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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 7/1/2011, and ending 6/30/2012

Name of foundation THE 1994 CHARLES B DEGENSTEIN FDN		A Employer identification number 23-7792979
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N A - P O Box 185	Room/suite	B Telephone number (see instructions) (215) 553-3344
City or town, state, and ZIP code Pittsburgh PA 15230-0185		C If exemption application is pending, check here ☐
G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 86,906,153	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

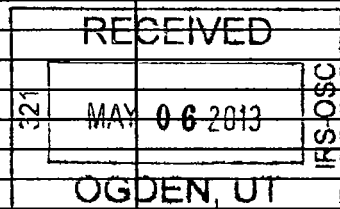
Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	0	0		
	4 Dividends and interest from securities	1,615,870	1,611,533		
	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	1,152,479			
	b Gross sales price for all assets on line 6a	45,077,838			
	7 Capital gain net income (from Part IV, line 2)		1,152,060		
	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)	614,758	143,896	0		
12 Total. Add lines 1 through 11	3,383,107	2,907,489	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	800,432	480,259		320,173
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16 a Legal fees (attach schedule)	132	0	0	132
	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)	91,741	64,903	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)	219,393	189,390	0	28,956
	24 Total operating and administrative expenses. Add lines 13 through 23	1,111,698	734,552	0	349,261
	25 Contributions, gifts, grants paid	4,178,377			4,178,377
26 Total expenses and disbursements. Add lines 24 and 25	5,290,075	734,552	0	4,527,638	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-1,906,968				
b Net investment income (if negative, enter -0-)		2,172,937			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

(HTA)

Form **990-PF** (2011)ENVELOPE
POSTMARK DATE
MAY 02 2013

SCANNED MAY 10 2013



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		-21,097	0	
	2	Savings and temporary cash investments		736,017	1,716,008	1,716,008
	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				
	10 a	Investments—U S and state government obligations (attach schedule)		0	0	0
	b	Investments—corporate stock (attach schedule)		0	0	0
	c	Investments—corporate bonds (attach schedule)		0	0	0
	Liabilities	11	Investments—land, buildings, and equipment basis	0		
		Less accumulated depreciation (attach schedule)	0	0	0	0
12		Investments—mortgage loans				
13		Investments—other (attach schedule)		83,238,671	79,448,778	85,190,145
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)		83,953,591	81,164,786	86,906,153
Net Assets or Fund Balances	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		83,953,591	81,164,786	
	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)		83,953,591	81,164,786		
31	Total liabilities and net assets/fund balances (see instructions)		83,953,591	81,164,786		

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	83,953,591
2	Enter amount from Part I, line 27a	2	-1,906,968
3	Other increases not included in line 2 (itemize) <u>See Attached Statement</u>	3	139,027
4	Add lines 1, 2, and 3	4	82,185,650
5	Decreases not included in line 2 (itemize) <u>See Attached Statement</u>	5	1,020,864
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	81,164,786

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a 0	0	0	0
b 0	0	0	0
c 0	0	0	0
d 0	0	0	0
e 0	0	0	0

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 { If (loss), enter -0- in Part I, line 7	2	1,152,479
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2010	4,420,519	91,151,990	0.048496
2009	4,591,648	97,781,075	0.046958
2008	6,240,983	87,579,034	0.071261
2007	3,910,288	97,033,958	0.040298
2006	2,736,687	108,695,849	0.025177

2 Total of line 1, column (d)	2	0.232190
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.046438
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	87,244,106
5 Multiply line 4 by line 3	5	4,051,442
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	21,729
7 Add lines 5 and 6	7	4,073,171
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	4,527,638

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

1 a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)				
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	21,729	
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)				
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0	
3 Add lines 1 and 2		3	21,729	
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4		
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	21,729	
6 Credits/Payments				
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	25,318		
b Exempt foreign organizations—tax withheld at source	6b			
c Tax paid with application for extension of time to file (Form 8868)	6c	17,844		
d Backup withholding erroneously withheld	6d			
7 Total credits and payments. Add lines 6a through 6d	7	43,162		
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	0		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	21,433		
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☒ 21,433 Refunded ☐	11	0		

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ▶ N/A				
14	The books are in care of ▶ BNY MELLON, N A	Telephone no ▶	(215) 553-3344	
	Located at ▶ P O BOX 185, PITTSBURGH, PA	ZIP+4 ▶	15230-0185	
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
	See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶			X

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

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

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

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

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

N/A

Organizations relying on a current notice regarding disaster assistance check here

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

N/A

☐ Yes ☐ No

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

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

X

If "Yes" to 6b, file Form 8870

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

N/A

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N A P O Box 185 Pittsburgh PA 15230-0185	TRUSTEE SEE ATTACHED	578,472	NONE	NONE
BNY Mellon, N A P O Box 185 Pittsburgh PA 15230-0185	FEE REIMBURSEMENT	-248,894	N/A	N/A
JEFFREY APFELBAUM C/O APFELBAUM, ET AL, 43 SOUTH FIFTH S	CO-TRUSTEE 25-30	235,427	NONE	NONE
MICHAEL M APFELBAUM C/O APFELBAUM, ET AL, 43 SOUTH FIFTH S	CO-TRUSTEE 25-30	235,427	NONE	NONE

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	87,297,316
b	Average of monthly cash balances	1b	1,275,380
c	Fair market value of all other assets (see instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	88,572,696
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	88,572,696
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	1,328,590
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	87,244,106
6	Minimum investment return. Enter 5% of line 5	6	4,362,205

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	4,362,205
2a	Tax on investment income for 2011 from Part VI, line 5	2a	21,729
b	Income tax for 2011 (This does not include the tax from Part VI.)	2b	0
c	Add lines 2a and 2b	2c	21,729
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	4,340,476
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	4,340,476
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	4,340,476

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	4,527,638
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	4,527,638
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	21,729
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,505,909

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				4,340,476
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0	
b Total for prior years 20____, 20____, 20____		0		
3 Excess distributions carryover, if any, to 2011				
a From 2006	0			
b From 2007	0			
c From 2008	1,035,885			
d From 2009	0			
e From 2010	0			
f Total of lines 3a through e	1,035,885			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 4,527,638				
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				4,340,476
e Remaining amount distributed out of corpus	187,162			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0			0
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	1,223,047			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions		0		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	1,223,047			
10 Analysis of line 9				
a Excess from 2007	0			
b Excess from 2008	1,035,885			
c Excess from 2009	0			
d Excess from 2010	0			
e Excess from 2011	187,162			

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

Tax year	Prior 3 years			(e) Total
(a) 2011	(b) 2010	(c) 2009	(d) 2008	
0				0
0	0	0	0	0
0				0
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Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see instructions.)**1 Information Regarding Foundation Managers:****a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2))

NONE

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

NONE

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:Check here ☒ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d**a** The name, address, and telephone number of the person to whom applications should be addressed

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

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

Recipient	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 4,178,377
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	1,615,870	
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	900001	419	18	1,152,060	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a <u>See Attached Statement</u>		1,632		613,126	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)		2,051		3,381,056	0
13 Total. Add line 12, columns (b), (d), and (e)				13	3,383,107

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

[illegible]

	Yes	No
1a(1)		X
1a(2)		X
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)		X
1c		X

(1) Cash

(2) Other assets

(1) Sales of assets to a noncharitable exempt organization

(2) Purchases of assets from a noncharitable exempt organization

(3) Rental of facilities, equipment, or other assets

(4) Reimbursement arrangements

(5) Loans or loan guarantees

(6) Performance of services or membership or fundraising solicitations

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

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

☐ Yes ☒ No

(a) Name of organization

(b) Type of organization

(c) Description of relationship

**Sign
Here**

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

Signature of officer or trustee

4/25/2013
Date

VICE PRESIDENT
Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

PTIN

Shawn P Hanlon

4/25/2013

Check ☒ if self-employed

P00965923

Firm's name ► PRICEWATERHOUSECOOPERS LLP

Firm's EIN ▶ 13-4008324

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

Phone no	(412) 355-6000
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THE 1994 CHARLES B DEGENSTEIN FDN

23-7792979 Page 1 of 1

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

Recipient(s) paid during the year

Name

SEE ATTACHED LIST OF CHARITABLE DISTRIBUTIONS

Street

City	State	Zip Code	Foreign Country
Relationship NONE	Foundation Status SEC 501(C)(3) PUBLIC CHARITY		
Purpose of grant/contribution GENERAL OPERATING EXPENSES			Amount 4,178,377

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

Name

Street

City	State	Zip Code	Foreign Country
Relationship	Foundation Status		
Purpose of grant/contribution			Amount 0

THE 1994 CHARLES B DEGENSTEIN FDN

ACCOUNT NAME	TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
THE 1994 CHARLES B DEGENSTEIN FDN	CASH		CASH	0	-33487.75	-33487.75
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	G0408V102	AON PLC	4140	193689.2	205781.25
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	G1151C101	ACCENTURE PLC-CL A	2350	141211.5	130683.62
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	G2554F113	COVIDIEN PLC	3100	165850	146340.99
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	G47791101	INGERSOLL-RAND PLC	4180	176312.4	170274.39
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	G491BT108	INVECO LTD	7790	176054	142782.13
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	H5833N103	NOBLE CORPORATION	3700	120361	143454.55
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	N6596X109	NXP SEMICONDUCTORS N V	6990	162377.7	130604.65
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	00206R102	AT&T INC	3760	134081.6	104572.77
THE 1994 CHARLES B DEGENSTEIN FDN	EQUITY/BALANCED MUTUAL FUNDS	7565302	ADVANTAGE GLOBAL ALPHA-I	64102.56	773717.85	800000
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	9158106	AIR PRODS & CHEMS INC	1500	121095	123072.3
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	23135106	AMAZON COM INC	868	198207.8	174536.45
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	37833100	APPLE INC	1325	773800	206623.19
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	54937107	B B & T CORPORATION	9020	278267	194992.89
THE 1994 CHARLES B DEGENSTEIN FDN	CASH MANAGEMENT VEHICLES	05569M616	BNY MELLON MONEY MARKET FUND CL M	1424377.77	1424377.77	1424377.77
THE 1994 CHARLES B DEGENSTEIN FDN	MELLON FIXED INCOME MUT FUNDS	05569M780	BNY MELLON ST US GOV SECS-M	40493.21	494422.14	492188.01
THE 1994 CHARLES B DEGENSTEIN FDN	MELLON FIXED INCOME MUT FUNDS	05569M814	BNY MELLON INTERMEDIATE BD-M	24473.93	321832.21	321577.04
THE 1994 CHARLES B DEGENSTEIN FDN	MELLON EQUITY/BALANCE MUT FND	05569M855	BNY MELLON EMERGING MKTS-M	897778.27	8259560.17	8967315.92
THE 1994 CHARLES B DEGENSTEIN FDN	MELLON EQUITY/BALANCE MUT FND	05569M871	BNY MELLON INTERNATIONAL-M	90824.08	812875.6	913337.23
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	56752108	BAIDU INC	1372	157752.58	187427.59
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	110122108	BRISTOL-MYERS SQUIBB CO	5480	197006	185923.8
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	143658300	CARNIVAL CORP	4490	153872.3	140726.16
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	149123101	CATERPILLAR INC	2071	175848.61	138863.67
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	150870103	CELANESE CORP -SER A	3480	120477.6	156791.75
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	15189T107	CENTERPOINT ENERGIES INC	6250	129187.5	121012.5
THE 1994 CHARLES B DEGENSTEIN FDN	CLOSELY HELD STOCK	155990104	CENTRAL PROPERTIES INC	120	127851.6	0
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	168764100	CHEVRON CORPORATION	1820	192010	179872.06
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	172967424	CITIGROUP INC	4813	131924.33	181325.77
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	191218100	COCA - COLA CO	2710	211894.9	185093.28
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	20030N101	COMCAST CORP CL A	6500	207805	197481.3
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	22160K105	COSTCO WHSL CORP NEW	1840	174800	136191.1
THE 1994 CHARLES B DEGENSTEIN FDN	EQUITY/BALANCED MUTUAL FUNDS	233203421	DFA EMERG MKTS CORE EQUITY	56232.78	1013314.77	1006368.72
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	254687106	WALT DISNEY CO/THE	5890	285665	197519.38
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	260003108	DOVER CORP	2840	152252.4	159981.86
THE 1994 CHARLES B DEGENSTEIN FDN	FIXED INCOME MUTUAL FUNDS	261967830	DREYFUS INFLTN ADJ SEC-INST	241712.12	3429895.07	3038025
THE 1994 CHARLES B DEGENSTEIN FDN	FIXED INCOME MUTUAL FUNDS	261980494	DREYFUS EMG MKT DEBT LOC C-I	17397.35	246868.47	250000
THE 1994 CHARLES B DEGENSTEIN FDN	EQUITY/BALANCED MUTUAL FUNDS	261986582	DREYFUS GLOBAL REAL ES SEC-I	260416.66	2013020.84	2000000
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	268648102	E M C CORP MASS	10090	258606.7	176788.52
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	278058102	EATON CORP	4360	172786.8	194535.8
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	30219G108	EXPRESS SCRIPTS HOLDING CO	4240	236719.2	200178.32
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	30231G102	EXXON MOBIL CORP	2700	231039	160896.53
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	35671D857	FREEPORT MCMORAN COPPER & GOLD INC	3810	129806.7	167900.49
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	369604103	GENERAL ELECTRIC COMPANY	7450	155258	144941.08
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	375558103	GILEAD SCIENCES INC	3190	163583.2	129829.49
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	406216101	HALLIBURTON CO	6384	181241.76	193975.77
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	437078102	HOMER DEPOT INC	4340	229976.6	136086.35
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	438516106	HONEYWELL INTL INC	3210	179246.4	116898.17
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	459200101	INTERNATIONAL BUSINESS MACHINES CORP	1742	340700.36	202925.33
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	46625H100	JP MORGAN CHASE & CO	5330	190440.9	121921.29
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	478366107	JOHNSON CONTROLS INC	5920	164043.2	194205.01
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	48121A670	HIGHBRIDGE DYNAMIC COMM STRAT FUNDE-E	97044.11	1556587.67	2085569.01
THE 1994 CHARLES B DEGENSTEIN FDN	EQUITY/BALANCED MUTUAL FUNDS	50075N104	KRAFT FOODS INC CL A	6080	234809.6	210807.59
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	517834107	LAS VEGAS SANDS CORP	3480	151345.2	15527.46
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	565849106	MARATHON OIL CORP	5440	139100.8	159650.49
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	582839106	MEAD JOHNSON NUTRITION	1710	137672.1	122408.18

