,136.45
10260343560	BNY MELLON FOUN 31414CRW0	FNMA POOL # 962301	4.5%	19,402.47	20,702.44	19,969.39
10260343560	BNY MELLON FOUN 31414S6D0	FNMA POOL 975268	5.5%	71,171.79	77,557.32	76,034.26
10260343560	BNY MELLON FOUN 31415BBM0	FNMA POOL # 981644	4.5%	27,715.28	29,572.20	28,780.58
10260343560	BNY MELLON FOUN 31416RRQ8	FNMA POOL # AA7694	4.5%	49,259.81	52,529.68	51,222.51
10260343560	BNY MELLON FOUN 31417KVN4	FNMA POOL # AC1520	4.0%	37,930.49	40,620.14	38,499.43
10260343560	BNY MELLON FOUN 31417VRS4	FNMA POOL # AC8596	4.0%	12,472.58	13,158.20	12,710.34
10260343560	BNY MELLON FOUN 31417YYE1	FNMA POOL # MA0708	4.5%	93,241.91	101,165.61	96,330.55
10260343560	BNY MELLON FOUN 31418MGR7	FNMA POOL # AD0207	6.0%	36,203.87	39,904.63	38,625.01
10260343560	BNY MELLON FOUN 31418PTH8	FNMA POOL # AD2351	4.0%	62,641.05	66,084.43	64,451.76
10260343560	BNY MELLON FOUN 31419GRR7	FNMA POOL # AE5895	3.323% 10	97,625.79	101,785.62	101,408.79
10260343560	BNY MELLON FOUN 35671D857	FREEMPORT MCMORAN COPPER & GO		2,070.00	76,155.30	65,325.06
10260343560	BNY MELLON FOUN 361849RC8	GMACC 2001-C2 B	6.79%	30,000.00	29,867.70	31,512.89
10260343560	BNY MELLON FOUN 36828QHV1	GECMC 2004-C3 A3	4.865%	6,012.52	6,024.85	6,176.93
10260343560	BNY MELLON FOUN 369604103	GENERAL ELECTRIC COMPANY		6,000.00	107,460.00	76,560.00
10260343560	BNY MELLON FOUN 36962G3H5	GENERAL ELEC CAP CRP	5.625%	60,000.00	66,406.80	55,308.35
10260343560	BNY MELLON FOUN 370334BH6	GENERAL MILLS INC	5.65%	20,000.00	23,733.60	20,588.60
10260343560	BNY MELLON FOUN 375558103	GILEAD SCIENCES INC		2,570.00	105,190.10	104,596.17
10260343560	BNY MELLON FOUN 38141GFD1	GOLDMAN SACHS GRP	6.75%	50,000.00	46,525.50	46,088.12
10260343560	BNY MELLON FOUN 40429CCS9	HSBC FINANCE CORP	5.0%	60,000.00	60,923.40	53,424.90
10260343560	BNY MELLON FOUN 406216101	HALLIBURTON CO		3,580.00	123,545.80	70,712.50
10260343560	BNY MELLON FOUN 428236BU6	HEWLETT-PACKARD CO	3.3%	15,000.00	15,316.50	14,968.50
10260343560	BNY MELLON FOUN 437076102	HOME DEPOT INC		3,480.00	146,299.20	114,693.84
10260343560	BNY MELLON FOUN 438516106	HONEYWELL INTL INC		2,580.00	140,223.00	62,332.54
10260343560	BNY MELLON FOUN 448814JB0	HYDRO-QUEBEC	2.0%	30,000.00	30,625.20	29,994.30
10260343560	BNY MELLON FOUN 4521518V8	ILLINOIS ST	4.421%	45,000.00	46,809.90	45,000.00
10260343560	BNY MELLON FOUN 459200101	INTERNATIONAL BUSINESS MACHI		1,573.00	289,243.24	131,997.00
10260343560	BNY MELLON FOUN 46428R107	ISHARES S&P GSCI COMMODITY-I		12,103.00	399,156.94	355,491.11
10260343560	BNY MELLON FOUN 46625HBV1	JP MORGAN CHASE & C	5.125%	30,000.00	31,629.00	31,507.80
10260343560	BNY MELLON FOUN 46625H100	JP MORGAN CHASE & CO		4,290.00	142,642.50	99,965.56
10260343560	BNY MELLON FOUN 472319AA0	JEFFERIES GROUP INC	7.75%	50,000.00	50,750.00	49,718.75
10260343560	BNY MELLON FOUN 478160104	JOHNSON & JOHNSON		2,340.00	153,457.20	149,665.23
10260343560	BNY MELLON FOUN 478366AR8	JOHNSON CONTROLS INC	5.5%	55,000.00	61,539.50	58,102.80
10260343560	BNY MELLON FOUN 478366107	JOHNSON CONTROLS INC		4,780.00	149,422.80	126,086.84
10260343560	BNY MELLON FOUN 50075NBA1	KRAFT FOODS INC	5.375%	55,000.00	63,461.75	60,724.40
10260343560	BNY MELLON FOUN 50075N104	KRAFT FOODS INC CL A		4,890.00	182,690.40	164,440.92
10260343560	BNY MELLON FOUN 517834107	LAS VEGAS SANDS CORP		2,810.00	120,071.30	125,713.78
10260343560	BNY MELLON FOUN 539473AH1	LLOYDS TSB BANK PLC	6.375%	50,000.00	50,107.00	49,871.65
10260343560	BNY MELLON FOUN 54438CPA4	LOS ANGELES CALIF CMN	6.75%	40,000.00	52,346.00	50,183.15
10260343560	BNY MELLON FOUN 565849106	MARATHON OIL CORP		2,850.00	83,419.50	80,589.03
10260343560	BNY MELLON FOUN 57582PWK2	MASSACHUSETTS ST	4.2%	35,000.00	38,769.85	35,061.95
10260343560	BNY MELLON FOUN 582839106	MEAD JOHNSON NUTRITION		1,390.00	95,534.70	101,862.22
10260343560	BNY MELLON FOUN 58933Y105	MERCK & CO INC		3,630.00	136,851.00	131,049.54

10260343560	BNY MELLON FOUN 59156RAT5	MET LIFE GLOB FNDG 7.717%	40,000.00	50,158.00	40,840.90
10260343560	BNY MELLON FOUN 59156R108	METLIFE INC	3,370.00	105,076.60	90,713.66
10260343560	BNY MELLON FOUN 61748AAE6	MORGAN STANLEY GLOB 4.75%	60,000.00	59,105.40	51,222.52
10260343560	BNY MELLON FOUN 629491AA9	NYSE EURONEXT 4.8%	50,000.00	52,607.50	53,048.40
10260343560	BNY MELLON FOUN 63872T885	ASG GLOBAL ALTERNATIVES FUND	78,901.98	815,846.47	855,237.11
10260343560	BNY MELLON FOUN 646139X83	NEW JERSEY ST TPK AU 7.102%	45,000.00	61,829.10	45,000.00
10260343560	BNY MELLON FOUN 64972FY26	NEW YORK N Y CITY MU 6.282%	30,000.00	34,047.00	30,000.00
10260343560	BNY MELLON FOUN 652482BL3	NEWS AMERICA INC 6.4%	5,000.00	5,478.95	4,108.90
10260343560	BNY MELLON FOUN 6832348D3	ONTARIO (PROVINCE OF) 4.0%	60,000.00	66,242.40	59,896.80
10260343560	BNY MELLON FOUN 68389XAC9	ORACLE CORP 5.75%	55,000.00	66,741.40	58,299.05
10260343560	BNY MELLON FOUN 693475105	PNC FINANCIAL SERVICES GROUP	3,190.00	183,967.30	152,734.76
10260343560	BNY MELLON FOUN 713448BN7	PEPSICO INC 4.5%	45,000.00	50,975.55	44,905.05
10260343560	BNY MELLON FOUN 713448108	PEPSICO INC	1,700.00	112,795.00	87,294.30
10260343560	BNY MELLON FOUN 71645WAR2	PETROBRAS INTL FIN C 5.375%	40,000.00	42,024.00	40,146.30
10260343560	BNY MELLON FOUN 717081103	PFIZER INC	10,620.00	229,816.80	154,479.58
10260343560	BNY MELLON FOUN 718172109	PHILIP MORRIS INTERNAT-W/I	1,750.00	137,340.00	78,113.86
10260343560	BNY MELLON FOUN 726505100	PLAINS EXPLORATION & PR-W/I	2,620.00	96,206.40	60,855.78
10260343560	BNY MELLON FOUN 742718109	PROCTER & GAMBLE CO	3,430.00	228,815.30	209,889.15
10260343560	BNY MELLON FOUN 74432QBJ3	PRUDENTIAL FINL INC 4.75%	40,000.00	42,235.60	40,229.50
10260343560	BNY MELLON FOUN 745177EW1	PUERTO RICO COMWLTH 3.67%	45,000.00	45,880.20	45,000.00
10260343560	BNY MELLON FOUN 74733V100	QEP RESOURCES INC	2,750.00	80,575.00	77,363.55
10260343560	BNY MELLON FOUN 747525103	QUALCOMM INC	2,310.00	126,357.00	126,537.84
10260343560	BNY MELLON FOUN 77531QAD0	ROGERS WIRELESS INC 6.375%	45,000.00	49,618.35	47,915.70
10260343560	BNY MELLON FOUN 779376102	ROVI CORP	2,680.00	65,874.40	115,341.84
10260343560	BNY MELLON FOUN 78010XAC5	ROYAL BANK OF SCOTLA 4.875%	50,000.00	47,809.00	49,933.40
10260343560	BNY MELLON FOUN 78356A160	RYDEX MANAGED FUTURES STRATE	44,362.69	1,067,810.07	1,116,295.58
10260343560	BNY MELLON FOUN 78387GAP8	SBC COMMUNICATIONS INC 5.1%	30,000.00	33,043.20	27,733.71
10260343560	BNY MELLON FOUN 79466L302	SALESFORCE.COM INC	1,192.00	120,940.32	140,486.73
10260343560	BNY MELLON FOUN 806857108	SCHLUMBERGER LTD	1,880.00	128,422.80	117,918.95
10260343560	BNY MELLON FOUN 816851109	SEMPRA ENERGY	2,350.00	129,250.00	116,858.45
10260343560	BNY MELLON FOUN 82481R106	SHIRE PLC	1,050.00	109,095.00	94,067.71
10260343560	BNY MELLON FOUN 828807CD7	SIMON PROPERTY GROUP 5.65%	55,000.00	63,033.30	54,830.90
10260343560	BNY MELLON FOUN 857477103	STATE STREET CORP	3,870.00	155,999.70	120,581.46
10260343560	BNY MELLON FOUN 86271F578	DREYFUS SELECT MGER S/C GR-I	23,203.35	385,407.74	429,551.60
10260343560	BNY MELLON FOUN 86271F677	DREYFUS SELECT MGER S/C VL-I	22,561.01	391,884.80	359,422.03
10260343560	BNY MELLON FOUN 86271F768	DREYFUS PRE STRAT INTER ST-I	86,653.95	1,055,445.11	1,018,660.78
10260343560	BNY MELLON FOUN 87234N765	TCW EMERGING MARKETS INCOME	57,528.79	474,037.24	465,968.86
10260343560	BNY MELLON FOUN 87236YAB4	TD AMERITRADE HLDG CO 4.15%	40,000.00	42,275.60	40,165.45
10260343560	BNY MELLON FOUN 87938WAJ2	TELEFONICA EMISIONES 4.949%	60,000.00	59,684.40	61,082.70
10260343560	BNY MELLON FOUN 88076W103	TERADATA CORPORATION	3,470.00	168,329.70	173,027.84
10260343560	BNY MELLON FOUN 882508104	TEXAS INSTRUMENTS INC	3,170.00	92,278.70	101,148.36
10260343560	BNY MELLON FOUN 883556BA9	THERMO FISHER SCIENTI 2.25%	30,000.00	30,584.10	30,164.85
10260343560	BNY MELLON FOUN 887317AJ4	TIME WARNER INC 3.15%	40,000.00	41,604.80	40,190.45
10260343560	BNY MELLON FOUN 88732JAX6	TIME WARNER CABLE IN 4.125%	55,000.00	56,479.50	54,652.95