THE 1994 CHARLES B DEGENSTEIN FDN

ACCOUNT NAME	TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	589333105	MERCK & CO INC	6200	258850	225950 55
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	59156R108	METLIFE INC	5080	156718	175008 94
THE 1994 CHARLES B DEGENSTEIN FDN	EQUITY/BALANCED MUTUAL FUNDS	63672T885	ASG GLOBAL ALTERNATIVES FUND-Y	47123 67	474064 18	522765 46
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	693475105	PNC FINANCIAL SERVICES GROUP	3960	241995 6	193601 48
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	713448108	PEPSICO INC	3230	228231 8	196470 8
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	717081103	PFIZER INC	13190	303370	193313 05
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	718172109	PHILIP MORRIS INTERNAT-WII	2170	189354 2	106618 96
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	726505100	PLAINS EXPLORATION & PR-WII	3260	114688 8	109000 71
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	742718109	PROCTER & GAMBLE CO	4290	262762 5	247850 66
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	74733V100	QEP RESOURCES INC	3410	102197 7	125029 7
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	747525103	QUALCOMM INC	4770	265593 6	277090 72
THE 1994 CHARLES B DEGENSTEIN FDN	EQUITY/BALANCED MUTUAL FUNDS	78356A160	RYDEX MANAGED FUTURES STRATEGY FD-Y	31571 76	684791 6	778506 88
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	79466L302	SALESFORCE COM INC	1357	187618 82	186986 29
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	808657108	SCHLUMBERGER LTD	3210	208361 1	244284 9
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	819851109	SEMPRA ENERGY	2930	201818 4	144424 39
THE 1994 CHARLES B DEGENSTEIN FDN	FOREIGN COMMON STOCK	82481R106	SHIRE PLC	1670	144271 3	156870 59
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	857477103	STATE STREET CORP	3630	162043 2	126971 77
THE 1994 CHARLES B DEGENSTEIN FDN	EQUITY/BALANCED MUTUAL FUNDS	86271F727	DREYFUS US EQUITY FUND-I	342367 96	4991724 96	4090466 26
THE 1994 CHARLES B DEGENSTEIN FDN	EQUITY/BALANCED MUTUAL FUNDS	86271F768	DREYFUS PRE STRAT INTER ST-I	157419 34	2066916 01	1682982 67
THE 1994 CHARLES B DEGENSTEIN FDN	FIXED INCOME MUTUAL FUNDS	87234N765	TCW EMERGING MARKETS INCOME FUND-I	85918 57	748350 78	760215 73
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	88076W103	TERADATA CORPORATION	3490	251314 9	168455 97
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	882508104	TEXAS INSTRUMENTS INC	5000	143450	155681 17
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	902973304	US BANCORP	5890	189422 4	133281 28
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	907818108	UNITED PAC CORP	1340	159875 4	125415 29
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	913017109	UNITED TECHNOLOGIES CORP	2490	188069 7	181989 87
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	91913V100	VALERO ENERGY CORP NEW	7620	184023	163137 34
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	92343V104	VERIZON COMMUNICATIONS INC	2250	99990	78790 5
THE 1994 CHARLES B DEGENSTEIN FDN	EQUITY/BALANCED MUTUAL FUNDS	92828T889	VIRTUS EMERGING MKTS OPPOR-I	32432 43	304540 54	300000
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	942683103	WATSON PHARMACEUTICALS INC	2060	152419 4	133441 44
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	949746101	WELLS FARGO & COMPANY	7700	257488	199494 93
THE 1994 CHARLES B DEGENSTEIN FDN	COMMON STOCK	988498101	YUM! BRANDS INC	3430	220960 6	178786 2
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	99VVABXY5	ALCENTRA MEZZANINE III	546174	530116 48	546174
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	99VVAC037	SIGULER GUFF DOF IV LP	426847 38	383650 43	426847 38
THE 1994 CHARLES B DEGENSTEIN FDN	LIABILITIES	99VVAC045	LIAB-SIGULER GUFF DOV IV	573152 62	0	0
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	99VVAGM00	BNY MELLON PRIVATE EQUITY FUND VII	300000	278700	300000
THE 1994 CHARLES B DEGENSTEIN FDN	LIABILITIES	999D90717	LIAB-MELLON PRIVATE EQUITY FUND V	315000	0	0
THE 1994 CHARLES B DEGENSTEIN FDN	LIABILITIES	999F04259	LIAB-BNY MELLON PE FUND VI	437500	0	0
THE 1994 CHARLES B DEGENSTEIN FDN	LIABILITIES	999G05171	LIAB-ALCENTRA MEZZANINE III	203826	0	0
THE 1994 CHARLES B DEGENSTEIN FDN	LIABILITIES	999G31839	LIAB-BNY MELLON PRIV EQUITY FUND VII	1700000	0	0
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	999Q14148	THE OPTIMA PARTNERS FOCUS FUND	166812 07	1866009 87	2000000
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	999Z26613	IVY CLARUS ASSOCIATES II	54389 49	54389 49	205848 85
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	999Z27488	OPTIMA PARTNR GLBL FD LTD MAY 1 2008	100000	931270	1000000
THE 1994 CHARLES B DEGENSTEIN FDN	SUNDRY ASSETS	999Z38436	EACH HEDGE FUND REDEMPTION HOLDBACK	187050 5	187050 5	201532 82
THE 1994 CHARLES B DEGENSTEIN FDN	REAL ESTATE	999Z42735	228 ARCH STREET	1	280000	165000
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	999Z45084	THE ABSOLUTE RETURN FUND SPV	160128 61	5092 09	28741 48
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	999Z54284	THE OPTIMA DISCRETIONARY MACRO FD LT	119274 81	1284589 7	1250000
THE 1994 CHARLES B DEGENSTEIN FDN	MELLON EQUITY/BALANCE MUT FND	999Z86567	MELLON OPTIMA U/S STRATEGY FD LLC	57443 3	5214461 87	4830825 4
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	999100373	MELLON PRIVATE EQUITY FUND IV LP	1750000	1393875	1216777 38
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	999137425	MELLON PRIVATE EQUITY FUND V	1485000	1700325	1035234 01
THE 1994 CHARLES B DEGENSTEIN FDN	LIMITED PARTNERSHIPS	999205511	BNY MELLON PRIVATE EQUITY FUND VI LP	1312500	1448993 75	1259775 7

\$ 58,373,195 10 \$

\$ 54,905,077 54

THE 1994 CHARLES B DEGENSTEIN FDN

ACCOUNT NAME	TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1994 CHARLES B DEGENSTEIN FDN-SUB1	FOREIGN COMMON STOCK	G491BT108	INVERSCO LTD	5400	122040	90531 37
1994 CHARLES B DEGENSTEIN FDN-SUB1	FOREIGN COMMON STOCK	H5833N103	NOBLE CORPORATION	3670	119385 1	142291 41
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	37833100	APPLE INC	656	383104	115557 09
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	54937107	B & T CORPORATION	4590	141601 5	119859 65
1994 CHARLES B DEGENSTEIN FDN-SUB1	CASH MANAGEMENT VEHICLES	05569M616	BNY MELLON MONEY MARKET FUND CL M	12610 79	12610 79	14736 55
1994 CHARLES B DEGENSTEIN FDN-SUB1	CASH MANAGEMENT VEHICLES	05569M616	BNY MELLON MONEY MARKET FUND CL M	14736 55	14736 55	14736 55
1994 CHARLES B DEGENSTEIN FDN-SUB1	FOREIGN COMMON STOCK	56752108	BAIDU INC	1157	133031 86	129272 39
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	149123101	CATERPILLAR INC	2089	177376 99	128524 31
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	150870103	CELANESE CORP -SER A	3210	111130 2	115808 78
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	18683K101	CLIFFS NATS RES INC	1480	72949 2	55659 61
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	254687106	WALT DISNEY CO/THE	3410	165385	104185 09
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	260003108	DOVER CORP	2190	117405 9	147769 59
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	30219G108	EXPRESS SCRIPTS HOLDING CO	3010	168048 3	143971 48
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	375558103	GILEAD SCIENCES INC	3160	162044 8	141713 9
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	406216101	HALLIBURTON CO	3720	105610 8	113949 28
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	438516106	HONEYWELL INTL INC	2960	165286 4	105063 7
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	459200101	INTERNATIONAL BUSINESS MACHINES CORP	753	147271 74	155583 3
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	478366107	JOHNSON CONTROLS INC	4540	125803 4	111734 32
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	50075N104	KRAFT FOODS INC CL A	4590	177285 8	128039 32
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	517834107	LAS VEGAS SANDS CORP	2850	123946 5	119559 33
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	548661107	LOWE'S COMPANIES INC	4590	130539 6	123444 4
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	565849106	MARATHON OIL CORP	3920	100234 4	112617 61
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	58933Y105	MERCK & CO INC	4010	167417 5	149034 46
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	59156R108	METLIFE INC	4740	146229	155572 3
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	713448108	PEPSICO INC	2750	194315	185756 17
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	79466L302	SALESFORCE COM INC	1157	159968 82	107859 36
1994 CHARLES B DEGENSTEIN FDN-SUB1	FOREIGN COMMON STOCK	808657108	SCHLUMBERGER LTD	1780	115539 8	136345 33
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	88076W103	TERADATA CORPORATION	2550	183625 5	136398 68
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	882508104	TEXAS INSTRUMENTS INC	4660	133695 4	155946 9
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	91913Y100	VALERO ENERGY CORP NEW	6220	150213	176247
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	942683103	WATSON PHARMACEUTICALS INC	2750	203472 5	131381 47
1994 CHARLES B DEGENSTEIN FDN-SUB1	COMMON STOCK	949746101	WELLS FARGO & COMPANY	4840	161849 6	143130 42
					\$ 4,593,132.95	\$ 3,910,255.36
1994 CHARLES B DEGENSTEIN FDN-SUB 2	FOREIGN COMMON STOCK	G10082140	ENERGY XII BERMUDA LTD	800	25032	13821 6
1994 CHARLES B DEGENSTEIN FDN-SUB 2	FOREIGN COMMON STOCK	G30397106	ENDURANCE SPECIALTY HLDGS	1270	48666 4	56057 54
1994 CHARLES B DEGENSTEIN FDN-SUB 2	FOREIGN COMMON STOCK	G3075P101	ENSTAR GROUP LTD	409	40466 46	32121 18
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	G50871105	JAZZ PHARMACEUTICALS PLC	670	30156 7	30621 61
1994 CHARLES B DEGENSTEIN FDN-SUB 2	FOREIGN COMMON STOCK	M0854Q105	ALLOT COMMUNICATIONS LTD	2140	59620 4	29881 64
1994 CHARLES B DEGENSTEIN FDN-SUB 2	FOREIGN COMMON STOCK	N87237108	TORNIER NV	1220	27352 4	28205 42
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	2896207	ABERCROMBIE & FITCH CO CL A	590	20142 6	30955
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	3654100	ABIOMED INC	2030	46324 6	31148 33
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	4397105	ACCURAY INC	4120	28077 8	29863 93
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	00448Q201	ACHILLION PHARMACEUTICALS	2240	13888	12963 11
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	4498101	ACI WORLDWIDE INC	730	32273 3	25834 48
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	8252108	AFFILIATED MANAGERS GROUP INC	392	42904 4	28516 26
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	12653101	ALBEMARLE CORP	360	21470 4	22246 7
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	21441100	ALTEA CORP	340	11505 6	11702 8
1994 CHARLES B DEGENSTEIN FDN-SUB 2	FOREIGN COMMON STOCK	23111206	AMARIN CORPORATION PLC-ADR	9420	136213 2	61142 54
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	2 55E+109	AMERICAN EAGLE OUTFITTERS INC NEW	1270	25057 1	16111 22
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	31100100	AMETEK INC NEW	840	41924 4	20214 67
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	35623107	ANN INC	790	20137 1	23144 79

THE 1994 CHARLES B DEGENSTEIN FDN

ACCOUNT NAME	TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	038344103	APPROACH RESOURCES INC	520	13280.8	14431.82
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	03836W103	AQUA AMERICA INC	760	18969.6	17099.32
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	44209104	ASHLAND INC	400	27724	23468
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	04621X108	ASSURANT INC	470	16374.8	19256.84
1994 CHARLES B DEGENSTEIN FDN-SUB 2	CASH MANAGEMENT VEHICLES	05669M616	BNY MELLON MONEY MARKET FUND CL M	31472.56	31472.56	31472.56
1994 CHARLES B DEGENSTEIN FDN-SUB 2	CASH MANAGEMENT VEHICLES	05669M616	BNY MELLON MONEY MARKET FUND CL M	8938.22	8938.22	8938.22
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	73302101	BE AEROSPACE INC	500	21830	9930
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	101119105	BOSTON PRIVATE FINL HLDGS INC	2580	23039.4	19882.77
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	101121101	BOSTON PROPERTIES INC	275	29801.75	28451.78
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	117043109	BRUNSWICK CORP	1420	31552.4	23700.79
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	12561W105	CLECO CORP NEW	1170	48941.1	33109.23
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	126E+107	CONSECO FINANCIAL GROUP INC	3030	23634	17768.31
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	127097103	CABOT OIL & GAS CORP CL A	630	24822	10814.89
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	133131102	CAMPDEN PROPERTY TRUST REIT	450	30451.5	20324.89
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	144285103	CARPENTER TECHNOLOGY CORP	610	29182.4	31042.53
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	149150104	CATHAY GENERAL BANCORP	1910	31534.1	22528.63
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	16117M305	CHART INDUSTRIES INC	270	18565.2	19247.15
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	171340102	CHARTER COMMUNICATIONS INC	410	29056.7	23102.52
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	171340102	CHURCH & DWIGHT INC	810	44930.7	37774.41
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	19421W100	COLLECTIVE BRANDS INC	1500	32130	30301.71
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	224399105	CRANE CO	660	24010.8	33410.32
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	232806109	CYPRESS SEMICONDUCTOR CORP	2030	26836.6	24587.17
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	252131107	DEXCOM INC	2410	31233.6	29685.18
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	253393102	DICKS SPORTING GOODS INC	690	33120	33039.41
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	254709108	DISCOVER FINANCIAL SERVICES	530	18327.4	17764.33
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	257651109	DISCOLDSON CO INC	970	32368.9	33455.14
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	25960P109	DOUGLAS EMMETT INC-W/I	1930	44583	25826.47
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	27579R104	EAST WEST BANCORP INC	1970	46216.2	40650.88
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	277432100	EASTMAN CHEM CO	350	17629.5	16141.81
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	30063P105	EXACT SCIENCES CORP	1680	18009.6	17006.68
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	30241L109	FEI CO	700	33488	23005.15
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	311642102	FARO TECHNOLOGIES INC	660	27772.8	29212.69
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	315616102	F5 NETWORKS INC	352	35045.12	14984.56
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	316773100	FIFTH THIRD BANCORP	1820	24388	21457.8
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	320517105	FIRST HORIZON NATIONAL CORP	1900	16435	19944.68
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	34385P108	FLUIDIGM CORP	1170	17596.8	18169.82
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	346233109	FORESTAR GROUP INC	1930	24723.3	28086.05
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	350E+113	FORTINET INC	1940	45046.8	17367.45
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	35804H106	FRESH MARKET INC/THE	850	45585.5	29363.89
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	36191G107	G N C HOLDINGS INC	720	28224	24640.42
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	404303109	HSN INC	970	39139.5	33764.05
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	420877201	HAYNES INTERNATIONAL INC	510	25979.4	26278.36
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	421908108	HEALTHCARE SERVICES GROUP INC	1530	29651.4	21085.23
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	440543106	HORNBECK OFFSHORE SVCS INC	480	18614.4	19362.19
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	44107P104	HOTEL & RESORTS INC	2042	32304.44	23713.27
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	443510201	HUBBELL INC CL B	430	33514.2	32065.12
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	444903108	HUMAN GENOME SCIENCES INC	1330	17462.9	18270.21
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	45166R204	IDENIX PHARMACEUTICALS INC	1840	18915.2	25211.13
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	453E+113	INCONTACT INC	4370	21893.7	24722.68
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	457461200	INLAND REAL ESTATE	2560	21452.8	24020.72
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	458665304	INTERFACE INC	1720	23443.6	21304.92
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	465685105	ITC HOLDINGS CORP	610	42035.1	34453.59
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	472319102	JEFFERIES GROUP INC	1140	14808.6	22136.75
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	48020Q107	JONES LANG LASALLE INC	380	26740.6	32534.42
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	48242W106	KBR INC	930	22980.3	22962.3