10260343560	BNY MELLON FOUN 893526BY8	TRANS-CANADA PIPELIN 9.875%	5,000.00	7,284.25	5,726.52
10260343560	BNY MELLON FOUN 902118BN7	TYCO INTL FIN 3.375%	60,000.00	62,791.80	59,805.60
10260343560	BNY MELLON FOUN 902973304	US BANCORP	4,760.00	128,758.00	108,613.68
10260343560	BNY MELLON FOUN 907818108	UNION PAC CORP	1,080.00	114,415.20	88,968.24
10260343560	BNY MELLON FOUN 91086QAH1	UNITED MEXICAN STATES 7.5%	10,000.00	10,000.00	10,652.91
10260343560	BNY MELLON FOUN 91086QAU2	UNITED MEXICAN STATE 5.625%	15,000.00	17,250.00	13,268.48
10260343560	BNY MELLON FOUN 912810PS1	US TREAS-CPI INFLAT 2.375%	67,370.40	87,007.52	65,411.74
10260343560	BNY MELLON FOUN 912828BR0	U.S. TREASURY NOTE 4.25%	180,000.00	193,316.40	195,732.64
10260343560	BNY MELLON FOUN 912828GD6	U S INFL IX BD 2.375%	67,370.40	78,202.21	66,182.11
10260343560	BNY MELLON FOUN 912828JE1	U S TREASURY INFL IN 1.375%	73,504.90	83,221.51	68,711.31
10260343560	BNY MELLON FOUN 912828MF4	US TREAS INFL INDX 1.375%	52,356.00	59,612.02	53,458.48
10260343560	BNY MELLON FOUN 912828NP1	U.S. TREASURY NOTE 1.75%	130,000.00	135,687.50	131,100.97
10260343560	BNY MELLON FOUN 912828NU0	U.S. TREASURY NOTE 0.75% 8/1	160,000.00	161,331.20	160,825.53
10260343560	BNY MELLON FOUN 912828NY2	U.S. TREASURY NOTE 0.75% 9/1	75,000.00	75,641.25	75,021.83
10260343560	BNY MELLON FOUN 912828PB0	U.S. TREASURY NOTE 0.5% 10/1	75,000.00	75,325.50	74,838.90
10260343560	BNY MELLON FOUN 912828PQ7	U.S. TREASURY NOTE 1.0%	55,000.00	55,812.35	54,934.75
10260343560	BNY MELLON FOUN 912828PZ7	U S TREASURY NOTE 1.25%	170,000.00	173,598.90	170,666.42
10260343560	BNY MELLON FOUN 912828QH6	UNITED STATES T-NOTE 1.25%	25,000.00	25,513.75	24,883.87
10260343560	BNY MELLON FOUN 912828QR4	UNITED STATES T-NOTE 1.5%	30,000.00	31,024.20	30,050.49
10260343560	BNY MELLON FOUN 912828QS2	UNITED STATES TREAS 0.75%	65,000.00	65,705.90	64,984.98
10260343560	BNY MELLON FOUN 912828QU7	UNITED STATES T-NOTE 0.63%	35,000.00	35,270.55	35,154.49
10260343560	BNY MELLON FOUN 912828QV5	UNITED STATES TIPS 0.625%	40,186.80	42,990.63	41,793.66
10260343560	BNY MELLON FOUN 912828QX1	UNITED STATES T-NOTE 1.5%	100,000.00	103,383.00	102,421.51
10260343560	BNY MELLON FOUN 912828QY9	UNITED STATES T-NOTE 2.25%	60,000.00	63,815.40	62,634.62
10260343560	BNY MELLON FOUN 912828RC6	UNITED STATES T-NOTE 2.125%	25,000.00	25,640.75	24,709.08
10260343560	BNY MELLON FOUN 912828RU6	US TREASURY NOTE 0.875%	65,000.00	65,198.25	64,738.69
10260343560	BNY MELLON FOUN 913017109	UNITED TECHNOLOGIES CORP	2,020.00	147,641.80	138,729.56
10260343560	BNY MELLON FOUN 91913Y100	VALERO ENERGY CORP NEW	6,150.00	129,457.50	114,193.20
10260343560	BNY MELLON FOUN 92343VAL8	VERIZON COMMUNICATIONS 5.5%	70,000.00	81,606.70	69,148.30
10260343560	BNY MELLON FOUN 92343V104	VERIZON COMMUNICATIONS INC	2,750.00	110,330.00	98,634.21
10260343560	BNY MELLON FOUN 92936JAZ7	WFRBS 2011-C5 A2 2.684%	25,000.00	25,403.25	25,249.73
10260343560	BNY MELLON FOUN 942683103	WATSON PHARMACEUTICALS INC	1,670.00	100,767.80	115,749.70
10260343560	BNY MELLON FOUN 949746101	WELLS FARGO & COMPANY	5,310.00	146,343.60	122,681.00
10260343560	BNY MELLON FOUN 98158KAC3	WOART 2011-A A3 1.11%	35,000.00	35,104.65	34,998.96
10260343560	BNY MELLON FOUN 988498101	YUM! BRANDS INC	2,760.00	162,867.60	142,782.18
10260343560	BNY MELLON FOUN 991061052	CRA (BNY MELLON, N.A., MEMBE	593,661.78	593,661.78	593,661.78
10260343560	BNY MELLON FOUN 999Z35580	021628-BNY MELLON CORP FDN-0	1.00	0.00	1.00
10260343560	BNY MELLON FOUN 999Z96426	034356-BNY FDN INC-022102-DI	1.00	0.00	1.00

TOTAL FOR ACCT#10260343560

28,453,853.28

25,745,216.61

TAX MARKET VALUE DETAIL REPORT FOR PFSO TO MOBIUS

ACCOUNT NO	ACCOUNT NAME	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
10260343560	BNY MELLON FOUN G1151C101		ACCENTURE PLC-CL A	2,580.00	137,333.40	137,515.09
10260343560	BNY MELLON FOUN G2554F113		COVIDIEN PLC	2,500.00	112,525.00	118,118.55
10260343560	BNY MELLON FOUN G491BT108		INVESCO LTD	6,360.00	127,772.40	100,875.96
10260343560	BNY MELLON FOUN N6596X109		NXP SEMICONDUCTORS N V	6,100.00	93,757.00	102,772.80
10260343560	BNY MELLON FOUN 00206RAX0		AT&T INC 4.45%	10,000.00	10,984.60	9,992.50
10260343560	BNY MELLON FOUN 00206R102		AT&T INC	4,170.00	126,100.80	104,969.13
10260343560	BNY MELLON FOUN 00846U101		AGILENT TECHNOLOGIES INC	2,470.00	86,277.10	76,960.26
10260343560	BNY MELLON FOUN 009158106		AIR PRODS & CHEMS INC	1,630.00	138,859.70	123,254.08
10260343560	BNY MELLON FOUN 02005MAE2		ALLYA 2010-3 A4 1.55%	20,000.00	20,245.40	19,992.86
10260343560	BNY MELLON FOUN 023135106		AMAZON.COM INC	700.00	121,170.00	141,495.64
10260343560	BNY MELLON FOUN 026874CA3		AMERICAN INTL GROUP 4.25%	30,000.00	29,133.90	29,501.80
10260343560	BNY MELLON FOUN 03063PAC6		AMCAR 2010-3 A3 1.14%	60,000.00	59,842.20	59,990.90
10260343560	BNY MELLON FOUN 03064PAC5		AMCAR 2011-3 A3 1.17%	25,000.00	24,966.75	24,996.78
10260343560	BNY MELLON FOUN 037389103		A O N CORP	2,500.00	117,000.00	119,647.57
10260343560	BNY MELLON FOUN 037833100		APPLE INC	1,205.00	488,025.00	97,870.10
10260343560	BNY MELLON FOUN 054937107		B B & T CORPORATION	7,280.00	183,237.60	153,538.85
10260343560	BNY MELLON FOUN 05569M442		BNY MELLON SM/MID CAP-M	48,894.50	594,557.16	534,185.20
10260343560	BNY MELLON FOUN 05569M855		BNY MELLON EMERGING MKTS-M	320,475.72	2,836,210.18	2,583,972.17
10260343560	BNY MELLON FOUN 05569M871		BNY MELLON INTERNATIONAL-M	119,907.26	1,057,582.04	894,182.67
10260343560	BNY MELLON FOUN 056752108		BAIDU, INC. 615.00	71,629.05	74,665.93	
10260343560	BNY MELLON FOUN 060505CL6		BANK OF AMERICA CORP 5.75%	75,000.00	69,654.75	59,898.45
10260343560	BNY MELLON FOUN 06739FGF2		BARCLAYS BANK PLC 5.0%	70,000.00	72,496.20	69,909.70
10260343560	BNY MELLON FOUN 09247XAC5		BLACKROCK INC 6.25%	45,000.00	52,353.45	45,085.50
10260343560	BNY MELLON FOUN 10112RAS3		BOSTON PROPERTIES LP 4.125%	35,000.00	35,220.50	34,437.20
10260343560	BNY MELLON FOUN 12626PAE3		CRH AMERICA INC 5.3%	50,000.00	51,932.00	49,013.95
10260343560	BNY MELLON FOUN 13063A7D0		CALIFORNIA ST 7.3%	60,000.00	71,487.00	60,493.80
10260343560	BNY MELLON FOUN 13342B105		CAMERON INTERNATIONAL CORP	1,980.00	97,396.20	86,404.23
10260343560	BNY MELLON FOUN 143658300		CARNIVAL CORP	3,610.00	117,830.40	112,806.58
10260343560	BNY MELLON FOUN 149123101		CATERPILLAR INC	1,671.00	151,392.60	108,990.63
10260343560	BNY MELLON FOUN 150870103		CELANESE CORP -SER A	2,810.00	124,398.70	99,897.75
10260343560	BNY MELLON FOUN 15189T107		CENTERPOINT ENERGY INC	5,040.00	101,253.60	97,584.48
10260343560	BNY MELLON FOUN 166764100		CHEVRON CORPORATION	1,467.00	156,088.80	132,159.10
10260343560	BNY MELLON FOUN 167486NN5		CHICAGO ILL 6.034%	50,000.00	51,365.50	50,000.00
10260343560	BNY MELLON FOUN 17275RAC6		CISCO SYSTEMS INC 5.5%	20,000.00	23,274.60	21,388.80
10260343560	BNY MELLON FOUN 172967CQ2		CITIGROUP INC 5.0%	40,000.00	39,588.40	41,979.20
10260343560	BNY MELLON FOUN 172967EM9		CITIGROUP INC 6.125%	50,000.00	53,361.50	42,706.50
10260343560	BNY MELLON FOUN 172967424		CITIGROUP INC	5,579.00	146,783.49	172,147.24
10260343560	BNY MELLON FOUN 191216100		COCA - COLA CO	3,010.00	210,609.70	203,018.48
10260343560	BNY MELLON FOUN 20030NAL5		COMCAST CORP 5.9%	50,000.00	57,229.50	53,825.00
10260343560	BNY MELLON FOUN 21685WCJ4		RABOBANK NEDERLAND 5.25%	35,000.00	34,309.45	34,449.10