THE 1994 CHARLES B DEGENSTEIN FDN

ACCOUNT NAME	TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	485170302	KANSAS CITY SOUTHERN	610	42431.6	22125.75
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	493732101	K FORCE INC	3080	41456.8	37163.46
1994 CHARLES B DEGENSTEIN FDN-SUB 2	FOREIGN COMMON STOCK	500150100	KODIAK OIL & GAS CORP	1930	15845.3	16713.03
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	526057104	LENNAR CORP CLASS A	640	19782.4	16879.81
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	530322106	LIBERTY MEDIA CORP-LIBER-A	300	26373	22364.76
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	533900106	LINCOLN ELEC HLDGS INC	530	23208.7	23901.32
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	536797103	LITHIA MTRS INC	990	22819.5	20529.53
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	54142L109	LOGMEIN INC	970	29604.4	43470.93
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	55973B102	MAGNUM HUNTER RESOURCES CORP	4040	16887.2	27408.17
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	56509R108	MAP PHARMACEUTICALS INC	4680	69966	71728.26
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	606710200	MITEK SYSTEMS INC	8680	33765.2	79084.6
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	608190104	MOHAWK INDS INC	540	37708.2	32880.5
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	611740101	MONSTER BEVERAGE CORP	540	38448	28518.75
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	664397106	NORTHEAST UTILITIES	1000	38810	31037.4
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	67073Y106	NV ENERGY INC	2160	37972.8	34212.89
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	67103H107	O'REILLY AUTOMOTIVE INC	370	30994.9	30125.72
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	674215108	OASIS PETROLEUM INC	540	13057.2	17052.96
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	682159108	ON ASSIGNMENT INC	2800	44688	30453.46
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	68554V108	ORASURE TECHNOLOGIES INC	3790	42599.6	41168.57
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	69840W108	PANERA BREAD CO CL A	160	22310.4	24078.27
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	720279108	PIER 1 IMPORTS INC	1710	28095.3	23055.51
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	726505100	PLAINS EXPLORATION & PR-W/I	970	34124.6	35318.48
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	742962103	PRIVATEBANCORP INC	2140	31586.4	24959.04
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	743674103	PROTECTIVE LIFE CORP	720	20403.47	20403.47
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	750086100	RACKSPACE HOSTING INC	810	35591.4	15067.22
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	754730109	RAYMOND JAMES FINL INC	480	16777.6	17762.99
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	7591EP100	REGIONS FINL CORP NEW	3020	20385	19899.69
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	76009N100	RENT A CTR INC NEW	580	19551.8	19933.5
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	776696106	ROPER INDUSTRIES INC	243	23954.94	10640
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	78388J106	SBA COMMUNICATIONS CORP	330	18826.5	17116.54
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	78440X101	S L GREEN REALTY CORP REIT	320	25676.8	27291.04
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	78454L100	SM ENERGY COMPANY	270	13259.7	19217.92
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	784635104	S P X CORP	510	33313.2	36395.07
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	78486Q101	SVB FINANCIAL GROUP	510	29947.2	23640.59
1994 CHARLES B DEGENSTEIN FDN-SUB 2	FOREIGN COMMON STOCK	78505P100	SXC HEALTH SOLUTIONS CORP	430	42660.3	16751.8
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	795E+108	SALLY BEAUTY CO INC-W/I	1180	30373.2	29286.82
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	83083J104	SKULLCANDY INC	2790	39478.5	42847.52
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	83088M102	SKYWORKS SOLUTIONS INC	680	18577.6	19015.86
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	83169Y108	SMART BALANCE INC	4980	46762.2	25060.27
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	83616T108	SOURCEFIRE INC	950	48830	19879.15
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	848574109	SPIRIT AEROSYSTEMS HOLD CL A	1180	28119.4	22764.14
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	852857200	STAMPS COM INC	2300	56741	53134.46
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	854502101	STANLEY BLACK & DECKER INC	320	20595.2	23107.24
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	85590A401	STARWOOD HOTELS & RESORTS WORLDWIDE	810	42962.4	42406.29
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	86272T106	STRATEGIC HOTELS & RESORTS INC	4280	27519.6	25882.83
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	87074U101	SWIFT TRANSPORTATION CO	1160	10962	12163.53
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	88076W103	TERADATA CORPORATION	470	33844.7	33240.28
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	880779103	TEREX CORP NEW	530	9449.9	9539.31
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	88224Q107	TEXAS CAPITAL BANCSHARES INC	650	26253.5	19207.96
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	885160101	THOR INDUSTRIES INC	660	18090.6	20368
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	887389104	TIMKEN CO	440	20147.6	17791.97
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	888706108	TIVO INC	3380	27918.8	31574.99
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	893641100	TRANSDIGM GROUP INC	243	32634.9	13064.08
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	896818101	TRIUMPH GROUP INC NEW	470	26446.9	20757.42
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	90384S303	ULTA SALON COSMETICS & FRAGR	830	77505.4	57830.78

THE 1994 CHARLES B DEGENSTEIN FDN

ACCOUNT NAME	TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	911363109	UNITED RENTALS INC	260	8850 4	7590 31
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	913903100	UNIVERSAL HEALTH SERVICES CL B	850	36686	32422 88
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	92532F100	VERTEX PHARMACEUTICALS INC	680	38025 6	24497 16
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	92927K102	WABCO HOLDINGS INC-W/I	200	10586	3920 24
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	930059100	WADDELL & REED FINANCIAL INC CLASS A	550	16654	17306 8
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	94733A104	WEB COM GROUP INC	2010	36722 7	20187 64
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	976657106	WISCONSIN ENERGY CORP	1250	49462 5	35113 47
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	98310W108	WYNDHAM WORLDWIDE CORP	960	50630 4	34966 22
1994 CHARLES B DEGENSTEIN FDN-SUB 2	COMMON STOCK	989701107	ZIONS BANCORPORATION	1080	20973 6	26216 69
				\$	4,142,480 89	\$ 3,547,186 97
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	1317205	AIA GROUP LTD-SP ADR	2400	33216	31543 44
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	0017EP103	AMP LIMITED-UNSPONSORED ADR	1180	18419 8	23151 6
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	00753G103	ADVANCED INFO SVC-SPON ADR	6910	39732 5	20868 2
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	9126202	AIR LIQUIDE ADR	2442	55531 08	50146 4
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	03524A108	ANHEUSER BUSCH INBEV SPN ADR	690	54958 5	43864 27
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	45519402	ASSOC BRITISH FOODS-UNSP ADR	2330	47625 2	39169 86
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	05523R107	BAE SYS PLC ADR	1240	22543 2	24475 74
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	55434203	BG PLC	1660	34096 4	27602 48
THE 1994 CHARLES DEGENSTEIN FDN-SUB	CASH MANAGEMENT VEHICLES	05569M616	BNY MELLON MONEY MARKET FUND CL M	42707 25	42707 25	42707 25
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	59893107	BANGKOK BANK PCL-UNSPON ADR	1520	41344	46946 89
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	72730302	BAYER A G SPONSORED ADR	740	52880 4	43504 6
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	88606108	BHP LTD	560	36568	40090 4
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	11048107	BRITISH AMERICAN TOBACCO ADR PLC	900	91908	63621
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	120738406	BUNZL PLC-SPONS ADR	610	50306 7	34495 5
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	15639K300	CENTRA PLC- SP ADR	2390	48039	45732 39
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	16941M109	CHINA MOBILE LTD-SPON ADR	870	47582 9	42945 9
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	2 33E+110	DNB ASA	390	38675 52	51805 12
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	251568105	DEUTSCHE TELEKOM AG SPONSORED ADR	2350	25690 2	31020
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	252430205	DIAGEO PLC SPONSORED ADR NEW	418	43083 26	41959 8
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	257569103	DON QUIJOTE CO LTD-UNSP ADR	350	35989 5	40347 39
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	294821608	ERICSSON L M TEL CO ADR	3270	29855 1	35473 75
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	358029106	FRESENIUS MEDICAL CARE AG & CO	880	62119 2	50357 81
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	375916103	GILDANE ACTIVEWEAR INC	1230	33849 6	35258 05
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	37733W105	GLAXO SMITHKLINE PLC SPONS ADR	1210	55139 7	43947 2
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	42550U109	HENKEL AG AND CO KGAA	820	45272 2	35473 2
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	43358L101	HITACHI CONSTRUCT-UNSPON ADR	780	29014 44	38510 71
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	45790H101	INPEX HLDGS-UNSPON ADR	2470	35489 2	31176 81
THE 1994 CHARLES DEGENSTEIN FDN-SUB	EQUITY/BALANCED CLOSED END FDS	464286848	ISHARES MSCI JAPAN INDEX FD	7120	66999 2	67782 4
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	48667L106	KDDI CORP-UNSPONSORED ADR	2180	35316	26999 3
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	502117203	L OREAL CO ADR	2070	48438	41532 28
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	62474M108	MTN GROUP LTD-SPONS ADR	2370	40740 3	39161 88
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	641069406	NESTLE SA SPON ADR REPSTG REG	990	59142 6	50401 89
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	651191108	NEWCREST MNG LTD ADR	1830	43078 2	55119 6
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	66987V109	NOVARTIS AG-ADR	880	49192	43014 4
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	73755L107	POTASH CORP OF SASKATCHEWAN INC	689	30102 41	22915 02
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	771195104	ROCHE HOLDINGS LTD SPONSORED ADR	1010	43652 2	32360 4
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	780259107	ROYAL DUTCH SHELL PLC-ADR B	550	38461 5	38980 15
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	78467K107	S S E PLC	1910	41848 1	34074 4
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	80105N105	SANOFI	910	34379 8	28845
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	81814P209	SEVERN TRENT PL-SPON ADR	1140	29556 78	31423 19
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	83175M205	SMITH & NEPHEW P L C	690	34493 1	29221 5

THE 1994 CHARLES B DEGENSTEIN FDN

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THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	85771P102	STATOIL ASA ADR	1820	43425.2	38311
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	87160A100	SYNGENTA AG ADR	790	54067.6	33259.15
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	874039100	TAIWAN SEMICONDUCTOR MFG CO ADR	3220	44951.2	33681.2
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	881575302	TESCO PLC SPONSORED ADR	1980	28908	36630
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	892331307	TOYOTA MOTOR CORP ADR	610	49092.8	47435.37
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	904784709	UNILEVER NV NEW YORK SHS ADR NEW	1000	33350	31005.22
THE 1994 CHARLES DEGENSTEIN FDN-SUB	FOREIGN COMMON STOCK	989825104	ZURICH INSURANCE GROUP-ADR	1680	37934.4	35111.93
				\$	2,038,706.24	\$
						1,851,461.04
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	00037BAB8	A B B FIN USA INC 2.875% 5/08/22	90000	91040.4	87774.3
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	00206RAX0	AT&T INC 4.45% 5/15/21	85000	96220.85	92276.35
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	028874CA3	AMERICAN INTL GROUP 4.25% 9/15/14	115000	119177.95	114631.05
1994 C B DEGENSTEIN FDN-FIX INC-SUB	ASSET BACKED SECURITIES	03063PAC6	AMCAR 2010-3 A3 1.14% 4/08/15	63385.21	63531	63375.6
1994 C B DEGENSTEIN FDN-FIX INC-SUB	ASSET BACKED SECURITIES	03064PAC5	AMCAR 2011-3 A3 1.17% 1/08/16	20000	20091.6	19997.42
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	031162BH2	AMGEN INC 5.65% 8/15/42	85000	94853.2	95159.65
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN CORPORATE BONDS	055299AJ0	BBVA US SENIOR SA UNI 3.25% 5/16/14	75000	72153	74168.25
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN CORPORATE BONDS	05565QBQ0	BP CAPITAL MARKETS PLC 3.2% 3/11/16	100000	106361	102811.6
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CASH MANAGEMENT VEHICLES	05569M616	BNY MELLON MONEY MARKET FUND CL M	84046.81	84046.81	84046.81
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CASH MANAGEMENT VEHICLES	05569M616	BNY MELLON MONEY MARKET FUND CL M	94601.04	94601.04	94601.04
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	060505CL6	BANK OF AMERICA CORP 5.75% 8/15/16	175000	181979	152881.85
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN CORPORATE BONDS	06739FGF2	BARCLAYS BANK PLC 5.0% 9/22/16	100000	108596	99871
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	073902PN2	BEAR STEARNS CO INC 5.55% 1/22/17	90000	97138.8	96306.3
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	09247KAC5	BLACKROCK INC 6.25% 9/15/17	105000	127134	106251.2
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	10112RAS3	BOSTON PROPERTIES LP 4.125% 5/15/21	100000	105034	100464.4
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	12628PAE3	CRH AMERICA INC 5.3% 10/15/13	120000	124864.8	118093.6
1994 C B DEGENSTEIN FDN-FIX INC-SUB	MUNICIPAL BONDS	13063A7D0	CALIFORNIA ST 7.3% 10/01/39	210000	262340.4	211728.3
1994 C B DEGENSTEIN FDN-FIX INC-SUB	MUNICIPAL BONDS	167486NN5	CHICAGO IL 6.034% 1/01/42	100000	109618	100000
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	17275RAC6	CISCO SYSTEMS INC 5.5% 2/22/16	35000	40613.65	35115.5
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	172967CQ2	CITIGROUP INC 5.0% 9/15/14	85000	87130.95	88936.35
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	172967EM9	CITIGROUP INC 6.125% 11/21/17	100000	110792	96359
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	20030NAL5	COMCAST CORP 5.9% 3/15/16	90000	103648.5	87710.65
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN CORPORATE BONDS	21685WCJ4	RABOBANK NEDERLAND 5.25% 5/24/41	65000	70000.45	63976.9
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	277432AN0	EASTMAN CHEMICAL CO 3.6% 8/15/22	80000	81594.4	79631.8
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128CUQL3	FHLMC GOLD G30459 5.0% 5/01/29	32685.96	33657.11	34401.98
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128M6AR9	FHLMC GOLD G04216 5.5% 12/01/37	21532.57	23544.57	22990.42
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128M6AU2	FHLMC GOLD G04219 5.5% 4/01/38	59938.78	64077.65	63036.85
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128M6HA9	FHLMC GOLD G0425 6.0% 5/01/38	4734.42	5195.88	4901.6
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128M6SG4	FHLMC GOLD G04719 5.5% 1/01/38	44934.54	48979.1	45060.06
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128M7HN9	FHLMC GOLD G0537 5.5% 12/01/38	68421.62	74836.83	73489.09
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128MTM29	FHLMC GOLD G05477 4.5% 5/01/39	402596.93	440594.03	435748.27
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128MT4X1	FHLMC GOLD G05938 5.0% 1/01/36	19447.34	20962.87	20468.33
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128M8G73	FHLMC GOLD G06222 4.0% 1/01/41	162866.09	173053.36	159955.63
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128PWV21	FHLMC GOLD J16933 3.0% 10/01/26	218124.45	228548.62	227735.56
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128P7J79	FHLMC GOLD C91186 5.0% 6/01/28	15052.74	16232.87	14958.48
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3128P7KF9	FHLMC GOLD C91194 5.0% 7/01/28	20855.41	22490.47	20726.46
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	312938J8	FHLMC GOLD A90393 5.0% 12/01/39	34624.12	37966.39	36052.35
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	312943WV1	FHLMC GOLD A95160 4.0% 11/01/40	52267.34	55536.66	51258.67
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	312944PM7	FHLMC GOLD A95828 4.5% 12/01/40	332829.48	363825.69	339122.03
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3132GJUSE0	FHLMC GOLD Q03517 4.5% 9/01/41	111150.24	119070.81	118350.03
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3132GKXM3	FHLMC POOL Q04584 4.5% 11/01/41	77985.39	84289.73	82676.69
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31371LTV1	FNMA POOL # 255364 6.0% 9/01/34	51293.93	57246.99	51824.06
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3138AA4S7	FNMA POOL # AH8932 4.5% 4/01/41	51109.95	55103.17	51708.9

THE 1994 CHARLES B DEGENSTEIN FDN

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1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3138AS5U2	FNMA POOL # A1758 3 5% 9/01/26	124802 68	132008 79	130964 82
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3138A44D4	FNMA POOL # AH3519 4 0% 2/01/41	178975 54	190786 14	175817 51
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3138ASAW2	FNMA POOL # AH3620 3 5% 1/01/28	115324 32	116387 48	116387 48
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3138A8KG4	FNMA POOL # AH4794 5% 2/1/41	234935 42	257282 48	246975 85
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3138EAML8	FNMA POOL # AK5762 4 0% 4/01/42	172981 52	172981 52	182063 05
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3138EGGK4	FNMA POOL # AL0201 5 0% 12/01/21	55759 48	60373 02	59897 87
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3138EGG57	FNMA POOL # AL0219 3 28% 4/1/41	132438 23	138750 24	134590 36
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3138E6V94	FNMA POOL # AK2439 3 5% 2/01/27	145477 73	153890 71	154206 4
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	3138E7AT1	FNMA POOL # AK2717A 4 0% 2/01/42	214287 32	230487 44	227111 07
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31385XD95	FNMA POOL # 555528 6 0% 4/01/33	24235 65	27290 8	24248 76
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY CMO'S/REMIC'S	31393DKA8	FNMA REMIC 2003-64 5 5% 3/25/30	45718 63	46183 13	47890 27
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	31398AYY2	FED NATL MTGE ASSN 3 0% 9/16/14	15000	15871 05	14959 5
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31403DVH8	FNMA POOL # 745948 6 5% 10/01/36	19314 05	21806 14	20822 27
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31407JDR0	FNMA POOL # 831812 6 0% 9/01/36	15443 27	17069 14	16015 16
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31410GRK1	FNMA POOL # 888890 6 5% 10/01/37	25805 44	29135 12	27732 81
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31410GTY9	FNMA POOL # 888967 6 0% 12/01/37	57190 86	68339 48	69353 88
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31413MC70	FNMA POOL # 949294 6% 10/1/37	105732 17	63024 35	57340 56
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31414CGL6	FNMA POOL # 962203 4 5% 3/01/38	48258 23	51767 57	49668 28
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31414CRW0	FNMA POOL # 966608 5 5% 2/01/38	57974 78	58020 07	58020 07
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31414HKV8	FNMA POOL # 975288 5 5% 5/1/38	53323 4	58189 69	56966 47
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31415B6M0	FNMA POOL # 981644 4 5% 6/01/23	41684 57	44715 87	43286 83
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31417ASB6	FNMA POOL # AB4113 3 5% 12/01/41	140434 76	147759 84	145766 89
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31417CCV6	FNMA POOL # AB5471 3 5% 6/01/42	284411 81	299957 76	298099 13
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31417KVN4	FNMA POOL # AC1520 4% 9/1/24	75575 14	82098 79	76708 75
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31417VRS4	FNMA POOL # AC8596 4 0% 1/01/25	15069 64	16036 08	15356 91
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31418MGR7	FNMA POOL # AD0207 6 0% 10/01/38	55226 09	60859 15	58919 34
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	31418PTH8	FNMA POOL # AD2351 4 0% 3/01/25	55024 11	58552 81	56707 39
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	345397WD1	FORD MOTOR CREDIT CO 3 0% 6/12/17	70000	69614 3	69674 1
1994 C B DEGENSTEIN FDN-FIX INC-SUB	NON U S AGENCY CMO'S/REMIC'S	361849RC8	GMACC 2001-C2 B 6 79% 4/15/34	56869 54	56880 35	59737 46
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	36241KA73	GNMA POOL # 781830 5 0% 11/15/34	47476 01	52625 73	47115 04
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	36241KGU6	GNMA POOL # 782011 5 0% 12/15/35	97960 81	108365 23	97379 45
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S AGENCY PASSTHROUGH'S	36241KKS6	GNMA POOL # 782105 5 0% 3/15/36	73279 11	81038 63	72833 95
1994 C B DEGENSTEIN FDN-FIX INC-SUB	NON U S AGENCY CMO'S/REMIC'S	36828QHV1	GECCM 2004-C3 A3 4 865% 7/10/39	3060 16	3079 41	3143 83
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	36962ZSM8	GENERAL ELEC CAP CORP 5 3% 2/11/21	150000	168357	163043 5
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	38141GFD1	GOLDMAN SACHS GRP 6 75% 10/01/37	85000	83304 25	84713 43
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	40429CCS9	HSBC FINANCE CORP 5 0% 6/30/15	135000	143793 9	114950 1
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	428238BU6	HEWLETT-PACKARD CO 3 3% 12/09/16	75000	78393 75	77209 05
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN GOVT/AGENCY DEBENTURES	448814J80	HYDRO-QUEBEC 2 0% 6/30/16	55000	56940 4	54989 55
1994 C B DEGENSTEIN FDN-FIX INC-SUB	MUNICIPAL BONDS	4521518V8	ILLINOIS ST 4 421% 1/01/15	95000	99973 25	95000
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	472319AF9	JEFFERIES GROUP INC 8 5% 7/15/19	80000	86800	87600
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	479368BA4	JOHNSON CONTROLS INC 3 75% 12/01/21	125000	129815	129761 25
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN CORPORATE BONDS	539473AH1	LLOYDS TSB BANK PLC 6 375% 1/21/21	90000	101995 2	89773 2
1994 C B DEGENSTEIN FDN-FIX INC-SUB	MUNICIPAL BONDS	54438CPA4	LOS ANGELES CALIF CMN 6 75% 8/01/49	75000	101780 25	94059 15
1994 C B DEGENSTEIN FDN-FIX INC-SUB	MUNICIPAL BONDS	57582PWK2	MASSACHUSETTS ST 4 2% 12/01/21	70000	79643 9	70123 9
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	59156RAT5	MET LIFE GLOB FNDG 7 717% 2/15/19	80000	101320	77948 55
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	611748AAE6	MORGAN STANLEY GLOB 4 75% 4/01/14	105000	105924	98251 05
1994 C B DEGENSTEIN FDN-FIX INC-SUB	MUNICIPAL BONDS	629491AA9	NYSE EURONEXT 4 8% 6/28/13	45000	46786 05	47601 9
1994 C B DEGENSTEIN FDN-FIX INC-SUB	MUNICIPAL BONDS	64972FY26	NEW JERSEY ST TPK AU 7 102% 1/01/41	80000	112917 6	80000
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	652482BG4	NEW YORK N Y CITY MU 6 282% 6/15/42	55000	62913 95	55000
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	652482BN9	NEWS AMERICA INC 5 3% 12/15/14	55000	60281 65	52369 35
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	65476BAD5	NEWS AMERICA INC 6 15% 3/01/37	30000	33991 5	28178 7
1994 C B DEGENSTEIN FDN-FIX INC-SUB	ASSET BACKED SECURITIES	6832348D3	NAROT 2010-A A4 1 31% 9/15/16	40000	40385 2	39993 24
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN GOVT/AGENCY DEBENTURES	6832348D3	ONTARIO (PROVINCE OF) 4 0% 10/07/19	110000	125026	109810 8
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	68389XAC9	ORACLE CORP 5 75% 4/15/18	115000	139528 35	115384 7

THE 1994 CHARLES B DEGENSTEIN FDN

ACCOUNT NAME	TYPE	CUSIP ID	ASSET SHORT NAME	SHARES	MARKET VALUE	FEDERAL TAX COST
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	713448BN7	PEPSICO INC 4 5% 1/15/20	70000	79655.1	69765.5
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN CORPORATE BONDS	71645WAR2	PETROBRAS INTL FIN C 5 375% 1/27/21	100000	107777	102334.75
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	74432QBJ3	PRUDENTIAL FINL INC 4 75% 9/17/15	85000	91511.85	86081.75
1994 C B DEGENSTEIN FDN-FIX INC-SUB	MUNICIPAL BONDS	745177EW1	PUERTO RICO COMWLT 3 67% 5/01/14	80000	81672.8	80000
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN CORPORATE BONDS	77531QAD0	ROGERS WIRELESS INC 6 375% 3/01/14	105000	114358.65	112063.85
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN CORPORATE BONDS	78010XAC5	ROYAL BANK OF SCOTLA 4 875% 3/16/15	100000	103475	100295.55
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	828807CD7	SIMON PROPERTY GROUP 5 65% 2/01/20	100000	116650	102275.7
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	87236YAB4	TD AMERITRADE HLDG CO 4 15% 12/01/14	90000	95139.9	90382.65
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN CORPORATE BONDS	87938WAM5	TELEFONICA EMISIONES 5 134% 4/27/20	95000	81831.1	91967.4
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	883556BA9	THE FISH FARMER INC 4 0% 1/15/22	60000	62052	60329.7
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	887317AN5	TIME WARNER INC 4 0% 1/15/22	70000	74036.2	72501.8
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	88732JAX6	TIME WARNER CABLE IN 4 125% 2/15/21	115000	122057.55	114032.65
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN CORPORATE BONDS	90211B8N7	TYCO INTL FIN 3 375% 10/15/15	135000	145520.55	134562.6
1994 C B DEGENSTEIN FDN-FIX INC-SUB	NON U S AGENCY CMO'S/REMIC	90268TAB0	U B S C 2011-C1 A2 2 804% 1/10/45	160000	167374.4	162393.68
1994 C B DEGENSTEIN FDN-FIX INC-SUB	NON U S AGENCY CMO'S/REMIC	90269GAC5	UBS COM MTG TR 2012-C1 3 4% 5/10/45	60000	61062	60897.95
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN GOVT/AGENCY DEBENTURES	91086QAL2	UNITED MEXICAN STS 6 625% 3/03/15	28000	31640	29988
1994 C B DEGENSTEIN FDN-FIX INC-SUB	FOREIGN GOVT/AGENCY DEBENTURES	91086QAU2	UNITED MEXICAN STATE 5 625% 1/15/17	65000	75643.75	64428.65
1994 C B DEGENSTEIN FDN-FIX INC-SUB	TREASURY INFLATION INDEXED BDS	912810PS1	US TREAS-CPI INFLAT 2 375% 1/15/27	148305.3	199007.92	148572.36
1994 C B DEGENSTEIN FDN-FIX INC-SUB	TREASURY INFLATION INDEXED BDS	912826GD6	TSY INFL IX N/B 2 375% 1/15/17	148305.3	171153.21	149795.99
1994 C B DEGENSTEIN FDN-FIX INC-SUB	TREASURY INFLATION INDEXED BDS	912828JE1	TSY INFL IX N/B 1 375% 7/15/18	165366.4	188788.9	161967.6
1994 C B DEGENSTEIN FDN-FIX INC-SUB	TREASURY INFLATION INDEXED BDS	912828MF4	US TREAS INFL INDX 1 375% 1/15/20	108389	123694.23	108594.01
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828NP1	US TREASURY NOTE 1 75% 7/31/15	235000	244308.35	237158.2
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828PZ7	U S TREASURY NOTE 1 25% 3/15/14	115000	116810.1	115431.44
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828QC7	UNITED STATES T-NOTE 1 25% 4/15/14	30000	30489.9	30103.12
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828QH6	UNITED STATES T-NOTE 1 25% 2/15/14	30000	30448.8	30456
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828QM5	UNITED STATES T-NOTE 1 0% 5/15/14	120000	121480.8	120366.02
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828QR4	UNITED STATES T-NOTE 1 5% 6/30/16	50000	51797	50031.42
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828QS2	UNITED STATES TREAS 0 75% 6/15/14	235000	236945.8	235101.89
1994 C B DEGENSTEIN FDN-FIX INC-SUB	TREASURY INFLATION INDEXED BDS	912828QU7	UNITED STATES T-NOTE 0 625% 7/15/14	175000	175997.5	175772.46
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828QV5	UNITED STATES TIPS 0 625% 7/15/21	61245.6	68212.29	63655.89
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828OX1	UNITED STATES T-NOTE 1 5% 7/31/16	225000	233104.5	230443.86
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828RC6	UNITED STATES T-NOTE 2 125% 8/15/21	85000	91500.8	88732.37
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828RR3	UNITED STATES T-NOTE 2 25% 7/31/18	105000	110364.45	103778.15
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828RZ5	US TREASURY NOTE 2 0% 11/15/21	10000	10368	10030.12
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828SF8	U S TREASURY NOTE 0 25% 1/15/15	100000	99711	99715.18
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828SH4	U S TREASURY NOTE 2 0% 2/15/22	200000	206734	201431.4
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828SP6	U S TREASURY NOTE 1 375% 2/28/19	240000	245061.6	239531.25
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828SV3	U S TREASURY NOTE 0 375% 4/15/15	160000	159888	159737.5
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	912828SV8	U S TREASURY NOTE 1 25% 4/30/19	410000	414548.9	412403.98
1994 C B DEGENSTEIN FDN-FIX INC-SUB	U S TREASURY/AGCY DEBENTURES	92343VAL8	U S TREASURY NOTE 1 75% 5/15/22	100000	100813	100746.49
1994 C B DEGENSTEIN FDN-FIX INC-SUB	CORPORATE BONDS	92343VAL8	VERIZON COMMUNICATIONS 5 5% 2/15/18	120000	142038	115561.35
1994 C B DEGENSTEIN FDN-FIX INC-SUB	NON U S AGENCY CMO'S/REMIC	92936JAZ7	WFRBS 2011-C5 A2 2 684% 11/15/44	40000	41584.4	40399.56
1994 C B DEGENSTEIN FDN-FIX INC-SUB	ASSET BACKED SECURITIES	98158KAC3	WOART 2011-A A3 1 11% 5/15/15	65000	65237.9	64998.08

\$ 14,772,608.78 \$ 13,936,439.75

THE 1994 CHARLES DEGENSTEIN FDN-SUB ACCOUNT TOTAL

\$ 2,986,029.26 \$ 3,014,365.13

GRAND TOTAL

\$ 86,906,153.22 \$ 81,164,785.79

ASSET SUMMARY

THE 1994 CHARLES DEGENSTEIN FDN-SUB ACCOUNT 108436K9030		AS OF JUNE 30, 2012		PAGE 1		
ASSET CATEGORY	MARKET VALUE	PERCENT OF ACCOUNT	FEDERAL TAX COST	UNREALIZED GAIN/LOSS (FED TO MKT)	ESTIMATED ANNUAL INCOME	INCOME YIELD AT MARKET
CASH	562.50	0.02	562.50			
CASH EQUIVALENTS	35,442.38	1.19	35,442.38	0.00	0.00	0.00
EQUITIES	2,950,024.38	98.79	2,978,360.25	28,335.87-	124,770.37	4.23
*TOTAL ASSETS	2,986,029.26	100.00%	3,014,365.13	28,335.87-	124,770.37	4.18

* INCLUDES INCOME CASH BALANCE OF \$25,728.86

ASSET DETAIL

THE 1994 CHARLES DEGENSTEIN FDN-SUB ACCOUNT 108436K9030		AS OF JUNE 30, 2012		PAGE 2		
PAR VALUE OR SHARES	ASSET DESCRIPTION	MARKET VALUE MARKET PRICE	FEDERAL TAX COST	UNREALIZED GAIN/LOSS (FED TO MKT)	ESTIMATED ANNUAL INCOME	INCOME YIELD AT MARKET
CASH & CASH EQUIVALENTS						
+						
	CASH	562 50	562.50			
35,442.38	BNY MELLON MONEY MARKET FUND CL M	35,442.38 1 00	35,442.38	0.00	0 00	0.00
+						
	TOTAL CASH & CASH EQUIVALENTS	36,004 88	36,004.88	0.00	0.00	0.00
+						
	TOTAL FIXED INCOME	0 00	0.00	0.00	0.00	0 00
EQUITIES						
+						
ENERGY						
+						
624	CHEVRON CORPORATION	65,832.00 105 50	65,905.63	73.63-	2,246.40	3.41
1,860	KINDER MORGAN INC	59,929 20 32.22	67,952 88	8,023.68-	2,380 80	3 97
+						
	TOTAL ENERGY	125,761 20	133,858 51	8,097.31-	4,627.20	3.68

ASSET DETAIL

THE 1994 CHARLES DEGENSTEIN FDN-SUB
ACCOUNT 108436K9030

AS OF JUNE 30, 2012

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PAR VALUE OR SHARES	ASSET DESCRIPTION	MARKET VALUE MARKET PRICE	FEDERAL TAX COST	UNREALIZED GAIN/LOSS (FED TO MKT)	ESTIMATED ANNUAL INCOME	INCOME YIELD AT MARKET
MATERIALS						
610	AIR PRODS & CHEMS INC	49,245.30 80 73	54,782.88	5,537 58-	1,561.60	3.17
910	CLIFFS NATS RES INC	44,853.90 49 29	61,965.72	17,111 82-	2,275 00	5.07
1,070	DU PONT (E I) DE NEMOURS	54,109.90 50.57	56,151.46	2,041.56-	1,840 40	3.40
TOTAL MATERIALS						
		148,209.10	172,900.06	24,690 96-	5,677.00	3.83
INDUSTRIALS						
677	CATERPILLAR INC	57,484.07 84.91	72,173.62	14,689 55-	1,408 16	2.45
1,350	EATON CORP	53,500 50 39.63	65,728.80	12,228.30-	2,052.00	3.84
3,620	GENERAL ELECTRIC COMPANY	75,440.80 20 84	71,922.16	3,518.64	2,461.60	3.26
690	LOCKHEED MARTIN CORP	60,085.20 87 08	61,836.42	1,751.22-	3,174.00	5 28