10260343560	BNY MELLON FOUN 22160K105	COSTCO WHSL CORP NEW	1,490.00	124,146.80	123,249.82
10260343560	BNY MELLON FOUN 244199105	DEERE & CO	1,570.00	121,439.50	107,180.76
10260343560	BNY MELLON FOUN 254687106	WALT DISNEY CO/THE	4,760.00	178,500.00	140,648.48
10260343560	BNY MELLON FOUN 260003108	DOVER CORP	2,290.00	132,934.50	105,455.41
10260343560	BNY MELLON FOUN 261980494	DREYFUS EMG MKT DEBT LOC C-I	22,371.20	294,405.10	306,107.07
10260343560	BNY MELLON FOUN 261980759	DREYFUS HIGH YIELD-I	114,518.99	712,308.17	624,231.19
10260343560	BNY MELLON FOUN 261986582	DREYFUS GLOBAL REAL ES SEC-I	89,427.51	603,635.69	401,368.14
10260343560	BNY MELLON FOUN 26200C403	DREYFUS OPPORTUNISTIC S/C	17,244.59	391,797.27	373,406.16
10260343560	BNY MELLON FOUN 26203E604	DREYFUS/NEWTON INTERN EQTY-I	36,270.19	527,368.56	442,639.11
10260343560	BNY MELLON FOUN 26441C105	DUKE ENERGY CORP	4,630.00	101,860.00	93,103.28
10260343560	BNY MELLON FOUN 268648102	E M C CORP MASS	7,520.00	161,980.80	136,965.11
10260343560	BNY MELLON FOUN 278058102	EATON CORP	2,480.00	107,954.40	86,026.24
10260343560	BNY MELLON FOUN 302182100	EXPRESS SCRIPTS INC	2,940.00	131,388.60	137,143.06
10260343560	BNY MELLON FOUN 30231G102	EXXON MOBIL CORP	3,440.00	291,574.40	242,612.10
10260343560	BNY MELLON FOUN 3128CUQL3	FHLMC GOLD G30459	30,421.44	33,103.39	32,018.58
10260343560	BNY MELLON FOUN 3128M1BF5	FHLMC GOLD G11938	5,960.89	6,349.18	6,296.21
10260343560	BNY MELLON FOUN 3128M6AR9	FHLMC GOLD G04216	12,295.22	13,384.95	13,240.43
10260343560	BNY MELLON FOUN 3128M6AU2	FHLMC GOLD G04219	29,976.68	32,567.86	32,060.99
10260343560	BNY MELLON FOUN 3128M6SG4	FHLMC GOLD G04719	23,016.73	25,031.61	24,635.09
10260343560	BNY MELLON FOUN 3128M7HN9	FHLMC GOLD G05337	28,966.96	31,588.47	31,112.30
10260343560	BNY MELLON FOUN 3128M7T22	FHLMC GOLD G05669	38,993.95	43,753.94	41,531.60
10260343560	BNY MELLON FOUN 3128M74X1	FHLMC GOLD G05938	13,739.76	14,783.57	14,579.17
10260343560	BNY MELLON FOUN 3128M8G73	FHLMC GOLD G06222	67,478.67	70,875.55	65,949.84
10260343560	BNY MELLON FOUN 3128P7J79	FHLMC GOLD C91186	15,187.87	16,336.98	15,510.62
10260343560	BNY MELLON FOUN 312929GG1	FHLMC GOLD A82899	58,422.71	63,472.77	60,257.56
10260343560	BNY MELLON FOUN 312938NJ8	FHLMC GOLD A90393	36,940.69	40,105.03	38,464.48
10260343560	BNY MELLON FOUN 312941D20	FHLMC GOLD A92821	57,842.31	62,209.40	61,439.39
10260343560	BNY MELLON FOUN 312943VV1	FHLMC GOLD A95160	45,773.26	48,077.49	44,736.25
10260343560	BNY MELLON FOUN 312944PM7	FHLMC GOLD A95828	166,172.79	177,585.54	169,314.51
10260343560	BNY MELLON FOUN 3132GJSE0	FHLMC GOLD Q03517	112,563.66	119,318.61	119,907.83
10260343560	BNY MELLON FOUN 3132GKXM3	FHLMC POOL Q04584	34,953.49	37,051.05	37,056.16
10260343560	BNY MELLON FOUN 3133XSAE8	FED HOME LOAN BANK	65,000.00	68,697.20	67,347.27
10260343560	BNY MELLON FOUN 31359MSL8	FEDERAL NATL MTG AS	50,000.00	53,062.50	54,122.50
10260343560	BNY MELLON FOUN 31371LTV1	FNMA POOL # 255364	38,383.81	42,655.54	39,895.17
10260343560	BNY MELLON FOUN 3138AA4S7	FNMA POOL # AH8932	57,146.83	60,860.23	57,816.52
10260343560	BNY MELLON FOUN 3138AS5U2	FNMA POOL # AJ1758	72,019.60	75,380.75	75,575.57
10260343560	BNY MELLON FOUN 3138AA4D4	FNMA POOL # AH3519	102,709.16	107,991.49	100,582.03
10260343560	BNY MELLON FOUN 3138A5AW2	FNMA POOL # AH3620	71,905.27	75,733.51	72,568.15
10260343560	BNY MELLON FOUN 3138A6KG4	FNMA POOL # AH4794	143,624.53	156,160.08	150,985.28
10260343560	BNY MELLON FOUN 3138EGGK4	FNMA POOL # AL0201	47,808.24	51,644.85	51,356.51
10260343560	BNY MELLON FOUN 3138EGG57	FNMA POOL # AL0219 3.313% 4	81,933.22	85,447.34	83,264.64
10260343560	BNY MELLON FOUN 3138EGT79	FNMA POOL # AL0573	61,715.94	64,596.22	63,789.20
10260343560	BNY MELLON FOUN 31385XD95	FNMA POOL # 555528	18,519.53	20,644.09	19,240.04
10260343560	BNY MELLON FOUN 31393DKA8	FNMA REMIC 2003-64	39,366.43	40,072.66	41,236.33

10260343560	BNY MELLON FOUN 31398AYY2	FED NATL MTGE ASSN	3.0%	10,000.00	10,659.60	9,973.00
10260343560	BNY MELLON FOUN 31403DWH8	FNMA POOL # 745948	6.5%	22,108.25	24,831.10	24,136.45
10260343560	BNY MELLON FOUN 31414CRW0	FNMA POOL # 962301	4.5%	19,402.47	20,702.44	19,969.39
10260343560	BNY MELLON FOUN 31414S6D0	FNMA POOL 975268	5.5%	71,171.79	77,557.32	76,034.26
10260343560	BNY MELLON FOUN 31415BBM0	FNMA POOL # 981644	4.5%	27,715.28	29,572.20	28,780.58
10260343560	BNY MELLON FOUN 31416RRQ8	FNMA POOL # AA7694	4.5%	49,259.81	52,529.68	51,222.51
10260343560	BNY MELLON FOUN 31417KVN4	FNMA POOL # AC1520	4.0%	37,930.49	40,620.14	38,499.43
10260343560	BNY MELLON FOUN 31417VRS4	FNMA POOL # AC8596	4.0%	12,472.58	13,158.20	12,710.34
10260343560	BNY MELLON FOUN 31417YYE1	FNMA POOL # MA0708	4.5%	93,241.91	101,165.61	96,330.55
10260343560	BNY MELLON FOUN 31418MGR7	FNMA POOL # AD0207	6.0%	36,203.87	39,904.63	38,625.01
10260343560	BNY MELLON FOUN 31418PTH8	FNMA POOL # AD2351	4.0%	62,641.05	66,084.43	64,451.76
10260343560	BNY MELLON FOUN 31419GRR7	FNMA POOL # AE5895	3.323% 10	97,625.79	101,785.62	101,408.79
10260343560	BNY MELLON FOUN 35671D857	FREEPORT MCMORAN COPPER & GO		2,070.00	76,155.30	65,325.06
10260343560	BNY MELLON FOUN 361849RC8	GMACC 2001-C2 B	6.79%	30,000.00	29,867.70	31,512.89
10260343560	BNY MELLON FOUN 36828QHV1	GEPMC 2004-C3 A3	4.865%	6,012.52	6,024.85	6,176.93
10260343560	BNY MELLON FOUN 369604103	GENERAL ELECTRIC COMPANY		6,000.00	107,460.00	76,560.00
10260343560	BNY MELLON FOUN 36962G3H5	GENERAL ELEC CAP CRP	5.625%	60,000.00	66,406.80	55,308.35
10260343560	BNY MELLON FOUN 370334BH6	GENERAL MILLS INC	5.65%	20,000.00	23,733.60	20,588.60
10260343560	BNY MELLON FOUN 375558103	GILEAD SCIENCES INC		2,570.00	105,190.10	104,596.17
10260343560	BNY MELLON FOUN 38141GFD1	GOLDMAN SACHS GRP	6.75%	50,000.00	46,525.50	46,088.12
10260343560	BNY MELLON FOUN 40429CCS9	HSBC FINANCE CORP	5.0%	60,000.00	60,923.40	53,424.90
10260343560	BNY MELLON FOUN 406216101	HALLIBURTON CO		3,580.00	123,545.80	70,712.50
10260343560	BNY MELLON FOUN 428236BU6	HEWLETT-PACKARD CO	3.3%	15,000.00	15,316.50	14,968.50
10260343560	BNY MELLON FOUN 437076102	HOME DEPOT INC		3,480.00	146,299.20	114,693.84
10260343560	BNY MELLON FOUN 438516106	HONEYWELL INTL INC		2,580.00	140,223.00	62,332.54
10260343560	BNY MELLON FOUN 448814JB0	HYDRO-QUEBEC	2.0%	30,000.00	30,625.20	29,994.30
10260343560	BNY MELLON FOUN 4521518V8	ILLINOIS ST	4.421%	45,000.00	46,809.90	45,000.00
10260343560	BNY MELLON FOUN 459200101	INTERNATIONAL BUSINESS MACHI		1,573.00	289,243.24	131,997.00
10260343560	BNY MELLON FOUN 46428R107	ISHARES S&P GSCI COMMODITY-I		12,103.00	399,156.94	355,491.11
10260343560	BNY MELLON FOUN 46625HBV1	JP MORGAN CHASE & C	5.125%	30,000.00	31,629.00	31,507.80
10260343560	BNY MELLON FOUN 46625H100	JP MORGAN CHASE & CO		4,290.00	142,642.50	99,965.56
10260343560	BNY MELLON FOUN 472319AA0	JEFFERIES GROUP INC	7.75%	50,000.00	50,750.00	49,718.75
10260343560	BNY MELLON FOUN 478160104	JOHNSON & JOHNSON		2,340.00	153,457.20	149,665.23
10260343560	BNY MELLON FOUN 478366AR8	JOHNSON CONTROLS INC	5.5%	55,000.00	61,539.50	58,102.80
10260343560	BNY MELLON FOUN 478366107	JOHNSON CONTROLS INC		4,780.00	149,422.80	126,086.84
10260343560	BNY MELLON FOUN 50075NBA1	KRAFT FOODS INC	5.375%	55,000.00	63,461.75	60,724.40
10260343560	BNY MELLON FOUN 50075N104	KRAFT FOODS INC CL A		4,890.00	182,690.40	164,440.92
10260343560	BNY MELLON FOUN 517834107	LAS VEGAS SANDS CORP		2,810.00	120,071.30	125,713.78
10260343560	BNY MELLON FOUN 539473AH1	LLOYDS TSB BANK PLC	6.375%	50,000.00	50,107.00	49,871.65
10260343560	BNY MELLON FOUN 54438CPA4	LOS ANGELES CALIF CMN	6.75%	40,000.00	52,346.00	50,183.15
10260343560	BNY MELLON FOUN 565849106	MARATHON OIL CORP		2,850.00	83,419.50	80,589.03
10260343560	BNY MELLON FOUN 57582PWK2	MASSACHUSETTS ST	4.2%	35,000.00	38,769.85	35,061.95
10260343560	BNY MELLON FOUN 582839106	MEAD JOHNSON NUTRITION		1,390.00	95,534.70	101,862.22
10260343560	BNY MELLON FOUN 58933Y105	MERCK & CO INC		3,630.00	136,851.00	131,049.54