ASSET DETAIL

THE 1994 CHARLES DEGENSTEIN FUND-SUB
ACCOUNT 108436K9030

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AS OF JUNE 30, 2012

PAR VALUE OR SHARES	ASSET DESCRIPTION	MARKET VALUE MARKET PRICE	FEDERAL TAX COST	UNREALIZED GAIN/LOSS (FED TO MKT)	ESTIMATED ANNUAL INCOME	INCOME YIELD AT MARKET
760	UNITED PARCEL SERVICE CL B	59,857.60 78.76	60,813.68	956.08-	1,732.80	2.89
TOTAL INDUSTRIALS						
CONSUMER DISCRETIONARY						
1,230	DARDEN RESTAURANTS INC	62,274.90 50.63	63,621.26	1,346.36-	2,201.70	3.54
1,070	GENUINE PARTS CO	64,467.50 60.25	66,487.66	2,020.16-	2,118.60	3.29
1,250	HOME DEPOT INC	66,237.50 52.99	61,810.00	4,427.50	1,450.00	2.19
1,990	MATTEL INC	64,555.60 32.44	67,052.05	2,496.45-	2,467.60	3.82
TOTAL CONSUMER DISCRETIONARY						
CONSUMER STAPLES						
560	KELLOGG CO	27,624.80 49.33	29,426.88	1,802.08-	985.60	3.57
890	KIMBERLY CLARK CORP	74,555.30 83.77	69,404.59	8,050.71	2,439.2	3.53

ASSET DETAIL

THE 1994 CHARLES DEGENSTEIN FDN-SUB ACCOUNT 108436A90J0		AS OF JUNE 30, 2012		PAGE 5		
PAR VALU OR SHARES	ASSET DESCRIPTION	MARKET VALUE MARKET PRICE	FEDERAL TAX COST	UNREALIZED GAIN/LOSS (FED TO MKT)	ESTIMATED ANNUAL INCOME	INCOME YIELD AT MARKET
2.040	KRAFT FOODS INC CL A	78,784 80 38 62	78,066.72	718.08	1,060.80	1.35
593	LOPILLARD INC	78,246 35 131 95	77,112.54	1,133 81	3,676 60	4.70
1.120	PEPSICO INC	79,139 20 70 66	75,653.42	3,485.78	2,408 00	3.04
740	PHILIP MORRIS INTERNAT-W/1	64,572 40 87 26	64,274.92	297.48	2,516.00	3 90
1.040	PROCTER & GAMBLE CO	63,700.00 61.25	70,177 12	6,477.12-	2,337.92	3 67
TOTAL CONSUMER STAPLES		466,622.85	460,115 92	6,506.93	15,619 32	3.35
HEALTHCARE						
1.630	BRISTOL-MYERS SQUIBB CO	58,598 50 35 95	54,302 22	4,296.28	2,282.00	3.89
1.780	MERCK & CO INC	74,315 00 41 75	67,138.04	7,176.96	3,061.60	4.12
2.650	PFIZER INC	60,950 00 23.00	57,579 20	3,370.80	2,332.00	3.83
TOTAL HEALTHCARE		193,863 50	179,019 46	14,844.04	7,675 60	3.96

ASSET DETAIL

THE 1994 CHARLES DEGENSTEIN FDN-SUB
ACCOUNT 108436K9030

AS OF JUNE 30, 2012

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PAR VALUE OR SHARES	ASSET DESCRIPTION	MARKET VALUE MARKET PRICE	FEDERAL TAX COST	UNREALIZED GAIN/LOSS (FED TO MKT)	ESTIMATED ANNUAL INCOME	INCOME YIELD AT MARKET
FINANCIALS						
2,040	AMERICAN CAPITAL AGENCY CORP	68,564 40 33 61	59,691.83	8,872.57	10,200.00	14 88
720	DIGITAL REALTY TRUST INC	54,050 40 75 07	51,802.56	2,247.84	2,102.40	3 89
2,220	INVESCO MORTGAGE CAPITAL	40,714 80 18 34	39,023.16	1,691.64	5,772 00	14.18
3,440	KIMCO REALTY CORP	65,463 20 19 03	66,144.32	681.12-	2,889.60	4 41
1,120	PNC FINANCIAL SERVICES GROUP	68,443 20 61 11	69,885 76	1,442 56-	1,792 00	2 62
2,750	STARWOOD PROPERTY TRUST INC	58,602 50 21 31	58,084.81	517 69	4,840.00	8 26
TOTAL FINANCIALS		355,838 50	344,632.44	11,206.06	27,596.00	7 76
INFORMATION TECHNOLOGY						
1,480	ANALOG DEVICES INC	55,751 60 37 67	58,960 24	3,208 64-	1,776.00	3 19

ASSET DETAIL

THE 1994 CHARLES DEGENSTEIN FDN-SUB ACCOUNT 108436K9030		AS OF JUNE 30, 2012		PAGE 7		
PAR VALUE OR SHARES	ASSET DESCRIPTION	MARKET VALUE MARKET PRICE	FEDERAL TAX COST	UNREALIZED GAIN/LOSS (FED TO MKT)	ESTIMATED ANNUAL INCOME	INCOME YIELD AT MARKET
1,580	MICROCHIP TECHNOLOGY INC	52,266.40 33 08	58,150.80	5,884.40-	2,212.00	4 23
TOTAL INFORMATION TECHNOLOGY TELECOMMUNICATIONS SERVICES		108,018.00	117,111 04	9,093.04-	3,988 00	3 69
1,630	AT&T INC	58,125 80 35.66	51,700.34	6,425 46	2,868.80	4 94
1,200	VERIZON COMMUNICATIONS INC	53,328.00 44.44	47,613.60	5,714 40	2,472.00	4 64
TOTAL TELECOMMUNICATIONS SERVICES		111,453.80	99,313.94	12,139 86	5,340.80	4 79
UTILITIES						
3,540	CENTERPOINT ENERGY INC	73,171 80 20.67	68,279.52	4,892.28	2,867.40	3 92
3,210	DUKE ENERGY CORP	74,022 60 23.06	67,050.48	6,972 12	3,274.20	4 42
1,660	EXELON CORP	62,449.20 37.62	64,446.62	1,997.42-	3,486.00	5 58
1,064	NEXTERA ENERGY INC	73,213.84 68.81	69,225.23	3,988.61	2,553.60	3 49

ASSET DETAIL

THE 1994 CHARLES DEGENSTEIN FDN-SUB
ACCOUNT 108436R9030

AS OF JUNE 30, 2012

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PAR VALUE OR SHARES	ASSET DESCRIPTION	MARKET VALUE MARKET PRICE	FEDERAL TAX COST	UNREALIZED GAIN/LOSS (FED TO MKT)	ESTIMATED ANNUAL INCOME	INCOME YIELD AT MARKET
1,300	SOUTHERN CO	60,190 00 46 30	57,327.40	2,862.60	2,548.00	4.23
TOTAL UTILITIES						
		143,047 44	326,329.25	16,718 19	14,729 20	4.29
INTERNATIONAL						
1,250	CARNIVAL CORP	42,837.50 34.27	40,060.00	2,777 50	1,250 00	2.92
940	COVIDIEN PLC	50,290.00 53 50	50,429.12	139.12-	977.60	1.94
1,250	GARMIN LTD	47,862 50 38.29	59,184.74	11,322.24-	2,250.00	4.70
1,480	NATIONAL GRID PLC-SP ADR	78,425.20 52.99	75,062 64	3,362.56	4,607 24	5.87
560	ROYAL DUTCH-SHELL PLC-ADR	37,760.80 67.43	39,327 68	1,566.88-	1,637 44	4.34
1,180	TOTAL S.A ADR	53,041.00 44 95	51,365 64	1,675 36	3,017 26	5.69
TOTAL INTERNATIONAL						
		310,217 00	315,429 82	5,212.82-	13,739.54	4.43

ASSET DETAIL

THE 1994 CHARLES DEGENSTEIN FDN-SUB
ACCOUNT 108436K9030

AS OF JUNE 30, 2012

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PAR VALUE OR SHARES	ASSET DESCRIPTION	MARKET VALUE MARKET PRICE	FEDERAL TAX COST	UNREALIZED GAIN/LOSS (FED TO MKT)	ESTIMATED ANNUAL INCOME	INCOME YIELD AT MARKET
OTHER EQUITIES						
1,200	APACHE CORP CONV PTD	60,300.00 50.25	67,644.90	7,344.90-	3,600.00	5.97
402	CITIGROUP INC 7.5%	34,395.12 85.56	41,762.98	7,367.86-	3,015.00	8.77
1,100	PPL CORPORATION 8.75%	58,817.00 53.47	58,941.88	124.88-	96.25	0.16
1,120	UNITED TECHNOLOGIES 7.5%	69,577.20 52.71	69,854.40	277.20-	0.00	0.00
TOTAL OTHER EQUITIES		223,089.32	238,204.16	15,114.84-	6,711.25	3.01
TOTAL EQUITIES		2,950,024.38	2,978,360.25	28,335.87-	124,770.37	4.23

* INCLUDES INCOME CASH BALANCE OF \$25,728.86

ACCOUNT	TRANSACTION DATE	DISTRIBUTION	RECIPIENT
THE 1994 CHARLES B DEGENSTEIN FDN	07/27/2011	\$13,000 00	CHARITABLE GRANT GRANT TO WENDER-WEIS FOUNDATION FOR CHILDREN WENDER-WEIS FOUNDATION FOR CHILDREN ANNUAL DONATION TO ASSIST CHILDREN
THE 1994 CHARLES B DEGENSTEIN FDN	07/27/2011	\$10,000 00	CHARITABLE GRANT GRANT TO SHIKELLAMY SCHOOL DISTRICT FOR SHIKELLAMY SCHOOL DISTRICT NEEDY STUDENT FUND
THE 1994 CHARLES B DEGENSTEIN FDN	07/27/2011	\$12,500 00	CHARITABLE GRANT GRANT TO BUCKNELL UNIVERSITY FOR BUCKNELL UNIVERSITY SUMMER INTERNSHIP PROGRAM
THE 1994 CHARLES B DEGENSTEIN FDN	07/27/2011	\$40,000 00	CHARITABLE GRANT GRANT TO BUCKNELL UNIVERSITY FOR BUCKNELL UNIVERSITY GOLF INSTRUCTIONAL FACILITY
THE 1994 CHARLES B DEGENSTEIN FDN	07/27/2011	\$5,000 00	CHARITABLE GRANT GRANT TO SUSQUEHANNA COUNCIL, BSA FOR SUSQUEHANNA COUNCIL, BSA DEBT REDUCTION AT CAMP KARCONDINHA
THE 1994 CHARLES B DEGENSTEIN FDN	08/24/2011	\$75,000 00	CHARITABLE GRANT GRANT TO A COMMUNITY CLINIC - FIRST INSTALLMENT A COMMUNITY CLINIC FOR FISCAL YEAR ENDING 6/30/12 335 MARKET STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	10/06/2011	\$5,200 00	CHARITABLE GRANT GRANT TO BEST BUDDIES INTERNATIONAL, INC BEST BUDDIES INTERNATIONAL, INC FOR FRIENDSHIP AND JOB OPPORTUNITIES FOR INTELLECTUAL AND DEVELOPMENTAL DISABILITIES 100 SOUTHEAST SECOND STREET, SUITE 2200 MIAMI, FL 33131
THE 1994 CHARLES B DEGENSTEIN FDN	10/06/2011	\$5,636 71	CHARITABLE GRANT GRANT TO KINGS COLLEGE - ONGOING FUNDING FOR KINGS COLLEGE SCHOLARSHIP AID 133 N RIVER ST., WILKES BARRE, PA 18711
THE 1994 CHARLES B DEGENSTEIN FDN	10/11/2011	\$5,000 00	CHARITABLE GRANT GRANT TO SUSQUEHANNA VALLEY CHORALE SUSQUEHANNA VALLEY CHORALE ANNUAL FUNDING PO BOX 172, LEWISBURG, PA 17837
THE 1994 CHARLES B DEGENSTEIN FDN	10/11/2011	\$3,750 00	CHARITABLE GRANT GRANT TO PRIESTLEY FORSYTH MEMORIAL LIBRARY PRIESTLEY-FORSYTH MEMORIAL LIBRARY SUMMER INTERNS - 2011
THE 1994 CHARLES B DEGENSTEIN FDN	10/11/2011	\$2,100 00	CHARITABLE GRANT GRANT TO HOPE UNITED METHODIST CHURCH HOPE UNITED METHODIST CHURCH SUMMER INTERNS - 2011
THE 1994 CHARLES B DEGENSTEIN FDN	10/12/2011	\$2,500 00	CHARITABLE GRANT GRANT TO UNION COUNTY VETERANS FOURTH OF JULY UNION COUNTY VETERANS FOURTH OF JULY COMMITTEE, INC COMMITTEE, INC - ANNUAL FUNDING FOR PARADE 36 SOUTH THIRD STREET, LEWISBURG, PA 17837
THE 1994 CHARLES B DEGENSTEIN FDN	10/12/2011	\$12,000 00	CHARITABLE GRANT GRANT TO BALTIMORE SYMPHONY ORCHESTRA BALTIMORE SYMPHONY ORCHESTRA
THE 1994 CHARLES B DEGENSTEIN FDN	10/12/2011	\$10,000 00	CHARITABLE GRANT GRANT TO UNION COUNTY PENNSYLVANIA UNION COUNTY, PENNSYLVANIA FUNDING FOR THE NEWLY CONSTRUCTED BICYCLE TRAIL AS DIRECTED BY COUNTY COMMISSIONERS
THE 1994 CHARLES B DEGENSTEIN FDN	10/25/2011	\$1,854 89	CHARITABLE GRANT GRANT TO NICHOLAS WOLFF FOUNDATION, INC NICHOLAS WOLFF FOUNDATION, INC SUMMER INTERNS - 2011
THE 1994 CHARLES B DEGENSTEIN FDN	10/25/2011	\$15,000 00	CHARITABLE GRANT GRANT TO PARENT TO PARENT CONNECTIONS, INC FOR PARENT TO PARENT CONNECTIONS, INC DEVELOPMENT OF THE SUNBURY COMMUNITY VEGETABLE GROWING PROGRAM IN CENTRAL PARK, SUNBURY, PA

ACCOUNT	TRANSACTION DATE	DISTRIBUTION	RECIPIENT
THE 1994 CHARLES B DEGENSTEIN FDN	10/26/2011	\$1,000 00	CHARITABLE GRANT GRANT TO PENNSYLVANIA STATE ASSOCIATION PENNSYLVANIA STATE ASSOCIATION OF COUNTY FAIRS OF COUNTY FAIRS TOWARDS EXPENSES FOR YOUTH DAY 10944 OLD TURNPIKE ROAD
THE 1994 CHARLES B DEGENSTEIN FDN	10/26/2011	\$5,000 00	CHARITABLE GRANT GRANT TO SELINGSGROVE AREA RECREATION, INC SELINGSGROVE AREA RECREATION, INC AS FUNDING TO PURCHASE A PUMP AND POOL COVER WEST PINE STREET, SELINGSGROVE, PA 17870
THE 1994 CHARLES B DEGENSTEIN FDN	10/26/2011	\$10,000 00	CHARITABLE GRANT GRANT TO PRIESTLEY CHAPEL ASSOCIATES PRIESTLEY CHAPEL ASSOCIATES FOR CONSTRUCTION OF RESTROOMS AND A GARDEN ON THE ONE LOT - PO BOX 333, NORTHUMBERLAND, PA 17857
THE 1994 CHARLES B DEGENSTEIN FDN	10/26/2011	\$15,000 00	CHARITABLE GRANT GRANT TO ANIMAL RESOURCE CENTER TO CONSTRUCT ANIMAL RESOURCE CENTER KENNEL-CATTERY, 301 BOONE RD, BLOOMSBURG, PA 17815
THE 1994 CHARLES B DEGENSTEIN FDN	10/26/2011	\$15,000 00	CHARITABLE GRANT GRANT TO GEISINGER HEALTH SYSTEMS FDN FOR THE GEISINGER HEALTH SYSTEMS FDN INITIAL PHASE OF STUDY BY ENVIRONMENTAL HEALTH INSTITUTE IN SUPPORT OF THE COLLECTION OF GIS DATA 100 N ACADEMY AVE , MC 4000, DANVILLE, PA 17822
THE 1994 CHARLES B DEGENSTEIN FDN	10/26/2011	\$25,000 00	CHARITABLE GRANT GRANT TO FOUNDATION FOR PENNSYLVANIA WATERSHEDS FOUNDATION FOR PENNSYLVANIA WATERSHEDS FOR 2 ENVIRONMENTAL PROJECTS 9697 LOOP ROAD, ALEXANDRIA, PA 16611
THE 1994 CHARLES B DEGENSTEIN FDN	10/26/2011	\$20,000 00	CHARITABLE GRANT GRANT TO CENTRAL SUSQUEHANNA COMMUNITY FDN CENTRAL SUSQUEHANNA COMMUNITY FDN FOR FLOOD DISASTER RELIEF IN THE BLOOMSBURG AREA 725 WEST FRONT STREET, BERWICK, PA 18603
THE 1994 CHARLES B DEGENSTEIN FDN	10/26/2011	\$10,000 00	CHARITABLE GRANT GRANT TO CENTRAL SUSQUEHANNA COMMUNITY FDN CENTRAL SUSQUEHANNA COMMUNITY FDN FOR FLOOD RELIEF DISASTER IN THE SELINGSGROVE AREA 725 WEST FRONT STREET, BERWICK, PA 18603
THE 1994 CHARLES B DEGENSTEIN FDN	10/28/2011	\$3,750 00	CHARITABLE GRANT GRANT TO SNYDER COUNTY LIBRARY SNYDER COUNTY LIBRARY SUMMER INTERNS - 2011
THE 1994 CHARLES B DEGENSTEIN FDN	10/28/2011	\$6,182 63	CHARITABLE GRANT GRANT TO GREATER SUSQUEHANNA VALLEY YMCA GREATER SUSQUEHANNA VALLEY YMCA
THE 1994 CHARLES B DEGENSTEIN FDN	10/28/2011	\$35,000 00	CHARITABLE GRANT GRANT TO GEISINGER FOUNDATION GEISINGER FOUNDATION NEPAL MACULAR DEGENERATION PARTNERSHIP WITH GEISINGER TO ASSIST NEEDY PATIENTS AND PROVIDE TRAINING
THE 1994 CHARLES B DEGENSTEIN FDN	10/31/2011	\$11,474 48	CHARITABLE GRANT GRANT TO BOROUGH OF NORTHUMBERLAND BOROUGH OF NORTHUMBERLAND SUMMER INTERNS - 2011
THE 1994 CHARLES B DEGENSTEIN FDN	11/04/2011	\$2,204 13	CHARITABLE GRANT GRANT TO PENNSYLVANIA STATE UNIVERSITY PENNSYLVANIA STATE UNIVERSITY (NORTHUMBERLAND CO) (NORTHUMBERLAND CO) SUMMER INTERNS - 2011
THE 1994 CHARLES B DEGENSTEIN FDN	11/07/2011	\$1,000,000 00	CHARITABLE GRANT GRANT TO SUSQUEHANNA UNIVERSITY - 6TH INSTALLMENT SUSQUEHANNA UNIVERSITY OF 10 YEAR PLEDGE FOR CAPITAL CAMPAIGN SELINGSGROVE, PA 17870
THE 1994 CHARLES B DEGENSTEIN FDN	11/07/2011	\$50,000 00	CHARITABLE GRANT GRANT TO NORTHEASTERN PA EDUCATIONAL NORTHEASTERN PA EDUCATIONAL TELEVISION FINAL PAYMENT - 100 WVIA WAY, PITTSBURGH, PA 15260

ACCOUNT	TRANSACTION DATE	DISTRIBUTION	RECIPIENT
THE 1994 CHARLES B DEGENSTEIN FDN	11/07/2011	\$50,000 00	CHARITABLE GRANT GRANT TO UNION COUNTY PUBLIC LIBRARY UNION COUNTY PUBLIC LIBRARY FINAL INSTALLMENT OF 3 YEAR PLEDGE FOR CAPITAL CAMPAIGN
THE 1994 CHARLES B DEGENSTEIN FDN	11/08/2011	\$100,000 00	CHARITABLE GRANT GRANT TO PA STATE UNIVERSITY DICKINSON LAW PA STATE UNIVERSITY DICKINSON LAW 1ST INSTALLMENT OF 5 YEAR PLEDGE
THE 1994 CHARLES B DEGENSTEIN FDN	11/08/2011	\$200,000 00	CHARITABLE GRANT GRANT TO SNYDER COUNTY LIBRARIES, INC SNYDER COUNTY LIBRARIES, INC
THE 1994 CHARLES B DEGENSTEIN FDN	11/08/2011	\$50,000 00	CHARITABLE GRANT GRANT TO GEISINGER HEALTH SYSTEMS FDN GEISINGER HEALTH SYSTEMS FDN 2ND INSTALLMENT OF 5 YEAR PLEDGE TO BE USED IN TO HONOR DR JOSEPH MOWAD WITH THE NAMING OF THE UROLOGY CLINIC 100 NL ACADEMY AVENUE DANVILLE, PA 17822
THE 1994 CHARLES B DEGENSTEIN FDN	11/14/2011	\$15,000 00	CHARITABLE GRANT GRANT TO NORTHUMBERLAND COUNTY AIRPORT AUTHORITY NORTHUMBERLAND COUNTY AIRPORT AUTHORITY FOR COMPLETION OF TAXIWAY PROJECT
THE 1994 CHARLES B DEGENSTEIN FDN	11/14/2011	\$15,000 00	CHARITABLE GRANT GRANT TO PENN VALLEY AIRPORT AUTHORITY PENN VALLEY AIRPORT AUTHORITY FOR EXPENSES RELATED TO AIR SHOW 100 AIRPORT ROAD, SELINGSGROVE, PA 17870
THE 1994 CHARLES B DEGENSTEIN FDN	11/16/2011	\$2,266 00	CHARITABLE GRANT GRANT TO DEGENSTEIN COMMUNITY LIBRARY DEGENSTEIN COMMUNITY LIBRARY SUMMER INTERNS - 2011
THE 1994 CHARLES B DEGENSTEIN FDN	11/16/2011	\$7,000 00	CHARITABLE GRANT GRANT TO SELINGSGROVE AREA RECREATION, INC TO PAY SELINGSGROVE AREA RECREATION, INC THE FINAL INVOICE FOR THE PROTECTIVE COVER TO KEEP THE POOL PRESERVED OVER WINTER
THE 1994 CHARLES B DEGENSTEIN FDN	11/29/2011	\$21,900 57	CHARITABLE GRANT GRANT TO CITY OF SUNBURY CITY OF SUNBURY SUMMER INTERNS - 2011 (18 STUDENTS)
THE 1994 CHARLES B DEGENSTEIN FDN	11/29/2011	\$30,917 04	CHARITABLE GRANT GRANT TO EVANGELICAL COMMUNITY HOSPITAL EVANGELICAL COMMUNITY HOSPITAL SUMMER INTERNS - 2011 (26 STUDENTS)
THE 1994 CHARLES B DEGENSTEIN FDN	11/29/2011	\$75,000 00	CHARITABLE GRANT GRANT TO A COMMUNITY CLINIC FOR OPERATING EXPENSES A COMMUNITY CLINIC, INC
THE 1994 CHARLES B DEGENSTEIN FDN	11/29/2011	\$10,749 34	CHARITABLE GRANT GRANT TO SELINGSGROVE BOROUGH SELINGSGROVE BOROUGH SUMMER INTERNS - 2011 (12 STUDENTS)
THE 1994 CHARLES B DEGENSTEIN FDN	11/29/2011	\$5,845 25	CHARITABLE GRANT GRANT TO LOWER ANTHRACITE COMMUNITY HOSPITAL LOWER ANTHRACITE COMMUNITY HOSPITAL SUMMER INTERNS - 2011 (6 STUDENTS)
THE 1994 CHARLES B DEGENSTEIN FDN	12/12/2011	\$12,500 00	CHARITABLE GRANT GRANT TO SUNCOM INDUSTRIES, INC FOR ANNUAL SUNCOM INDUSTRIES, INC FUNDING OF EVENT IN HONOR OF DIRK SOJKA
THE 1994 CHARLES B DEGENSTEIN FDN	12/12/2011	\$25,000 00	CHARITABLE GRANT GRANT TO SUSQUEHANNA UNIVERSITY SUSQUEHANNA UNIVERSITY FINAL INSTALLMENT OF TWO YEAR PLEDGE OF \$50,000 IN HONOR OF CYRIL AND LEE STRETANSKY
THE 1994 CHARLES B DEGENSTEIN FDN	12/22/2011	\$25,000 00	CHARITABLE GRANT GRANT TO HALLOWING RUN YOUTH ORGANIZATION HALLOWING RUN YOUTH ORGANIZATION GRANT TO HALLOWING RUN ORGANIZATION AS ONGOING FUNDING FOR TURTLE CREEK PARK
THE 1994 CHARLES B DEGENSTEIN FDN	01/04/2012	\$10,000 00	CHARITABLE GRANT GRANT TO FAMILY PLANNING SERVICES OF SNYDER FAMILY PLANNING SERVICES OF SNYDER UNION & NORTHUMBERLAND COUNTIES UNION & NORTHUMBERLAND COUNTIES TO IMPLEMENT PROJECT REACH 4612 WESTBRANCH HIGHWAY, LEWISBURG, PA 17837

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THE 1994 CHARLES B DEGENSTEIN FDN	01/04/2012	\$10,000 00	CHARITABLE GRANT GRANT TO ROAD RADIO USA, INC TO PRESENT A ROAD RADIO USA, INC SCHOOL-BASED MULTI-MEDIA PRESENTATION AT LOCAL SCHOOLS - 601 SO MAIN ST , MUNCY, PA 17756
THE 1994 CHARLES B DEGENSTEIN FDN	01/04/2012	\$10,000 00	CHARITABLE GRANT GRANT TO RONALD MCDONALD HOUSE OF DANVILLE, INC RONALD MCDONALD HOUSE OF DANVILLE, INC TO FUND AN INTERIOR/EXTERIOR PAINTING PROJECT PO BOX 300, DANVILLE, PA 17821
THE 1994 CHARLES B DEGENSTEIN FDN	01/04/2012	\$10,000 00	CHARITABLE GRANT GRANT TO SUNBURY REVITALIZATION, INC TO BUY SUNBURY REVITALIZATION, INC GLOVES AND BOOKS FOR SANTA TO DISTRIBUTE (\$5000) & NEW YEARS EVE PROGRAM (\$5000) 225 MARKET STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	01/04/2012	\$25,000 00	CHARITABLE GRANT GRANT TO THE CARL AND EMILY WELLER CTR FOR HEALTH THE CARL AND EMILY WELLER CTR FOR HEALTH EDUCATION EDUCATION TO DEVELOP CLASSROOM PRESENTATIONS PERTAINING TO BULLYING AND CYBERBULLYING 325 NORTHAMPTON ST , EASTON, PA 18042
THE 1994 CHARLES B DEGENSTEIN FDN	01/05/2012	\$10,000 00	CHARITABLE GRANT GRANT TO LAUREL HOUSE FOR GENERAL OPERATING LAUREL HOUSE EXPENSES - PO BOX 764, NORRISTOWN, PA 19404
THE 1994 CHARLES B DEGENSTEIN FDN	01/05/2012	\$100,000 00	CHARITABLE GRANT GRANT TO WYOMING SEMINARY IN HONOR OF WYOMING SEMINARY RUSTY FLACK TO BE USED AS A PART OF THE ANNUAL OPERATING EXPENSES 201 N SPRAGUE AVENUE, KINGSTON, PA 18704-3593
THE 1994 CHARLES B DEGENSTEIN FDN	01/05/2012	\$10,000 00	CHARITABLE GRANT GRANT TO CHESAPEAKE CONSERVANCY, INC FOR CHESAPEAKE CONSERVANCY, INC ONGOING OPERATIONS - 410 SEVERN AVENUE, STE 405 ANNAPOLIS, MD 21403
THE 1994 CHARLES B DEGENSTEIN FDN	01/05/2012	\$25,000 00	CHARITABLE GRANT GRANT TO SALVATION ARMY & ITS COMPONENTS FOR THE SALVATION ARMY & ITS COMPONENTS NEEDY FAMILY FUND ORGANIZED BY THE DAILY ITEM 40 SOUTH FOURTH STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	01/26/2012	\$5,956 00	CHARITABLE GRANT GRANT TO KINGS COLLEGE - ONGOING FUNDING FOR KINGS COLLEGE SCHOLARSHIP AID 133 N RIVER ST , WILKES BARRE, PA 18711
THE 1994 CHARLES B DEGENSTEIN FDN	02/08/2012	\$10,000 00	CHARITABLE GRANT GRANT TO GEISINGER FOUNDATION FOR MARCELLUS SHALE GEISINGER HEALTH SYSTEMS FOUNDATION MONITORING OF LONG-TERM HEALTH IMPACT 100 N ACADEMY AVENUE, MC 4000, DANVILLE, PA 17822
THE 1994 CHARLES B DEGENSTEIN FDN	02/23/2012	\$3,000 00	CHARITABLE GRANT GRANT TO EVANGELICAL COMMUNITY HOSPITAL EVANGELICAL COMMUNITY HOSPITAL
THE 1994 CHARLES B DEGENSTEIN FDN	02/28/2012	\$2,000 00	CHARITABLE GRANT GRANT TO HABITAT FOR HUMANITY INTERNATIONAL HABITAT FOR HUMANITY INTERNATIONAL CRED ID #93449264 TRIP #GV13024 IN SUPPORT OF THE GLOBAL VILLAGE TEAM
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$9,000 00	CHARITABLE GRANT GRANT TO ACTORS COMPANY THEATRE, INC FOR A SUMMER ACTORS COMPANY THEATRE, INC RESIDENCY PROGRAM AT BLOOMSBURG UNIVERSITY 900 BROADWAY, #905, NEW YORK, NY 10003
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$50,000 00	CHARITABLE GRANT GRANT TO CENTRAL PENNSYLVANIA ROWING ASSOCIATION CENTRAL PENNSYLVANIA ROWING ASSOC TO DEVELOP THE CPRA YOUTH ROWING PROGRAM PO BOX 21, SHAMOKIN DAM, PA 17876

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THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$5,000 00	CHARITABLE GRANT GRANT TO CENTRAL SUSQUEHANNA SIGHT SERVICES, INC CENTRAL SUSQUEHANNA SIGHT SERVICES, INC TO ASSIST INDIVIDUALS SO THAT THEY CAN CONTINUE TO LIVE INDEPENDENTLY AT HOME 348 MARKET STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$150,000 00	CHARITABLE GRANT GRANT TO CITY OF SUNBURY FOR THE CITY OF SUNBURY CITY OF SUNBURY REDEVELOPMENT AUTHORITY TO PURCHASE A MODEL HOME FOR 202 WASHINGTON AVENUE 225 MARKET ST , SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$15,000 00	CHARITABLE GRANT GRANT TO JOHN R KAUFFMAN, JR PUBLIC LIBRARY JOHN R KAUFFMAN, JR PUBLIC LIBRARY FOR GENERAL OPERATIONS 40 SOUTH FIFTH STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$15,000 00	CHARITABLE GRANT GRANT TO DRAGONFLY FOREST, INC TO PROVIDE A DRAGONFLY FOREST, INC CAMPING EXPERIENCE FOR CHILDREN WITH AUTISM 1100 EAST HECTOR STREET, SUITE 333 CONSHOHOCKEN, PA 19428
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$5,000 00	CHARITABLE GRANT GRANT TO EOS THERAPEUTIC RIDING CENTER TO ASSIST EOS THERAPEUTIC RIDING CENTER WITH ONGOING EXPENSES 288 DAHL ROAD, BLOOMSBURG, PA 17815
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$30,000 00	CHARITABLE GRANT GRANT TO GEISINGER HEALTH SYSTEM FOUNDATION GEISINGER HEALTH SYSTEM FOUNDATION TO DEVELOP A LECTURE SERIES FOR CARDIOLOGY 100 NORTH ACADEMY AVENUE, DANVILLE, PA 17822
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$1,500 00	CHARITABLE GRANT GRANT TO THE IMPROVED MILTON EXPERIENCE FOR A THE IMPROVED MILTON EXPERIENCE CULTURAL FESTIVAL AS A PART OF A CONTINUING EFFORT TO REVITALIZE DOWNTOWN MILTON 139 SOUTH FRONT STREET, MILTON, PA 17847
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$7,500 00	CHARITABLE GRANT GRANT TO KREAMER 4-H TRAIL RIDERS FOR SPECIAL KREAMER 4-H TRAIL RIDERS NEEDS CHILDREN - 407 N 8TH ST , SELINGSGROVE, PA
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$18,500 00	CHARITABLE GRANT GRANT TO 203 WEST MAIN STREET, INC TO RENOVATE 203 WEST MAIN STREET INC THE MOOSE EXCHANGE BUILDING IN BLOOMSBURG, PA 203 WEST MAIN STREET, BLOOMSBURG, PA 178815-1606
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$58,000 00	CHARITABLE GRANT GRANT TO NORTHEASTERN PENNSYLVANIA EDUCATIONAL NORTHEASTERN PENNSYLVANIA EDUCATIONAL TELEVISION ASSOCIATION TELEVISION ASSOC FOR THE PUBLIC MEDIA SERVICES 100 WVIA WAY, PITTSBURGH, PA 15201-1000
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$50,000 00	CHARITABLE GRANT GRANT TO NORTHEASTERN PENNSYLVANIA EDUCATIONAL NORTHEASTERN PENNSYLVANIA EDUCATIONAL TELEVISION ASSOCIATION TELEVISION ASSOCIATION - FUNDING FOR A JAZZ SERIES 100 WVIA WAY, PITTSBURGH, PA 15201-1000
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$25,000 00	CHARITABLE GRANT GRANT TO PARENT TO PARENT CONNECTIONS, INC PARENT TO PARENT CONNECTIONS, INC FOR THE DEVELOPMENT OF GARDENS 225 MARKET STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$20,000 00	CHARITABLE GRANT GRANT TO SELINGSGROVE AREA RECREATION, INC SELINGSGROVE AREA RECREATION, INC FOR FITNESS CLASSES TO BE HELD AT THE SELINGSGROVE SWIMMING POOL WEST PINE STREET, SELINGSGROVE, PA 17870
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$10,000 00	CHARITABLE GRANT GRANT TO SUSQUEHANNA RIVER VALLEY DENTAL HEALTH SUSQUEHANNA RIVER VALLEY DENTAL HEALTH CLINIC CLINIC TO PROVIDE DENTAL CARE FOR NEEDY PATIENTS 335 MARKET STREET, SUNBURY, PA 17801