10260343560	BNY MELLON FOUN 59156RAT5	MET LIFE GLOB FNDG 7.717%	40,000.00	50,158.00	40,840.90
10260343560	BNY MELLON FOUN 59156R108	METLIFE INC	3,370.00	105,076.60	90,713.66
10260343560	BNY MELLON FOUN 61748AAE6	MORGAN STANLEY GLOB 4.75%	60,000.00	59,105.40	51,222.52
10260343560	BNY MELLON FOUN 629491AA9	NYSE EURONEXT 4.8%	50,000.00	52,607.50	53,048.40
10260343560	BNY MELLON FOUN 63872T885	ASG GLOBAL ALTERNATIVES FUND	78,901.98	815,846.47	855,237.11
10260343560	BNY MELLON FOUN 646139X83	NEW JERSEY ST TPK AU 7.102%	45,000.00	61,829.10	45,000.00
10260343560	BNY MELLON FOUN 64972FY26	NEW YORK N Y CITY MU 6.282%	30,000.00	34,047.00	30,000.00
10260343560	BNY MELLON FOUN 652482BL3	NEWS AMERICA INC 6.4%	5,000.00	5,478.95	4,108.90
10260343560	BNY MELLON FOUN 6832348D3	ONTARIO (PROVINCE OF) 4.0%	60,000.00	66,242.40	59,896.80
10260343560	BNY MELLON FOUN 68389XAC9	ORACLE CORP 5.75%	55,000.00	66,741.40	58,299.05
10260343560	BNY MELLON FOUN 693475105	PNC FINANCIAL SERVICES GROUP	3,190.00	183,967.30	152,734.76
10260343560	BNY MELLON FOUN 713448BN7	PEPSICO INC 4.5%	45,000.00	50,975.55	44,905.05
10260343560	BNY MELLON FOUN 713448108	PEPSICO INC	1,700.00	112,795.00	87,294.30
10260343560	BNY MELLON FOUN 71645WAR2	PETROBRAS INTL FIN C 5.375%	40,000.00	42,024.00	40,146.30
10260343560	BNY MELLON FOUN 717081103	PFIZER INC	10,620.00	229,816.80	154,479.58
10260343560	BNY MELLON FOUN 718172109	PHILIP MORRIS INTERNAT-W/I	1,750.00	137,340.00	78,113.86
10260343560	BNY MELLON FOUN 726505100	PLAINS EXPLORATION & PR-W/I	2,620.00	96,206.40	60,855.78
10260343560	BNY MELLON FOUN 742718109	PROCTER & GAMBLE CO	3,430.00	228,815.30	209,889.15
10260343560	BNY MELLON FOUN 74432QBJ3	PRUDENTIAL FINL INC 4.75%	40,000.00	42,235.60	40,229.50
10260343560	BNY MELLON FOUN 745177EW1	PUERTO RICO COMWLTH 3.67%	45,000.00	45,880.20	45,000.00
10260343560	BNY MELLON FOUN 74733V100	QEP RESOURCES INC	2,750.00	80,575.00	77,363.55
10260343560	BNY MELLON FOUN 747525103	QUALCOMM INC	2,310.00	126,357.00	126,537.84
10260343560	BNY MELLON FOUN 77531QAD0	ROGERS WIRELESS INC 6.375%	45,000.00	49,618.35	47,915.70
10260343560	BNY MELLON FOUN 779376102	ROVI CORP	2,680.00	65,874.40	115,341.84
10260343560	BNY MELLON FOUN 78010XAC5	ROYAL BANK OF SCOTLA 4.875%	50,000.00	47,809.00	49,933.40
10260343560	BNY MELLON FOUN 78356A160	RYDEX MANAGED FUTURES STRATE	44,362.69	1,067,810.07	1,116,295.58
10260343560	BNY MELLON FOUN 78387GAP8	SBC COMMUNICATIONS INC 5.1%	30,000.00	33,043.20	27,733.71
10260343560	BNY MELLON FOUN 79466L302	SALESFORCE.COM INC	1,192.00	120,940.32	140,486.73
10260343560	BNY MELLON FOUN 806857108	SCHLUMBERGER LTD	1,880.00	128,422.80	117,918.95
10260343560	BNY MELLON FOUN 816851109	SEMPRA ENERGY	2,350.00	129,250.00	116,858.45
10260343560	BNY MELLON FOUN 82481R106	SHIRE PLC	1,050.00	109,095.00	94,067.71
10260343560	BNY MELLON FOUN 828807CD7	SIMON PROPERTY GROUP 5.65%	55,000.00	63,033.30	54,830.90
10260343560	BNY MELLON FOUN 857477103	STATE STREET CORP	3,870.00	155,999.70	120,581.46
10260343560	BNY MELLON FOUN 86271F578	DREYFUS SELECT MGER S/C GR-I	23,203.35	385,407.74	429,551.60
10260343560	BNY MELLON FOUN 86271F677	DREYFUS SELECT MGER S/C VL-I	22,561.01	391,884.80	359,422.03
10260343560	BNY MELLON FOUN 86271F768	DREYFUS PRE STRAT INTER ST-I	86,653.95	1,055,445.11	1,018,660.78
10260343560	BNY MELLON FOUN 87234N765	TCW EMERGING MARKETS INCOME	57,528.79	474,037.24	465,968.86
10260343560	BNY MELLON FOUN 87236YAB4	TD AMERITRADE HLDG CO 4.15%	40,000.00	42,275.60	40,165.45
10260343560	BNY MELLON FOUN 87938WAJ2	TELEFONICA EMISIONES 4.949%	60,000.00	59,684.40	61,082.70
10260343560	BNY MELLON FOUN 88076W103	TERADATA CORPORATION	3,470.00	168,329.70	173,027.84
10260343560	BNY MELLON FOUN 882508104	TEXAS INSTRUMENTS INC	3,170.00	92,278.70	101,148.36
10260343560	BNY MELLON FOUN 883556BA9	THERMO FISHER SCIENTI 2.25%	30,000.00	30,584.10	30,164.85
10260343560	BNY MELLON FOUN 887317AJ4	TIME WARNER INC 3.15%	40,000.00	41,604.80	40,190.45
10260343560	BNY MELLON FOUN 88732JAX6	TIME WARNER CABLE IN 4.125%	55,000.00	56,479.50	54,652.95

10260343560	BNY MELLON FOUN 893526BY8	TRANS-CANADA PIPELIN 9.875%	5,000.00	7,284.25	5,726.52
10260343560	BNY MELLON FOUN 902118BN7	TYCO INTL FIN 3.375%	60,000.00	62,791.80	59,805.60
10260343560	BNY MELLON FOUN 902973304	US BANCORP	4,760.00	128,758.00	108,613.68
10260343560	BNY MELLON FOUN 907818108	UNION PAC CORP	1,080.00	114,415.20	88,968.24
10260343560	BNY MELLON FOUN 91086QAH1	UNITED MEXICAN STATES 7.5%	10,000.00	10,000.00	10,652.91
10260343560	BNY MELLON FOUN 91086QAU2	UNITED MEXICAN STATE 5.625%	15,000.00	17,250.00	13,268.48
10260343560	BNY MELLON FOUN 912810PS1	US TREAS-CPI INFLAT 2.375%	67,370.40	87,007.52	65,411.74
10260343560	BNY MELLON FOUN 912828BR0	U.S. TREASURY NOTE 4.25%	180,000.00	193,316.40	195,732.64
10260343560	BNY MELLON FOUN 912828GD6	U S INFL IX BD 2.375%	67,370.40	78,202.21	66,182.11
10260343560	BNY MELLON FOUN 912828JE1	U S TREASURY INFL IN 1.375%	73,504.90	83,221.51	68,711.31
10260343560	BNY MELLON FOUN 912828MF4	US TREAS INFL INDX 1.375%	52,356.00	59,612.02	53,458.48
10260343560	BNY MELLON FOUN 912828NP1	U.S. TREASURY NOTE 1.75%	130,000.00	135,687.50	131,100.97
10260343560	BNY MELLON FOUN 912828NU0	U.S. TREASURY NOTE 0.75% 8/1	160,000.00	161,331.20	160,825.53
10260343560	BNY MELLON FOUN 912828NY2	U.S. TREASURY NOTE 0.75% 9/1	75,000.00	75,641.25	75,021.83
10260343560	BNY MELLON FOUN 912828PB0	U.S. TREASURY NOTE 0.5% 10/1	75,000.00	75,325.50	74,838.90
10260343560	BNY MELLON FOUN 912828PQ7	U.S. TREASURY NOTE 1.0%	55,000.00	55,812.35	54,934.75
10260343560	BNY MELLON FOUN 912828PZ7	U S TREASURY NOTE 1.25%	170,000.00	173,598.90	170,666.42
10260343560	BNY MELLON FOUN 912828QH6	UNITED STATES T-NOTE 1.25%	25,000.00	25,513.75	24,883.87
10260343560	BNY MELLON FOUN 912828QR4	UNITED STATES T-NOTE 1.5%	30,000.00	31,024.20	30,050.49
10260343560	BNY MELLON FOUN 912828QS2	UNITED STATES TREAS 0.75%	65,000.00	65,705.90	64,984.98
10260343560	BNY MELLON FOUN 912828QU7	UNITED STATES T-NOTE 0.63%	35,000.00	35,270.55	35,154.49
10260343560	BNY MELLON FOUN 912828QV5	UNITED STATES TIPS 0.625%	40,186.80	42,990.63	41,793.66
10260343560	BNY MELLON FOUN 912828QX1	UNITED STATES T-NOTE 1.5%	100,000.00	103,383.00	102,421.51
10260343560	BNY MELLON FOUN 912828QY9	UNITED STATES T-NOTE 2.25%	60,000.00	63,815.40	62,634.62
10260343560	BNY MELLON FOUN 912828RC6	UNITED STATES T-NOTE 2.125%	25,000.00	25,640.75	24,709.08
10260343560	BNY MELLON FOUN 912828RU6	US TREASURY NOTE 0.875%	65,000.00	65,198.25	64,738.69
10260343560	BNY MELLON FOUN 913017109	UNITED TECHNOLOGIES CORP	2,020.00	147,641.80	138,729.56
10260343560	BNY MELLON FOUN 91913Y100	VALERO ENERGY CORP NEW	6,150.00	129,457.50	114,193.20
10260343560	BNY MELLON FOUN 92343VAL8	VERIZON COMMUNICATIONS 5.5%	70,000.00	81,606.70	69,148.30
10260343560	BNY MELLON FOUN 92343V104	VERIZON COMMUNICATIONS INC	2,750.00	110,330.00	98,634.21
10260343560	BNY MELLON FOUN 92936JAZ7	WFRBS 2011-C5 A2 2.684%	25,000.00	25,403.25	25,249.73
10260343560	BNY MELLON FOUN 942683103	WATSON PHARMACEUTICALS INC	1,670.00	100,767.80	115,749.70
10260343560	BNY MELLON FOUN 949746101	WELLS FARGO & COMPANY	5,310.00	146,343.60	122,681.00
10260343560	BNY MELLON FOUN 98158KAC3	WOART 2011-A A3 1.11%	35,000.00	35,104.65	34,998.96
10260343560	BNY MELLON FOUN 988498101	YUM! BRANDS INC	2,760.00	162,867.60	142,782.18
10260343560	BNY MELLON FOUN 991061052	CRA (BNY MELLON, N.A., MEMBE	593,661.78	593,661.78	593,661.78
10260343560	BNY MELLON FOUN 999Z35580	021628-BNY MELLON CORP FDN-0	1.00	0.00	1.00
10260343560	BNY MELLON FOUN 999Z96426	034356-BNY FDN INC-022102-DI	1.00	0.00	1.00