ACCOUNT	TRANSACTION DATE	DISTRIBUTION	RECIPIENT
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$10,000 00	CHARITABLE GRANT GRANT TO KING'S COLLEGE FOR AN ENVIRONMENTAL KING'S COLLEGE STEWARDSHIP PROGRAM 133 RIVER STREET, WILKES BARRE, PA 18711
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$15,500 00	CHARITABLE GRANT GRANT TO LYCOMING COLLEGE FOR AN ENVIRONMENTAL LYCOMING COLLEGE STEWARDSHIP PROGRAM WILLIAMSPORT, PA 17701
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$28,140 00	CHARITABLE GRANT GRANT TO BUCKNELL UNIVERSITY FOR AN ENVIRONMENTAL BUCKNELL UNIVERSITY STEWARDSHIP PROGRAM LEWISBURG, PA 17837
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$11,000 00	CHARITABLE GRANT GRANT TO LOCK HAVEN UNIVERSITY FOR AN LOCK HAVEN UNIVERSITY ENVIRONMENTAL STEWARDSHIP PROGRAM LOCK HAVEN, PA 17745
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$33,150 00	CHARITABLE GRANT GRANT TO SUSQUEHANNA UNIVERSITY FOR AN SUSQUEHANNA UNIVERSITY ENVIRONMENTAL STEWARDSHIP PROGRAM SELINGROVE, PA 17870
THE 1994 CHARLES B DEGENSTEIN FDN	03/21/2012	\$34,800 00	CHARITABLE GRANT GRANT TO BLOOMSBURG UNIVERSITY FOR AN BLOOMSBURG UNIVERSITY ENVIRONMENTAL STEWARDSHIP PROGRAM BLOOMSBURG, PA 17815
THE 1994 CHARLES B DEGENSTEIN FDN	04/17/2012	\$1,000 00	CHARITABLE GRANT GRANT TO BUCKNELL UNIVERSITY FOR ANNUAL BASKETBALL BUCKNELL UNIVERSITY GOLF TOURNAMENT FUNDRAISER LEWISBURG, PA 17837
THE 1994 CHARLES B DEGENSTEIN FDN	04/23/2012	\$30,000 00	CHARITABLE GRANT GRANT TO A COMMUNITY CLINIC FOR EXPANDED SERVICE A COMMUNITY CLINIC INC FOR HEARING AIDS 335 MARKET STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	04/23/2012	\$30,000 00	CHARITABLE GRANT GRANT TO BEST BUDDIES INTERNATIONAL INC FOR BEST BUDDIES INTERNATIONAL INC PEOPLE WITH INTELLECTUAL & DEVELOPMENTAL DISABILITIES
THE 1994 CHARLES B DEGENSTEIN FDN	04/27/2012	\$7,500 00	CHARITABLE GRANT GRANT TO BUCKNELL UNIVERSITY FOR COMMUNITY PROJECT BUCKNELL UNIVERSITY THAT INCLUDES CAMPUS THEATRE AND RAIL TO TRAIL AS DETERMINED BY WAYNE BROMFIELD LEWISBURG, PA 17837
THE 1994 CHARLES B DEGENSTEIN FDN	05/10/2012	\$4,000 00	CHARITABLE GRANT GRANT TO TOWN OF BLOOMSBURG - MOVIE NIGHT TOWN OF BLOOMSBURG REIMBURSEMENT FOR 2011 AND NEW MOVIE NIGHT IN 2012
THE 1994 CHARLES B DEGENSTEIN FDN	05/18/2012	\$5,000 00	CHARITABLE GRANT GRANT TO MARINE TOYS FOR TOTS FOUNDATION FOR MARINE TOYS FOR TOTS FOUNDATION TAX ID# 20-3021444 FUNDING FOR GOLF TOURNAMENT
THE 1994 CHARLES B DEGENSTEIN FDN	05/30/2012	\$100,000 00	CHARITABLE GRANT GRANT TO SUN AREA CAREER AND TECHNOLOGY EDUCATION SUN AREA CAREER & TECHNOLOGY EDUCATION FOUNDATION FDN SO THAT 10 STUDENTS CAN HAVE SCHOLARSHIPS OF \$10,000 EACH FOR 2 YEARS FOR ASSOCIATE DEGREES 21 ST CENTRUY DRIVE, NEW BERLIN, PA 17855-0527
THE 1994 CHARLES B DEGENSTEIN FDN	05/30/2012	\$5,500 00	CHARITABLE GRANT GRANT TO SHIKELAMY SCHOOL DISTRICT - SCHOLARSHIP SHIKELAMY SCHOOL DISTRICT FOR 2012 GRADUATES OF SHIKELAMY SCHOOL DISTRICT 200 ISLAND BOULEVARD, SUNBURY, PA 17801

ACCOUNT	TRANSACTION DATE	DISTRIBUTION	RECIPIENT
THE 1994 CHARLES B DEGENSTEIN FDN	05/31/2012	\$200,000 00	CHARITABLE GRANT GRANT TO AMATEUR SOFTBALL ASSOCIATION OF PA AMATEUR SOFTBALL ASSOCIATION OF PENNSYLVANIA TO EXPAND THE SOFTBALL TRAINING CENTER IN THE FORMER BUS STATION BUILDING 311 RACE STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$1,000 00	CHARITABLE GRANT GRANT TO BLOOMSBURG UNIVERSITY OF PA TO EQUIP THE BLOOMSBURG UNIVERSITY OF PA SIMULATED LEARNING LAB IN THE DEPT OF NURSING 400 EAST SECOND STREET, BLOOMSBURG, PA 17815
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$1,000 00	CHARITABLE GRANT GRANT TO LEWISBURG DOWNTOWN FOR A MARKET ANALYSIS LEWISBURG DOWNTOWN FOR DOWNTOWN LEWISBURG PO BOX 298, LEWISBURG, PA 17837
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$1,500 00	CHARITABLE GRANT GRANT TO NATIONAL MULTIPLE SCLEROSIS SOCIETY FOR NATIONAL MULTIPLE SCLEROSIS SOCIETY ANNUAL FUND FOR BILL ROLL'S MS BIKE TOUR FUNDRAISER - 2040 LIGLESTOWN RD , STE 104 HARRISBURG, PA 17110
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$10,000 00	CHARITABLE GRANT GRANT TO CHESAPEAKE CONSERVANCY, INC CHESAPEAKE CONSERVANCY, INC ONGOING FUNDING FOR ENVIRONMENTAL PROJECTS 410 SEVERN AVENUE, SUITE 405, ANNAPOLIS, MD 21403
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$10,000 00	CHARITABLE GRANT GRANT TO CITY OF SUNBURY FOR FREE ICE CREAM FOR CITY OF SUNBURY CHILDREN AND OTHER EVENTS, EXCLUDING FIREWORKS AT THE 2012 SUNBURY CELEBRATION 225 MARKET STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$10,000 00	CHARITABLE GRANT GRANT TO THE PENNSYLVANIA BREAST CANCER COALITION PENNSYLVANIA BREAST CANCER COALITION TO BE USED FOR THE 2012 TA-TA TROT 225 MARKET STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$10,000 00	CHARITABLE GRANT GRANT TO SALVATION ARMY & ITS COMPONENTS FOR THE SALVATION ARMY & ITS COMPONENTS SUMMER PLAYGROUND PROGRAM IN SUNBURY 40 SOUTH FOURTH STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$100,000 00	CHARITABLE GRANT GRANT TO GEISINGER HEALTH SYSTEM FOUNDATION FOR GEISINGER HEALTH SYSTEM FOUNDATION LONGITUDINAL STUDY TO BE CONDUCTED BY GEISINGER 100 N ACADEMY AVENUE, DANVILLE, PA 17822-0149
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$15,000 00	CHARITABLE GRANT GRANT TO BLOOMSBURG AREA YOUNG MEN'S CHRISTIAN BLOOMSBURG AREA YOUNG MEN'S CHRISTIAN ASSOCIATION ASSOC TO REPLACE WORN FITNESS PROGRAM EQUIPMENT AIR CONDITIONING UNIT & BASKETBALL BACKBOARDS 30 EAST SEVENTH ST , BLOOMSBURG, PA 17815
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$15,000 00	CHARITABLE GRANT GRANT TO JANE & ANNETTE M HERR MEMORIAL LIBRARY JANE AND ANNETTE M HERR MEMORIAL LIBRARY FOR LIBRARY OPERATING COSTS AND PROGRAMS 500 MARKET STREET, MIFFLINBURG, PA 17844
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$15,000 00	CHARITABLE GRANT GRANT TO LOYALSOCK TOWNSHIP SCHOOL DISTRICT LOYALSOCK TOWNSHIP SCHOOL DISTRICT FOR SUMMER PROGRAM FOR AT RISK ELEMENTARY STUDENTS 2800 FOUR MILE DRIVE, MONTGOMERYVILLE, PA
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$15,000 00	CHARITABLE GRANT GRANT TO WEST END LIBRARY, INC FOR LIBRARY WEST END LIBRARY, INC
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$2,500 00	CHARITABLE GRANT GRANT TO CATAWISSA BOROUGH CATAWISSA BOROUGH FOR SUMMER BREEZE MUSIC CONCERT 2012 307 MAIN STREET, CATAWISSA, PA 17820

ACCOUNT	TRANSACTION DATE	DISTRIBUTION	RECIPIENT
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$2,500 00	CHARITABLE GRANT GRANT TO UNION COUNTY VETERANS 4TH OF JULY UNION COUNTY VETERANS 4TH OF JULY COMMITTEE, INC COMMITTEE FOR THE ANNUAL 4TH OF JULY PARADE IN LEWISBURG, PA 36 SOUTH THIRD STREET, LEWISBURG, PA 17837
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$20,000 00	CHARITABLE GRANT GRANT TO DONALD HEITER COMMUNITY CTR FOR THE 2012 DONALD HEITER COMMUNITY CENTER SUMMER DAY CAMP SUBSIDIES FOR LOW INCOME CHILDREN 100 NORTH FIFTH STREET, LEWISBURG, PA 17837
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$200,000 00	CHARITABLE GRANT GRANT TO CONCERNED CITIZENS FOR CHILD CARE, INC CONCERNED CITIZENS FOR CHILD CARE, INC TO COMPLETELY RENOVATE THE BUILDING OWNED BY CONCERNED CITIZENS FOR CHILD CARE, INC INTO A DAY CARE CENTER 615 MARKET STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$200,000 00	CHARITABLE GRANT GRANT TO GREATER SUSQUEHANNA VALLEY YMCA GREATER SUSQUEHANNA VALLEY YMCA FOR ANNUAL OPERATIONS OF THE YMCA ARTS CENTER PO BOX 390, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$25,000 00	CHARITABLE GRANT GRANT TO FDN FOR PA WATERSHEDS - FOR A PROJECT TO FOUNDATION FOR PA WATERSHEDS MONITOR WATER QUALITY FOR TRIBUTARIES FLOWING INTO THE SUSQUEHANNA RIVER 9697 LOOP ROAD, ALEXANDRIA, PA 16611
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$25,000 00	CHARITABLE GRANT GRANT TO JOHN R KAUFFMAN, JR PUBLIC LIBRARY JOHN R KAUFFMAN, JR PUBLIC LIBRARY FOR LIBRARY OPERATING COSTS & PROGRAMS 40 S FIFTH STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$30,000 00	CHARITABLE GRANT GRANT TO GEISINGER HEALTH SYSTEM FOUNDATION FOR GEISINGER HEALTH SYSTEM FOUNDATION THE CHILDREN'S MIRACLE NETWORK 100 N ACADEMY AVENUE, DANVILLE, PA 17822-0149
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$30,000 00	CHARITABLE GRANT GRANT TO SNYDER COUNTY LIBRARIES, INC FOR LIBRARY SNYDER COUNTY LIBRARIES, INC OPERATING COSTS AND PROGRAMS ONE NORTH HIGH STREET, SELINGSGROVE, PA 17870
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$4,000 00	CHARITABLE GRANT GRANT TO CITY OF SUNBURY FOR THE MUSIC PROGRAM CITY OF SUNBURY 225 MARKET STREET, SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$5,000 00	CHARITABLE GRANT GRANT TO BLOOMSBURG UNIVERSITY OF PENNSYLVANIA BLOOMSBURG UNIVERSITY OF PA FOR THE CREATION OF AN INTERDISCIPLINARY JOURNAL DOCUMENTING THE SUSQUEHANNA RIVER WATERSHED BLOOMSBURG UNIVERSITY, BLOOMSBURG, PA 17815
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$5,000 00	CHARITABLE GRANT GRANT TO FRIENDS OF PACKWOOD HOUSE MUSEUM TO FRIENDS OF PACKWOOD HOUSE MUSEUM, INC SUPPORT PROGRAMS AND EXHIBITS 15 NORTH WATER STREET, LEWISBURG, PA 17837
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$6,000 00	CHARITABLE GRANT GRANT TO THE CITY OF SUNBURY FOR THE SUNBURY CITY OF SUNBURY SKATE PARK IMPROVEMENTS 225 MARKET ST , SUNBURY, PA 17801
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$7,000 00	CHARITABLE GRANT GRANT TO NORTHCENTRAL PA CONSERVANCY FOR COLLEGE NORTHCENTRAL PA CONSERVANCY AND UNIVERSITY RESEARCH PO BOX 2083, WILLIAMSPORT, PA 17703
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$7,500 00	CHARITABLE GRANT GRANT TO SUNBURY'S REVITALIZATION, INC FOR SUNBURY'S REVITALIZATION, INC SUNBURY'S RIVER FESTIVAL 225 MARKET STREET, SUNBURY, PA 17801

ACCOUNT	TRANSACTION DATE	DISTRIBUTION	RECIPIENT
THE 1994 CHARLES B DEGENSTEIN FDN	06/19/2012	\$75,000 00	CHARITABLE GRANT GRANT TO EVANGELICAL COMMUNITY HOSPITAL TO SUPPORT EVANGELICAL COMMUNITY HOSPITAL SCREENING MAMMOGRAMS AND DIAGNOSTIC STUDIES FOR UN-AND UNDERINSURED WOMEN IN THE REGION ONE HOSPITAL DRIVE, LEWISBURG, PA 17837
THE 1994 CHARLES B DEGENSTEIN FDN	06/22/2012	\$40,000 00	CHARITABLE GRANT GRANT TO BUCKNELL UNIVERSITY - FIRST INSTALLMENT BUCKNELL UNIVERSITY OF \$200,000 PLEDGE - DESIGNATED FOR VARSITY GOLF INSTRUCTIONAL FACILITY - LEWISBURG, PA 17837
TOTAL DISTRIBUTIONS		\$4,178,377 04	