TOTAL FOR ACCT#10260343560

28,453,853.28

25,745,216.61

10260216280	BNY MELLON FOUN G0585R106	ASSURED GUARANTY LTD	520.00	6,832.80	7,197.16
10260216280	BNY MELLON FOUN G9319H102	VALIDUS HOLDINGS LTD	310.00	9,765.00	9,616.39
10260216280	BNY MELLON FOUN G96666105	WILLIS GROUP HOLDINGS PUBLIC	210.00	8,148.00	6,600.92
10260216280	BNY MELLON FOUN M22465104	CHECK POINT SOFTWARE TECH OR	190.00	9,982.60	6,334.50
10260216280	BNY MELLON FOUN V7780T103	ROYAL CARIBBEAN CRUISES LTD	310.00	7,678.70	9,229.76
10260216280	BNY MELLON FOUN 003654100	ABIOMED INC	820.00	15,145.40	11,733.53
10260216280	BNY MELLON FOUN 004764106	ACME PACKET INC	220.00	6,800.20	6,636.29
10260216280	BNY MELLON FOUN 008252108	AFFILIATED MANAGERS GROUP IN	146.00	14,008.70	14,826.03
10260216280	BNY MELLON FOUN 01449J105	ALERE INC	390.00	9,005.10	8,377.63
10260216280	BNY MELLON FOUN 01527J109	ALEXANDRIA REAL ESTATE EQUIT	190.00	13,104.30	14,240.67
10260216280	BNY MELLON FOUN 018581108	ALLIANCE DATA SYS CORP	195.00	20,248.80	14,745.84
10260216280	BNY MELLON FOUN 021441100	ALTERA CORP	180.00	6,678.00	6,492.58
10260216280	BNY MELLON FOUN 023111206	AMARIN CORPORATION PLC -ADR	1,800.00	13,482.00	15,130.78
10260216280	BNY MELLON FOUN 024835100	AMERICAN CAMPUS COMMUNITIES	420.00	17,623.20	16,234.58
10260216280	BNY MELLON FOUN 031100100	AMETEK INC NEW	475.00	19,997.50	8,649.23
10260216280	BNY MELLON FOUN 032359309	AMTRUST FINANCIAL SERVICES	370.00	8,787.50	9,863.69
10260216280	BNY MELLON FOUN 042735100	ARROW ELECTRS INC	186.00	6,958.26	6,860.45
10260216280	BNY MELLON FOUN 043176106	ARUBA NETWORKS INC	330.00	6,111.60	9,548.06
10260216280	BNY MELLON FOUN 044209104	ASHLAND INC	270.00	15,433.20	15,568.14
10260216280	BNY MELLON FOUN 049513104	ATMEL CORP	1,410.00	11,421.00	17,416.88
10260216280	BNY MELLON FOUN 053807103	AVNET INC	380.00	11,814.20	11,825.28
10260216280	BNY MELLON FOUN 073302101	B E AEROSPACE INC	370.00	14,322.70	7,318.54
10260216280	BNY MELLON FOUN 101121101	BOSTON PROPERTIES INC	107.00	10,657.20	11,154.42
10260216280	BNY MELLON FOUN 117043109	BRUNSWICK CORP	550.00	9,933.00	10,057.61
10260216280	BNY MELLON FOUN 12504L109	CBRE GROUP INC	760.00	11,567.20	12,856.36
10260216280	BNY MELLON FOUN 125269100	CF INDUSTRIES HOLDINGS INC	91.00	13,193.18	13,074.47
10260216280	BNY MELLON FOUN 12561W105	CLECO CORP NEW	280.00	10,668.00	10,167.12
10260216280	BNY MELLON FOUN 12621E103	CONSECO FINANCIAL GROUP INC	1,540.00	9,717.40	8,408.97
10260216280	BNY MELLON FOUN 127097103	CABOT OIL & GAS CORP CL A	130.00	9,867.00	5,218.03
10260216280	BNY MELLON FOUN 140781105	CARBO CERAMICS INC	103.00	12,702.99	15,764.97
10260216280	BNY MELLON FOUN 14161H108	CARDTRONICS INC	250.00	6,765.00	7,135.67
10260216280	BNY MELLON FOUN 144285103	CARPENTER TECHNOLOGY CORP	240.00	12,355.20	12,293.88
10260216280	BNY MELLON FOUN 16117M305	CHARTER COMMUNICATIONS INC	180.00	10,249.20	10,106.57
10260216280	BNY MELLON FOUN 171340102	CHURCH & DWIGHT INC	180.00	8,236.80	8,253.54
10260216280	BNY MELLON FOUN 18683K101	CLIFFS NATS RES INC	150.00	9,352.50	4,984.44
10260216280	BNY MELLON FOUN 189754104	COACH INC	110.00	6,714.40	6,006.63
10260216280	BNY MELLON FOUN 204166102	COMMVAULT SYSTEMS INC	240.00	10,252.80	8,707.53
10260216280	BNY MELLON FOUN 216648402	COOPER COS INC	120.00	8,462.40	9,576.65
10260216280	BNY MELLON FOUN 224399105	CRANE CO	300.00	14,013.00	14,550.14
10260216280	BNY MELLON FOUN 232806109	CYPRESS SEMICONDUCTOR CORP	780.00	13,174.20	13,705.18
10260216280	BNY MELLON FOUN 257651109	DONALDSON CO INC	240.00	16,339.20	10,434.12
10260216280	BNY MELLON FOUN 261608103	DRESSER-RAND GROUP INC	250.00	12,477.50	10,422.33
10260216280	BNY MELLON FOUN 26884L109	E Q T CORP	150.00	8,218.50	8,302.81
10260216280	BNY MELLON FOUN 27579R104	EAST WEST BANCORP INC	700.00	13,825.00	13,835.37

10260216280	BNY MELLON FOUN 29266R108	ENERGIZER HLDGS INC	300.00	23,244.00	19,390.27
10260216280	BNY MELLON FOUN 29444U502	EQUINIX INC	150.00	15,210.00	14,850.28
10260216280	BNY MELLON FOUN 344849104	FOOT LOCKER INC	380.00	9,059.20	4,503.16
10260216280	BNY MELLON FOUN 360271100	FULTON FINL CORP PA	1,320.00	12,949.20	13,001.26
10260216280	BNY MELLON FOUN 365558105	GARDNER DENVER MACHY INC	180.00	13,870.80	9,666.94
10260216280	BNY MELLON FOUN 393122106	GREEN MOUNTAIN COFFEE ROASTE	130.00	5,830.50	12,651.72
10260216280	BNY MELLON FOUN 395259104	GREENHILL & CO INC	310.00	11,274.70	10,470.59
10260216280	BNY MELLON FOUN 402635304	GULFPORT ENERGY CORP	280.00	8,246.00	6,717.20
10260216280	BNY MELLON FOUN 411310105	HANSEN NAT CORP	120.00	11,056.80	8,808.72
10260216280	BNY MELLON FOUN 44107P104	HOST HOTELS & RESORTS INC	911.00	13,455.47	7,208.58
10260216280	BNY MELLON FOUN 445658107	HUNT J B TRANSPORT SERVICES	240.00	10,816.80	9,522.23
10260216280	BNY MELLON FOUN 465685105	ITC HOLDINGS CORP	210.00	15,934.80	12,423.76
10260216280	BNY MELLON FOUN 481165108	JOY GLOBAL INC	130.00	9,746.10	7,265.99
10260216280	BNY MELLON FOUN 48242W106	KBR INC	510.00	14,213.70	11,374.71
10260216280	BNY MELLON FOUN 485170302	KANSAS CITY SOUTHERN	280.00	19,042.80	8,586.48
10260216280	BNY MELLON FOUN 497266106	KIRBY CORP	160.00	10,534.40	9,944.04
10260216280	BNY MELLON FOUN 501889208	LKQ CORP	460.00	13,836.80	13,798.67
10260216280	BNY MELLON FOUN 521865204	LEAR CORP W/I	224.00	8,915.20	8,093.91
10260216280	BNY MELLON FOUN 554382101	MACERICH COMPANY (THE)	360.00	18,216.00	16,111.77
10260216280	BNY MELLON FOUN 56509R108	MAP PHARMACEUTICALS INC	640.00	8,428.80	9,385.88
10260216280	BNY MELLON FOUN 57060D108	MARKETAXESS HLDGS INC	210.00	6,323.10	6,194.91
10260216280	BNY MELLON FOUN 584690309	MEDICIS PHARMACEUTICAL CORP	390.00	12,967.50	12,136.58
10260216280	BNY MELLON FOUN 594901100	MICROS SYS INC	280.00	13,042.40	14,256.59
10260216280	BNY MELLON FOUN 651587107	NEWMARKET CORP	81.00	16,046.91	13,228.01
10260216280	BNY MELLON FOUN 67072V103	NXSTAGE MEDICAL INC	720.00	12,801.60	14,250.13
10260216280	BNY MELLON FOUN 67103H107	O'REILLY AUTOMOTIVE INC	210.00	16,789.50	16,844.98
10260216280	BNY MELLON FOUN 675232102	OCEANEERING INTL INC	130.00	5,996.90	5,623.80
10260216280	BNY MELLON FOUN 682680103	ONEOK INC	90.00	7,802.10	7,191.24
10260216280	BNY MELLON FOUN 693656100	P V H CORP	190.00	13,393.10	11,895.05
10260216280	BNY MELLON FOUN 720279108	PIER 1 IMPORTS INC	580.00	8,079.40	7,951.95
10260216280	BNY MELLON FOUN 726505100	PLAINS EXPLORATION & PR-W/I	390.00	14,320.80	13,905.49
10260216280	BNY MELLON FOUN 731068102	POLARIS INDUSTRIES INC	100.00	5,598.00	5,516.75
10260216280	BNY MELLON FOUN 743606105	PROSPERITY BANCSHARES INC	330.00	13,315.50	13,853.89
10260216280	BNY MELLON FOUN 74835Y101	QUESTCOR PHARMACEUTICALS	220.00	9,147.60	9,142.18
10260216280	BNY MELLON FOUN 748356102	QUESTAR CORP	610.00	12,114.60	11,205.57
10260216280	BNY MELLON FOUN 750086100	RACKSPACE HOSTING INC	390.00	16,773.90	10,313.20
10260216280	BNY MELLON FOUN 75281A109	RANGE RESOURCES CORP	150.00	9,291.00	9,322.02
10260216280	BNY MELLON FOUN 754730109	RAYMOND JAMES FINL INC	400.00	12,384.00	10,193.20
10260216280	BNY MELLON FOUN 754907103	RAYONIER INC REIT	375.00	16,736.25	6,568.10
10260216280	BNY MELLON FOUN 759351604	REINSURANCE GROUP OF AMERICA	280.00	14,630.00	16,576.30
10260216280	BNY MELLON FOUN 768573107	RIVERBED TECHNOLOGY INC	480.00	11,280.00	10,924.99
10260216280	BNY MELLON FOUN 770323103	ROBERT HALF INTL INC	220.00	6,261.20	5,743.21
10260216280	BNY MELLON FOUN 772739207	ROCK-TENN CO CLASS A	280.00	16,156.00	15,452.13
10260216280	BNY MELLON FOUN 776696106	ROPER INDUSTRIES INC	130.00	11,293.10	4,715.10

10260216280	BNY MELLON FOUN 78440X101	S L GREEN REALTY CORP REIT	150.00	9,996.00	10,964.44
10260216280	BNY MELLON FOUN 78454L100	SM ENERGY COMPANY	210.00	15,351.00	16,217.72
10260216280	BNY MELLON FOUN 78505P100	SXC HEALTH SOLUTIONS CORP	250.00	14,120.00	12,245.75
10260216280	BNY MELLON FOUN 816850101	SEMTECH CORP	370.00	9,183.40	9,370.32
10260216280	BNY MELLON FOUN 82669G104	SIGNATURE BANK	210.00	12,597.90	11,264.75
10260216280	BNY MELLON FOUN 858119100	STEEL DYNAMICS INC	850.00	11,177.50	10,416.07
10260216280	BNY MELLON FOUN 87424N104	TALEO CORP-CLASS A	200.00	7,738.00	7,778.51
10260216280	BNY MELLON FOUN 88076W103	TERADATA CORPORATION	190.00	9,216.90	10,773.83
10260216280	BNY MELLON FOUN 885160101	THOR INDUSTRIES INC	390.00	10,697.70	9,857.05
10260216280	BNY MELLON FOUN 88632Q103	TIBCO SOFTWARE INC	550.00	13,150.50	11,467.88
10260216280	BNY MELLON FOUN 887389104	TIMKEN CO	280.00	10,838.80	11,322.17
10260216280	BNY MELLON FOUN 889478103	TOLL BROS INC	610.00	12,456.20	9,343.70
10260216280	BNY MELLON FOUN 891894107	TOWERS WATSON & CO-CL A	180.00	10,787.40	10,939.41
10260216280	BNY MELLON FOUN 892356106	TRACTOR SUPPLY COMPANY	220.00	15,433.00	15,241.00
10260216280	BNY MELLON FOUN 893641100	TRANSDIGM GROUP INC	70.00	6,697.60	6,582.38
10260216280	BNY MELLON FOUN 896818101	TRIUMPH GROUP INC NEW	190.00	11,105.50	9,117.84
10260216280	BNY MELLON FOUN 90384S303	ULTA SALON COSMETICS & FRAGR	210.00	13,633.20	11,054.27
10260216280	BNY MELLON FOUN 911363109	UNITED RENTALS INC	370.00	10,933.50	8,622.62
10260216280	BNY MELLON FOUN 913903100	UNIVERSAL HEALTH SERVICES CL	520.00	20,207.20	20,286.83
10260216280	BNY MELLON FOUN 918204108	V F CORP	120.00	15,238.80	15,763.13
10260216280	BNY MELLON FOUN 92532F100	VERTEX PHARMACEUTICALS INC	180.00	5,977.80	7,207.94
10260216280	BNY MELLON FOUN 92839U206	VISTEON CORP-W/I	160.00	7,990.40	9,958.44
10260216280	BNY MELLON FOUN 92927K102	WABCO HOLDINGS INC-W/I	150.00	6,510.00	3,112.10
10260216280	BNY MELLON FOUN 929740108	WABTEC CORP	160.00	11,192.00	10,584.17
10260216280	BNY MELLON FOUN 93317Q105	WALTER ENERGY INCORPORATED	150.00	9,084.00	12,265.16
10260216280	BNY MELLON FOUN 941053100	WASTE CONNECTIONS INC	520.00	17,232.80	8,602.44
10260216280	BNY MELLON FOUN 947890109	WEBSTER FINL CORP WATERBURY	780.00	15,904.20	17,752.31
10260216280	BNY MELLON FOUN 948741103	WEINGARTEN REALTY INVESTMENT	490.00	10,691.80	11,809.22
10260216280	BNY MELLON FOUN 94946T106	WELLCARE HEALTH PLANS INC	250.00	13,125.00	13,643.63
10260216280	BNY MELLON FOUN 976657106	WISCONSIN ENERGY CORP	360.00	12,585.60	7,200.53
10260216280	BNY MELLON FOUN 991061052	CRA (BNY MELLON, N.A., MEMBE	260,000.40	260,000.40	260,000.40

TOTAL FOR ACCT#10260216280

1,639,371.06 1,517,011.28

10260221020	BNYM FOUNDATION G2554F113	COVIDIEN PLC	220.00	9,902.20	9,793.96
10260221020	BNYM FOUNDATION G7945M107	SEAGATE TECHNOLOGY	380.00	6,232.00	4,008.24
10260221020	BNYM FOUNDATION G9319H102	VALIDUS HOLDINGS LTD	320.00	10,080.00	9,709.63
10260221020	BNYM FOUNDATION 00206R102	AT&T INC	380.00	11,491.20	10,563.24
10260221020	BNYM FOUNDATION 009158106	AIR PRODS & CHEMS INC	140.00	11,926.60	10,586.24
10260221020	BNYM FOUNDATION 032654105	ANALOG DEVICES INC	300.00	10,734.00	11,184.60
10260221020	BNYM FOUNDATION 035710409	ANNALY CAPITAL MANAGEMENT IN	660.00	10,533.60	11,561.88
10260221020	BNYM FOUNDATION 037411808	APACHE CORP CONV PFD	200.00	10,856.00	10,410.16
10260221020	BNYM FOUNDATION 110122108	BRISTOL-MYERS SQUIBB CO	280.00	9,867.20	9,597.92
10260221020	BNYM FOUNDATION 143658300	CARNIVAL CORP	290.00	9,465.60	9,070.62
10260221020	BNYM FOUNDATION 149123101	CATERPILLAR INC	160.00	14,496.00	11,762.88
10260221020	BNYM FOUNDATION 15189T107	CENTERPOINT ENERGY INC	820.00	16,473.80	15,291.36
10260221020	BNYM FOUNDATION 166764100	CHEVRON CORPORATION	145.00	15,428.00	13,062.76
10260221020	BNYM FOUNDATION 172967416	CITIGROUP INC PFD	160.00	12,960.00	12,234.91
10260221020	BNYM FOUNDATION 191216100	COCA - COLA CO	240.00	16,792.80	16,187.52
10260221020	BNYM FOUNDATION 253868103	DIGITAL REALTY TRUST INC	200.00	13,334.00	10,565.60
10260221020	BNYM FOUNDATION 263534109	DU PONT (E I) DE NEMOURS	250.00	11,445.00	10,337.00
10260221020	BNYM FOUNDATION 26441C105	DUKE ENERGY CORP	740.00	16,280.00	14,428.52
10260221020	BNYM FOUNDATION 278058102	EATON CORP	310.00	13,494.30	10,753.28
10260221020	BNYM FOUNDATION 30161N101	EXELON CORP	290.00	12,577.30	12,202.62
10260221020	BNYM FOUNDATION 369604103	GENERAL ELECTRIC COMPANY	840.00	15,044.40	12,547.92
10260221020	BNYM FOUNDATION 372460105	GENUINE PARTS CO	250.00	15,300.00	12,134.50
10260221020	BNYM FOUNDATION 437076102	HOME DEPOT INC	390.00	16,395.60	12,853.62
10260221020	BNYM FOUNDATION 438516106	HONEYWELL INTL INC	280.00	15,218.00	11,700.64
10260221020	BNYM FOUNDATION 46131B100	INVESCO MORTGAGE CAPITAL	620.00	8,711.00	9,017.54
10260221020	BNYM FOUNDATION 487836108	KELLOGG CO	230.00	11,631.10	12,044.64
10260221020	BNYM FOUNDATION 494368103	KIMBERLY CLARK CORP	210.00	15,447.60	14,575.68
10260221020	BNYM FOUNDATION 49446R109	KIMCO REALTY CORP	800.00	12,992.00	11,953.68
10260221020	BNYM FOUNDATION 49456B101	KINDER MORGAN INC	460.00	14,798.20	11,770.48
10260221020	BNYM FOUNDATION 50075N104	KRAFT FOODS INC CL A	470.00	17,559.20	15,805.16
10260221020	BNYM FOUNDATION 539830109	LOCKHEED MARTIN CORP	160.00	12,944.00	11,750.08
10260221020	BNYM FOUNDATION 544147101	LORILLARD INC	97.00	11,058.00	10,304.11
10260221020	BNYM FOUNDATION 577081102	MATTEL INC	460.00	12,769.60	11,922.28
10260221020	BNYM FOUNDATION 58933Y105	MERCK & CO INC	410.00	15,457.00	14,393.62
10260221020	BNYM FOUNDATION 595017104	MICROCHIP TECHNOLOGY INC	330.00	12,087.90	10,572.54
10260221020	BNYM FOUNDATION 636274300	NATIONAL GRID PLC-SP ADR	340.00	16,483.20	16,581.12
10260221020	BNYM FOUNDATION 65339F309	NEXTERA ENERGY INC CONV PFD	320.00	16,195.20	16,220.16
10260221020	BNYM FOUNDATION 693475105	PNC FINANCIAL SERVICES GROUP	260.00	14,994.20	12,110.28
10260221020	BNYM FOUNDATION 693506107	P P G INDUSTRIES INC	160.00	13,358.40	11,122.88
10260221020	BNYM FOUNDATION 69351T114	P P L CORPORATION CONV PFD	170.00	9,399.30	9,318.62
10260221020	BNYM FOUNDATION 717081103	PFIZER INC	770.00	16,662.80	13,411.86
10260221020	BNYM FOUNDATION 718172109	PHILIP MORRIS INTERNAT-W/I	170.00	13,341.60	10,869.46
10260221020	BNYM FOUNDATION 742718109	PROCTER & GAMBLE CO	240.00	16,010.40	14,658.72
10260221020	BNYM FOUNDATION 780259206	ROYAL DUTCH SHELL PLC-ADR	190.00	13,887.10	11,463.15

10260221020	BNYM FOUNDATION 842587107	SOUTHERN CO	300.00	13,887.00	12,638.40
10260221020	BNYM FOUNDATION 847560109	SPECTRA ENERGY CORP-W/I	410.00	12,607.50	10,060.58
10260221020	BNYM FOUNDATION 911312106	UNITED PARCEL SERVICE CL B	180.00	13,174.20	11,143.44
10260221020	BNYM FOUNDATION 92343V104	VERIZON COMMUNICATIONS INC	440.00	17,652.80	15,616.87
10260221020	BNYM FOUNDATION 988498101	YUM! BRANDS INC	210.00	12,392.10	10,707.48
10260221020	BNYM FOUNDATION 991061052	CRA (BNY MELLON, N.A., MEMBE	129,586.49	129,586.49	129,586.49

TOTAL FOR ACCT#10260221020

781,415.49

712,168.94

10260216280	BNY MELLON FOUN G0585R106	ASSURED GUARANTY LTD	520.00	6,832.80	7,197.16
10260216280	BNY MELLON FOUN G9319H102	VALIDUS HOLDINGS LTD	310.00	9,765.00	9,616.39
10260216280	BNY MELLON FOUN G96666105	WILLIS GROUP HOLDINGS PUBLIC	210.00	8,148.00	6,600.92
10260216280	BNY MELLON FOUN M22465104	CHECK POINT SOFTWARE TECH OR	190.00	9,982.60	6,334.50
10260216280	BNY MELLON FOUN V7780T103	ROYAL CARIBBEAN CRUISES LTD	310.00	7,678.70	9,229.76
10260216280	BNY MELLON FOUN 003654100	ABIOMED INC	820.00	15,145.40	11,733.53
10260216280	BNY MELLON FOUN 004764106	ACME PACKET INC	220.00	6,800.20	6,636.29
10260216280	BNY MELLON FOUN 008252108	AFFILIATED MANAGERS GROUP IN	146.00	14,008.70	14,826.03
10260216280	BNY MELLON FOUN 01449J105	ALERE INC	390.00	9,005.10	8,377.63
10260216280	BNY MELLON FOUN 015271109	ALEXANDRIA REAL ESTATE EQUIT	190.00	13,104.30	14,240.67
10260216280	BNY MELLON FOUN 018581108	ALLIANCE DATA SYS CORP	195.00	20,248.80	14,745.84
10260216280	BNY MELLON FOUN 021441100	ALTERA CORP	180.00	6,678.00	6,492.58
10260216280	BNY MELLON FOUN 023111206	AMARIN CORPORATION PLC -ADR	1,800.00	13,482.00	15,130.78
10260216280	BNY MELLON FOUN 024835100	AMERICAN CAMPUS COMMUNITIES	420.00	17,623.20	16,234.58
10260216280	BNY MELLON FOUN 031100100	AMETEK INC NEW	475.00	19,997.50	8,649.23
10260216280	BNY MELLON FOUN 032359309	AMTRUST FINANCIAL SERVICES	370.00	8,787.50	9,863.69
10260216280	BNY MELLON FOUN 042735100	ARROW ELECTRS INC	186.00	6,958.26	6,860.45
10260216280	BNY MELLON FOUN 043176106	ARUBA NETWORKS INC	330.00	6,111.60	9,548.06
10260216280	BNY MELLON FOUN 044209104	ASHLAND INC	270.00	15,433.20	15,568.14
10260216280	BNY MELLON FOUN 049513104	ATMEL CORP	1,410.00	11,421.00	17,416.88
10260216280	BNY MELLON FOUN 053807103	AVNET INC	380.00	11,814.20	11,825.28
10260216280	BNY MELLON FOUN 073302101	B E AEROSPACE INC	370.00	14,322.70	7,318.54
10260216280	BNY MELLON FOUN 101121101	BOSTON PROPERTIES INC	107.00	10,657.20	11,154.42
10260216280	BNY MELLON FOUN 117043109	BRUNSWICK CORP	550.00	9,933.00	10,057.61
10260216280	BNY MELLON FOUN 12504L109	CBRE GROUP INC	760.00	11,567.20	12,856.36
10260216280	BNY MELLON FOUN 125269100	CF INDUSTRIES HOLDINGS INC	91.00	13,193.18	13,074.47
10260216280	BNY MELLON FOUN 12561W105	CLECO CORP NEW	280.00	10,668.00	10,167.12
10260216280	BNY MELLON FOUN 12621E103	CONSECO FINANCIAL GROUP INC	1,540.00	9,717.40	8,408.97
10260216280	BNY MELLON FOUN 127097103	CABOT OIL & GAS CORP CLA	130.00	9,867.00	5,218.03
10260216280	BNY MELLON FOUN 140781105	CARBO CERAMICS INC	103.00	12,702.99	15,764.97
10260216280	BNY MELLON FOUN 14161H108	CARDTRONICS INC	250.00	6,765.00	7,135.67
10260216280	BNY MELLON FOUN 144285103	CARPENTER TECHNOLOGY CORP	240.00	12,355.20	12,293.88
10260216280	BNY MELLON FOUN 16117M305	CHARTER COMMUNICATIONS INC	180.00	10,249.20	10,106.57
10260216280	BNY MELLON FOUN 171340102	CHURCH & DWIGHT INC	180.00	8,236.80	8,253.54
10260216280	BNY MELLON FOUN 18683K101	CLIFFS NATS RES INC	150.00	9,352.50	4,984.44
10260216280	BNY MELLON FOUN 189754104	COACH INC	110.00	6,714.40	6,006.63
10260216280	BNY MELLON FOUN 204166102	COMMVAULT SYSTEMS INC	240.00	10,252.80	8,707.53
10260216280	BNY MELLON FOUN 216648402	COOPER COS INC	120.00	8,462.40	9,576.65
10260216280	BNY MELLON FOUN 224399105	CRANE CO	300.00	14,013.00	14,550.14
10260216280	BNY MELLON FOUN 232806109	CYPRESS SEMICONDUCTOR CORP	780.00	13,174.20	13,705.18
10260216280	BNY MELLON FOUN 257651109	DONALDSON CO INC	240.00	16,339.20	10,434.12
10260216280	BNY MELLON FOUN 261608103	DRESSER-RAND GROUP INC	250.00	12,477.50	10,422.33
10260216280	BNY MELLON FOUN 26884L109	E Q T CORP	150.00	8,218.50	8,302.81
10260216280	BNY MELLON FOUN 27579R104	EAST WEST BANCORP INC	700.00	13,825.00	13,835.37

10260216280	BNY MELLON FOUN 29266R108	ENERGIZER HLDGS INC	300.00	23,244.00	19,390.27
10260216280	BNY MELLON FOUN 29444U502	EQUINIX INC	150.00	15,210.00	14,850.28
10260216280	BNY MELLON FOUN 344849104	FOOT LOCKER INC	380.00	9,059.20	4,503.16
10260216280	BNY MELLON FOUN 360271100	FULTON FINL CORP PA	1,320.00	12,949.20	13,001.26
10260216280	BNY MELLON FOUN 365558105	GARDNER DENVER MACHY INC	180.00	13,870.80	9,666.94
10260216280	BNY MELLON FOUN 393122106	GREEN MOUNTAIN COFFEE ROASTE	130.00	5,830.50	12,651.72
10260216280	BNY MELLON FOUN 395259104	GREENHILL & CO INC	310.00	11,274.70	10,470.59
10260216280	BNY MELLON FOUN 402635304	GULFPORT ENERGY CORP	280.00	8,246.00	6,717.20
10260216280	BNY MELLON FOUN 411310105	HANSEN NAT CORP	120.00	11,056.80	8,808.72
10260216280	BNY MELLON FOUN 44107P104	HOST HOTELS & RESORTS INC	911.00	13,455.47	7,208.58
10260216280	BNY MELLON FOUN 445658107	HUNT J B TRANSPORT SERVICES	240.00	10,816.80	9,522.23
10260216280	BNY MELLON FOUN 465685105	ITC HOLDINGS CORP	210.00	15,934.80	12,423.76
10260216280	BNY MELLON FOUN 481165108	JOY GLOBAL INC	130.00	9,746.10	7,265.99
10260216280	BNY MELLON FOUN 48242W106	KBR INC	510.00	14,213.70	11,374.71
10260216280	BNY MELLON FOUN 485170302	KANSAS CITY SOUTHERN	280.00	19,042.80	8,586.48
10260216280	BNY MELLON FOUN 497266106	KIRBY CORP	160.00	10,534.40	9,944.04
10260216280	BNY MELLON FOUN 501889208	LKQ CORP	460.00	13,836.80	13,798.67
10260216280	BNY MELLON FOUN 521865204	LEAR CORP W/I	224.00	8,915.20	8,093.91
10260216280	BNY MELLON FOUN 554382101	MACERICH COMPANY (THE)	360.00	18,216.00	16,111.77
10260216280	BNY MELLON FOUN 56509R108	MAP PHARMACEUTICALS INC	640.00	8,428.80	9,385.88
10260216280	BNY MELLON FOUN 57060D108	MARKETAXESS HLDGS INC	210.00	6,323.10	6,194.91
10260216280	BNY MELLON FOUN 584690309	MEDICIS PHARMACEUTICAL CORP	390.00	12,967.50	12,136.58
10260216280	BNY MELLON FOUN 594901100	MICROS SYS INC	280.00	13,042.40	14,256.59
10260216280	BNY MELLON FOUN 651587107	NEWMARKET CORP	81.00	16,046.91	13,228.01
10260216280	BNY MELLON FOUN 67072V103	NXSTAGE MEDICAL INC	720.00	12,801.60	14,250.13
10260216280	BNY MELLON FOUN 67103H107	O'REILLY AUTOMOTIVE INC	210.00	16,789.50	16,844.98
10260216280	BNY MELLON FOUN 675232102	OCEANEERING INTL INC	130.00	5,996.90	5,623.80
10260216280	BNY MELLON FOUN 682680103	ONEOK INC	90.00	7,802.10	7,191.24
10260216280	BNY MELLON FOUN 693656100	P V H CORP	190.00	13,393.10	11,895.05
10260216280	BNY MELLON FOUN 720279108	PIER 1 IMPORTS INC	580.00	8,079.40	7,951.95
10260216280	BNY MELLON FOUN 726505100	PLAINS EXPLORATION & PR-W/I	390.00	14,320.80	13,905.49
10260216280	BNY MELLON FOUN 731068102	POLARIS INDUSTRIES INC	100.00	5,598.00	5,516.75
10260216280	BNY MELLON FOUN 743606105	PROSPERITY BANCSHARES INC	330.00	13,315.50	13,853.89
10260216280	BNY MELLON FOUN 74835Y101	QUESTCOR PHARMACEUTICALS	220.00	9,147.60	9,142.18
10260216280	BNY MELLON FOUN 748356102	QUESTAR CORP	610.00	12,114.60	11,205.57
10260216280	BNY MELLON FOUN 750086100	RACKSPACE HOSTING INC	390.00	16,773.90	10,313.20
10260216280	BNY MELLON FOUN 75281A109	RANGE RESOURCES CORP	150.00	9,291.00	9,322.02
10260216280	BNY MELLON FOUN 754730109	RAYMOND JAMES FINL INC	400.00	12,384.00	10,193.20
10260216280	BNY MELLON FOUN 754907103	RAYONIER INC REIT	375.00	16,736.25	6,568.10
10260216280	BNY MELLON FOUN 759351604	REINSURANCE GROUP OF AMERICA	280.00	14,630.00	16,576.30
10260216280	BNY MELLON FOUN 768573107	RIVERBED TECHNOLOGY INC	480.00	11,280.00	10,924.99
10260216280	BNY MELLON FOUN 770323103	ROBERT HALF INTL INC	220.00	6,261.20	5,743.21
10260216280	BNY MELLON FOUN 772739207	ROCK-TENN CO CLASS A	280.00	16,156.00	15,452.13
10260216280	BNY MELLON FOUN 776696106	ROPER INDUSTRIES INC	130.00	11,293.10	4,715.10

10260216280	BNY MELLON FOUN 78440X101	S L GREEN REALTY CORP REIT	150.00	9,996.00	10,964.44
10260216280	BNY MELLON FOUN 78454L100	SM ENERGY COMPANY	210.00	15,351.00	16,217.72
10260216280	BNY MELLON FOUN 78505P100	SXC HEALTH SOLUTIONS CORP	250.00	14,120.00	12,245.75
10260216280	BNY MELLON FOUN 816850101	SEMTECH CORP	370.00	9,183.40	9,370.32
10260216280	BNY MELLON FOUN 82669G104	SIGNATURE BANK	210.00	12,597.90	11,264.75
10260216280	BNY MELLON FOUN 858119100	STEEL DYNAMICS INC	850.00	11,177.50	10,416.07
10260216280	BNY MELLON FOUN 87424N104	TALEO CORP-CLASS A	200.00	7,738.00	7,778.51
10260216280	BNY MELLON FOUN 88076W103	TERADATA CORPORATION	190.00	9,216.90	10,773.83
10260216280	BNY MELLON FOUN 885160101	THOR INDUSTRIES INC	390.00	10,697.70	9,857.05
10260216280	BNY MELLON FOUN 88632Q103	TIBCO SOFTWARE INC	550.00	13,150.50	11,467.88
10260216280	BNY MELLON FOUN 887389104	TIMKEN CO	280.00	10,838.80	11,322.17
10260216280	BNY MELLON FOUN 889478103	TOLL BROS INC	610.00	12,456.20	9,343.70
10260216280	BNY MELLON FOUN 891894107	TOWERS WATSON & CO-CL A	180.00	10,787.40	10,939.41
10260216280	BNY MELLON FOUN 892356106	TRACTOR SUPPLY COMPANY	220.00	15,433.00	15,241.00
10260216280	BNY MELLON FOUN 893641100	TRANSDIGM GROUP INC	70.00	6,697.60	6,582.38
10260216280	BNY MELLON FOUN 896818101	TRIUMPH GROUP INC NEW	190.00	11,105.50	9,117.84
10260216280	BNY MELLON FOUN 90384S303	ULTA SALON COSMETICS & FRAGR	210.00	13,633.20	11,054.27
10260216280	BNY MELLON FOUN 911363109	UNITED RENTALS INC	370.00	10,933.50	8,622.62
10260216280	BNY MELLON FOUN 913903100	UNIVERSAL HEALTH SERVICES CL	520.00	20,207.20	20,286.83
10260216280	BNY MELLON FOUN 918204108	V F CORP	120.00	15,238.80	15,763.13
10260216280	BNY MELLON FOUN 92532F100	VERTEX PHARMACEUTICALS INC	180.00	5,977.80	7,207.94
10260216280	BNY MELLON FOUN 92839U206	VISTEON CORP-W/I	160.00	7,990.40	9,958.44
10260216280	BNY MELLON FOUN 92927K102	WABCO HOLDINGS INC-W/I	150.00	6,510.00	3,112.10
10260216280	BNY MELLON FOUN 929740108	WABTEC CORP	160.00	11,192.00	10,584.17
10260216280	BNY MELLON FOUN 93317Q105	WALTER ENERGY INCORPORATED	150.00	9,084.00	12,265.16
10260216280	BNY MELLON FOUN 941053100	WASTE CONNECTIONS INC	520.00	17,232.80	8,602.44
10260216280	BNY MELLON FOUN 947890109	WEBSTER FINL CORP WATERBURY	780.00	15,904.20	17,752.31
10260216280	BNY MELLON FOUN 948741103	WEINGARTEN REALTY INVESTMENT	490.00	10,691.80	11,809.22
10260216280	BNY MELLON FOUN 94946T106	WELLCARE HEALTH PLANS INC	250.00	13,125.00	13,643.63
10260216280	BNY MELLON FOUN 976657106	WISCONSIN ENERGY CORP	360.00	12,585.60	7,200.53
10260216280	BNY MELLON FOUN 991061052	CRA (BNY MELLON, N.A., MEMBE	260,000.40	260,000.40	260,000.40

TOTAL FOR ACCT#10260216280

1,639,371.06 1,517,011.28

10260221020	BNYM FOUNDATION G2554F113	COVIDIEN PLC	220.00	9,902.20	9,793.96
10260221020	BNYM FOUNDATION G7945M107	SEAGATE TECHNOLOGY	380.00	6,232.00	4,008.24
10260221020	BNYM FOUNDATION G9319H102	VALIDUS HOLDINGS LTD	320.00	10,080.00	9,709.63
10260221020	BNYM FOUNDATION 00206R102	AT&T INC	380.00	11,491.20	10,563.24
10260221020	BNYM FOUNDATION 009158106	AIR PRODS & CHEMS INC	140.00	11,926.60	10,586.24
10260221020	BNYM FOUNDATION 032654105	ANALOG DEVICES INC	300.00	10,734.00	11,184.60
10260221020	BNYM FOUNDATION 035710409	ANNALY CAPITAL MANAGEMENT IN	660.00	10,533.60	11,561.88
10260221020	BNYM FOUNDATION 037411808	APACHE CORP CONV PFD	200.00	10,856.00	10,410.16
10260221020	BNYM FOUNDATION 110122108	BRISTOL-MYERS SQUIBB CO	280.00	9,867.20	9,597.92
10260221020	BNYM FOUNDATION 143658300	CARNIVAL CORP	290.00	9,465.60	9,070.62
10260221020	BNYM FOUNDATION 149123101	CATERPILLAR INC	160.00	14,496.00	11,762.88
10260221020	BNYM FOUNDATION 15189T107	CENTERPOINT ENERGY INC	820.00	16,473.80	15,291.36
10260221020	BNYM FOUNDATION 166764100	CHEVRON CORPORATION	145.00	15,428.00	13,062.76
10260221020	BNYM FOUNDATION 172967416	CITIGROUP INC PFD	160.00	12,960.00	12,234.91
10260221020	BNYM FOUNDATION 191216100	COCA - COLA CO	240.00	16,792.80	16,187.52
10260221020	BNYM FOUNDATION 253868103	DIGITAL REALTY TRUST INC	200.00	13,334.00	10,565.60
10260221020	BNYM FOUNDATION 263534109	DU PONT (E I) DE NEMOURS	250.00	11,445.00	10,337.00
10260221020	BNYM FOUNDATION 26441C105	DUKE ENERGY CORP	740.00	16,280.00	14,428.52
10260221020	BNYM FOUNDATION 278058102	EATON CORP	310.00	13,494.30	10,753.28
10260221020	BNYM FOUNDATION 30161N101	EXELON CORP	290.00	12,577.30	12,202.62
10260221020	BNYM FOUNDATION 369604103	GENERAL ELECTRIC COMPANY	840.00	15,044.40	12,547.92
10260221020	BNYM FOUNDATION 372460105	GENUINE PARTS CO	250.00	15,300.00	12,134.50
10260221020	BNYM FOUNDATION 437076102	HOME DEPOT INC	390.00	16,395.60	12,853.62
10260221020	BNYM FOUNDATION 438516106	HONEYWELL INTL INC	280.00	15,218.00	11,700.64
10260221020	BNYM FOUNDATION 46131B100	INVESCO MORTGAGE CAPITAL	620.00	8,711.00	9,017.54
10260221020	BNYM FOUNDATION 487836108	KELLOGG CO	230.00	11,631.10	12,044.64
10260221020	BNYM FOUNDATION 494368103	KIMBERLY CLARK CORP	210.00	15,447.60	14,575.68
10260221020	BNYM FOUNDATION 49446R109	KIMCO REALTY CORP	800.00	12,992.00	11,953.68
10260221020	BNYM FOUNDATION 49456B101	KINDER MORGAN INC	460.00	14,798.20	11,770.48
10260221020	BNYM FOUNDATION 50075N104	KRAFT FOODS INC CL A	470.00	17,559.20	15,805.16
10260221020	BNYM FOUNDATION 539830109	LOCKHEED MARTIN CORP	160.00	12,944.00	11,750.08
10260221020	BNYM FOUNDATION 544147101	LORILLARD INC	97.00	11,058.00	10,304.11
10260221020	BNYM FOUNDATION 577081102	MATTEL INC	460.00	12,769.60	11,922.28
10260221020	BNYM FOUNDATION 58933Y105	MERCK & CO INC	410.00	15,457.00	14,393.62
10260221020	BNYM FOUNDATION 595017104	MICROCHIP TECHNOLOGY INC	330.00	12,087.90	10,572.54
10260221020	BNYM FOUNDATION 636274300	NATIONAL GRID PLC-SP ADR	340.00	16,483.20	16,581.12
10260221020	BNYM FOUNDATION 65339F309	NEXTERA ENERGY INC CONV PFD	320.00	16,195.20	16,220.16
10260221020	BNYM FOUNDATION 693475105	PNC FINANCIAL SERVICES GROUP	260.00	14,994.20	12,110.28
10260221020	BNYM FOUNDATION 693506107	P P G INDUSTRIES INC	160.00	13,358.40	11,122.88
10260221020	BNYM FOUNDATION 69351T114	P P L CORPORATION CONV PFD	170.00	9,399.30	9,318.62
10260221020	BNYM FOUNDATION 717081103	PFIZER INC	770.00	16,662.80	13,411.86
10260221020	BNYM FOUNDATION 718172109	PHILIP MORRIS INTERNAT-W/I	170.00	13,341.60	10,869.46
10260221020	BNYM FOUNDATION 742718109	PROCTER & GAMBLE CO	240.00	16,010.40	14,658.72
10260221020	BNYM FOUNDATION 780259206	ROYAL DUTCH SHELL PLC-ADR	190.00	13,887.10	11,463.15

10260221020	BNYM FOUNDATION 842587107	SOUTHERN CO	300.00	13,887.00	12,638.40
10260221020	BNYM FOUNDATION 847560109	SPECTRA ENERGY CORP-W/I	410.00	12,607.50	10,060.58
10260221020	BNYM FOUNDATION 911312106	UNITED PARCEL SERVICE CL B	180.00	13,174.20	11,143.44
10260221020	BNYM FOUNDATION 92343V104	VERIZON COMMUNICATIONS INC	440.00	17,652.80	15,616.87
10260221020	BNYM FOUNDATION 988498101	YUM! BRANDS INC	210.00	12,392.10	10,707.48
10260221020	BNYM FOUNDATION 991061052	CRA (BNY MELLON, N.A., MEMBE	129,586.49	129,586.49	129,586.49

TOTAL FOR ACCT#10260221020

781,415.49

712,168.94

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

Application for Extension of Time To File an Exempt Organization Return

OMB No. 1545-1709

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

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

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

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

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

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

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

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return. See instructions.	Name of exempt organization or other filer, see instructions		Employer identification number (EIN) or	
	BNY MELLON FOUNDATION, INC		☒ 31-1605320	
	Number, street, and room or suite no. If a P.O. box, see instructions.		Social security number (SSN)	
	BNY MELLON, N.A. - P.O. BOX 185		☐	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions.		PA 15230-0185	
	Pittsburgh			

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

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

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

Telephone No. ► (412) 234-8833

FAX No. ►

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

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

► ☐ tax year beginning _____, and ending _____

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$	63,987
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	\$	49,555
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	\$	14,428

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

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

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

(HTA)

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

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

Enter filer's identifying number, see instructions

Type or print	Name of exempt organization	Employer identification number (EIN) or
	BNY MELLON FOUNDATION, INC	☒ 31-1605320
File by the due date for filing your return. See instructions	Number, street, and room or suite no. If a P.O. box, see instructions.	Social security number (SSN)
	BNY MELLON, N.A. - P.O. BOX 185	☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions.	
	Pittsburgh	PA 15230-0185

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

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

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

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

- 4 I request an additional 3-month extension of time until 11/15/2012
- 5 For calendar year 2011, or other tax year beginning _____, and ending _____
- 6 If the tax year entered in line 5 is for less than 12 months, check reason: ☐ Initial return ☐ Final return
☐ Change in accounting period
- 7 State in detail why you need the extension _____

8a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	\$	63,983
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b	\$	63,983
c	Balance due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c	\$	0

Signature and Verification must be completed for Part II only.

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

Signature ☒ David D. [Signature] Title ☒ SA Date ☒ 7/26/12