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

										Amount				
Long Term CG Distributions										474,485				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1	X	A M C NETWORKS INC-A W/I	00164V103			1/27/2011		7/7/2011	1,582	1,599			-17	
2	X	A M C NETWORKS INC-A W/I	00164V103			1/26/2011		7/7/2011	6,011	6,072			-61	
3	X	A M C NETWORKS INC-A W/I	00164V103			1/26/2011		8/4/2011	18	20			-2	
4	X	AMP LIMITED-UNSPONSORED	0017EP103			7/26/2010		5/15/2012	7,010	8,633			-1,623	
5	X	AT&T INC	00206R102			1/18/2007		8/15/2011	87,693	106,845			-19,152	
6	X	AT&T INC	00206R102			3/23/2012		5/1/2012	333	317			16	
7	X	AT&T INC	00206R102			1/18/2007		5/1/2012	34,560	36,432			-1,872	
8	X	AT&T INC	00206R102			3/6/2008		5/1/2012	12,295	12,961			-666	
9	X	ABERCROMBIE & FITCH CO C	002896207			12/23/2010		10/13/2011	9,680	7,966			1,694	
10	X	ABERCROMBIE & FITCH CO C	002896207			1/27/2010		10/27/2011	29,217	12,023			17,194	
11	X	ABERCROMBIE & FITCH CO C	002896207			7/23/2010		10/27/2011	18,729	9,240			9,489	
12	X	ABERCROMBIE & FITCH CO C	002896207			12/23/2010		10/27/2011	5,244	3,993			1,251	
13	X	ABIOMED INC	003654100			10/28/2011		11/2/2011	4,525	4,525			0	
14	X	ACHILLION PHARMACEUTICA	00448Q201			10/18/2011		11/2/2011	5,009	4,994			15	
15	X	ACHILLION PHARMACEUTICA	00448Q201			10/14/2011		2/7/2012	6,246	3,704			2,542	
16	X	ACHILLION PHARMACEUTICA	00448Q201			10/14/2011		2/7/2012	1,696	992			704	
17	X	ACHILLION PHARMACEUTICA	00448Q201			10/18/2011		2/7/2012	6,585	3,924			2,661	
18	X	ACHILLION PHARMACEUTICA	00448Q201			10/14/2011		2/7/2012	14,765	8,565			6,200	
19	X	ACME PACKET INC	004764106			8/15/2011		9/27/2011	35,093	40,270			-5,177	
20	X	CITIGROUP INC 7.5%	172967416			3/23/2012		6/19/2012	16,592	19,739			-3,147	
21	X	CITIGROUP INC	172967424			1/26/2011		1/27/2012	156,563	250,073			-93,510	
22	X	CITIGROUP INC	172967424			3/24/2011		1/27/2012	8,432	12,321			-3,889	
23	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	1,705	2,705			-1,000	
24	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	19,605	31,179			-11,574	
25	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	3,166	5,023			-1,857	
26	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	2,435	3,870			-1,435	
27	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	10,655	16,962			-6,307	
28	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	3,683	5,881			-2,198	
29	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	9,894	15,724			-5,830	
30	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	5,662	8,984			-3,322	
31	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	3,227	5,150			-1,923	
32	X	CITIGROUP INC	172967424			1/31/2011		1/27/2012	3,897	6,181			-2,284	
33	X	CLIFFS NATS RES INC	18683K101			12/23/2010		9/23/2011	5,278	7,079			-1,801	
34	X	CLIFFS NATS RES INC	18683K101			1/6/2011		9/23/2011	1,759	2,523			-764	
35	X	CLIFFS NATS RES INC	18683K101			8/11/2011		9/23/2011	5,865	7,275			-1,410	
36	X	CLIFFS NATS RES INC	18683K101			1/26/2011		11/2/2011	2,067	2,592			-525	
37	X	CLIFFS NATS RES INC	18683K101			1/12/2011		11/2/2011	5,512	6,474			-962	
38	X	CLIFFS NATS RES INC	18683K101			1/12/2011		1/18/2012	715	809			-94	
39	X	CLIFFS NATS RES INC	18683K101			8/31/2011		1/18/2012	7,146	7,502			-356	
40	X	CLIFFS NATS RES INC	18683K101			8/11/2011		5/14/2012	1,103	1,455			-352	
41	X	CLIFFS NATS RES INC	18683K101			10/13/2011		5/14/2012	7,721	8,528			-807	
42	X	CLIFFS NATS RES INC	18683K101			9/10/2009		6/27/2012	53,204	31,070			22,134	
43	X	CLIFFS NATS RES INC	18683K101			4/3/2012		6/27/2012	16,479	24,590			-8,111	
44	X	COBHAM PLC-UNSPON ADR	19089R104			7/26/2010		5/15/2012	13,183	14,604			-1,421	
45	X	COBHAM PLC-UNSPON ADR	19089R104			7/26/2010		6/21/2012	37,443	39,759			-2,316	
46	X	COCA - COLA CO	191216100			3/23/2012		5/1/2012	769	714			55	
47	X	COCA - COLA CO	191216100			8/27/2010		6/1/2012	161,523	122,874			38,649	
48	X	D F C GLOBAL CORP	23324T107			8/27/2010		5/2/2012	3,659	2,672			987	
49	X	D F C GLOBAL CORP	23324T107			8/27/2010		5/3/2012	13,129	9,717			3,412	
50	X	D F C GLOBAL CORP	23324T107			8/27/2010		5/4/2012	28,045	21,680			6,365	
51	X	DNB ASA	23328E106			4/29/2011		5/15/2012	13,087	22,527			-9,440	
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities									45,077,838		43,925,359		1,152,479	
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			Expense of Sale and Cost of Improvements	Valuation Method	Depreciation	Net Gain or Loss
									Gross Sales		Cost or Other Basis				
									Price	Sales					
Long Term CG Distributions									45,077,838	0	43,925,359	0	1,152,479		
Short Term CG Distributions									0	0	0	0	0		
52	X	DSW INC-CLASS A	23334L102			3/17/2011		10/18/2011	49	17,424	14,309			3,115	
53	X	DSW INC-CLASS A	23334L102			3/17/2011		10/18/2011	23,649	80,478	50,447			30,031	
54	X	DSW INC-CLASS A	23334L102			11/23/2005		8/15/2011	1,779	10,671	6,273			4,398	
55	X	DANAHER CORP	235851102			12/27/2005		8/15/2011	13,339	18,730	16,689			2,041	
56	X	DANAHER CORP	235851102			10/10/2008		10/13/2011	18,730	29,706	27,826			2,080	
57	X	DANAHER CORP	235851102			10/16/2008		10/18/2011	161,547	148,532				13,015	
58	X	DANAHER CORP	235851102			7/7/2011		2/16/2012	9,824	11,484				-1,660	
59	X	DECKERS OUTDOOR CORP	243537107			8/15/2011		5/15/2012	10,771	10,212				559	
60	X	DECKERS OUTDOOR CORP	243537107			7/26/2010		8/30/2011	5,367	5,106				374	
61	X	DEERE & CO	244199105			3/17/2009		8/30/2011	5,367	4,993				261	
62	X	DEUTSCHE TELEKOM AG SP	251566105			3/27/2006		8/30/2011	53,670	49,710				3,960	
63	X	DIAGEO FINANCE BV 5 5%	25244SAD3			9/25/2007		6/19/2012	11,303	10,792				511	
64	X	DIAGEO FINANCE BV 5 5%	25244SAD3			3/23/2012		8/11/2011	8,705	10,246				-1,541	
65	X	DIAGEO FINANCE BV 5 5%	25244SAD3			12/23/2010		8/11/2011	11,929	12,176				-247	
66	X	DIAGEO FINANCE BV 5 5%	25244SAD3			7/20/2010		1/12/2012	11,160	9,544				1,616	
67	X	DIGITAL REALTY TRUST INC	253868103			7/20/2010		2/10/2012	24,792	19,745				5,047	
68	X	WALT DISNEY CO/THE	254687106			4/19/2012		5/1/2012	874	844				30	
69	X	WALT DISNEY CO/THE	254687106			5/2/2011		5/15/2012	13,615	15,014				-1,399	
70	X	WALT DISNEY CO/THE	254687106			12/23/2010		11/2/2011	5,949	5,103				846	
71	X	WALT DISNEY CO/THE	254687106			2/14/2011		5/1/2012	3,149	3,374				-225	
72	X	WALT DISNEY CO/THE	254687106			3/17/2011		11/2/2011	4,717	5,174				-457	
73	X	DON QUIJOTE CO LTD-UNSP	257569103			3/3/2011		4/10/2012	27,530	29,949				-2,419	
74	X	DOUGLAS EMMETT INC-WI	25960P109			4/14/2009		8/15/2011	98,463	55,064				43,399	
75	X	DOVER CORP	260003108			9/28/2011		1/27/2012	121,669	115,625				6,044	
76	X	DRESSER-RAND GROUP INC	261608103			3/23/2012		5/1/2012	215	209				6	
77	X	DRESSER-RAND GROUP INC	261608103			5/2/2011		1/18/2012	30,441	38,330				-7,889	
78	X	DU PONT (E I) DE NEMOURS	263534109			4/29/2011		9/21/2011	6,751	5,761				990	
79	X	DUKE ENERGY CORP	26441C105			4/29/2011		9/21/2011	12,275	10,455				1,820	
80	X	DUKE ENERGY CORP	26441C105			4/29/2011		9/21/2011	31,804	27,184				4,620	
81	X	E M C CORP MASS	268648102			10/31/2011		11/2/2011	3,088	3,209				-121	
82	X	E Q T CORP	26884L109			10/31/2011		11/2/2012	16,061	20,536				-4,475	
83	X	E Q T CORP	26884L109			2/10/2011		11/2/2011	6,340	7,512				-1,172	
84	X	E Q T CORP	26884L109			8/3/2010		9/6/2011	27,657	23,315				4,342	
85	X	E Q T CORP	26884L109			12/29/2010		4/15/2012	174	185				-11	
86	X	EASTMAN CHEM CO	277432100			3/28/2011		4/15/2012	695	742				-47	
87	X	FHLMC GOLD G04216 5 5%	3128M6AR9			12/29/2010		5/15/2012	183	195				-12	
88	X	FHLMC GOLD G04216 5 5%	3128M6AR9			3/28/2011		5/15/2012	733	782				-49	
89	X	FHLMC GOLD G04216 5 5%	3128M6AR9			12/29/2010		6/15/2012	228	243				-15	
90	X	FHLMC GOLD G04216 5 5%	3128M6AR9			3/28/2011		6/15/2012	911	972				-61	
91	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		7/15/2011	1,520	1,626				-106	
92	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		8/15/2011	1,954	2,090				-136	
93	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		9/15/2011	1,912	2,045				-133	
94	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		10/15/2011	2,706	2,894				-188	
95	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		11/15/2011	2,427	2,596				-169	
96	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		12/15/2011	2,606	2,787				-181	
97	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		1/15/2012	2,366	2,530				-164	
98	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		2/15/2012	2,287	2,446				-159	
99	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		2/15/2012	2,287	2,446				-159	
100	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		2/15/2012	2,287	2,446				-159	
101	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		2/15/2012	2,287	2,446				-159	
102	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		2/15/2012	2,287	2,446				-159	

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

										Amount													
										Long Term CG Distributions		474,485											
										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		Cost, Other Basis and Expenses		Net Gain or Loss								
									Price	Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss									
103	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		3/15/2012	2,230	2,385						-155							
104	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		4/15/2012	2,425	2,594						-169							
105	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		5/15/2012	2,432	2,601						-169							
106	X	FHLMC GOLD G04219	5 5%	3128M6AU2		6/10/2010		6/15/2012	2,598	2,778						-180							
107	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		7/15/2011	144	149						-5							
108	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		8/15/2011	30	31						-1							
109	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		9/15/2011	303	313						-10							
110	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		10/15/2011	132	137						-5							
111	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		11/15/2011	82	85						-3							
112	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		12/15/2011	440	455						-15							
113	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		1/15/2012	368	381						-13							
114	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		2/15/2012	48	50						-2							
115	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		3/15/2012	47	49						-2							
116	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		4/15/2012	310	321						-11							
117	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		5/15/2012	39	40						-1							
118	X	FHLMC GOLD G04425	6 0%	3128M6HA9		2/9/2009		6/15/2012	452	468						-16							
119	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		7/15/2011	1,315	1,318						-3							
120	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		8/15/2011	1,284	1,288						-4							
121	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		9/15/2011	1,747	1,752						-5							
122	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		10/15/2011	1,418	1,422						-4							
123	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		11/15/2011	1,589	1,594						-5							
124	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		12/15/2011	1,466	1,470						-4							
125	X	CLIFFS NATS RES INC		18683K101		8/11/2011		1/18/2012	7,860	8,002						-142							
126	X	CLIFFS NATS RES INC		18683K101		4/3/2012		5/1/2012	1,859	2,108						-249							
127	X	CLIFFS NATS RES INC		18683K101		11/6/2009		5/14/2012	8,825	5,771						3,054							
128	X	CLIFFS NATS RES INC		18683K101		7/23/2010		5/14/2012	5,515	5,615						-100							
129	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		1/15/2012	1,270	1,273						-3							
130	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		2/15/2012	1,233	1,236						-3							
131	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		7/15/2011	1,181	1,152						29							
132	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		8/2/2011	123,221	117,518						5,703							
133	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		8/15/2011	1,297	1,265						32							
134	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		9/15/2011	385	376						9							
135	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		10/15/2011	855	835						20							
136	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		11/15/2011	768	750						18							
137	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		12/15/2011	1,132	1,107						25							
138	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		1/15/2012	1,098	1,073						25							
139	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		2/15/2012	830	812						18							
140	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		3/15/2012	1,312	1,284						28							
141	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		4/15/2012	1,633	1,600						33							
142	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		5/15/2012	1,363	1,336						27							
143	X	FHLMC GOLD A95160	4 0%	312943WV1		4/8/2011		6/15/2012	1,002	983						19							
144	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		7/15/2011	2,407	2,453						-46							
145	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		8/15/2011	2,238	2,280						-42							
146	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		9/15/2011	1,722	1,755						-33							
147	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		10/15/2011	1,284	1,308						-24							
148	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		11/15/2011	2,881	2,936						-55							
149	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		12/15/2011	1,080	1,101						-21							
150	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		1/15/2012	1,247	1,270						-23							
151	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		2/15/2012	1,636	1,667						-31							
152	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		3/15/2012	2,464	2,510						-46							
153	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		4/15/2012	3,115	3,174						-59							
									Securities		45,077,838		43,925,359		1,152,479								
									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										45,077,838		43,925,359		1,152,479	
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	
154	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		5/15/2012	3,510	3,576				-66	
155	X	FHLMC GOLD A95828	4 5%	312944PM7		12/17/2010		6/15/2012	1,789	1,823				-34	
156	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/23/2011		11/15/2011	1,044	1,113				-69	
157	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/15/2011		11/15/2011	61	65				-4	
158	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/23/2011		12/15/2011	2,712	2,892				-180	
159	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/15/2011		12/15/2011	160	169				-9	
160	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		11/15/2011		12/15/2011	106	112				-6	
161	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/23/2011		1/15/2012	5,408	5,767				-359	
162	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/15/2011		1/15/2012	318	337				-19	
163	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		11/15/2011		1/15/2012	212	224				-12	
164	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/23/2011		2/15/2012	5,218	5,563				-345	
165	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/15/2011		2/15/2012	307	325				-18	
166	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		11/15/2011		2/15/2012	205	216				-11	
167	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/23/2011		3/15/2012	7,153	7,626				-473	
168	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/15/2011		3/15/2012	421	446				-25	
169	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		7/25/2011	236	245				-9	
170	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		8/25/2011	1,127	1,159				-32	
171	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		8/25/2011	402	417				-15	
172	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		9/25/2011	1,816	1,869				-53	
173	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		9/25/2011	649	672				-23	
174	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		10/25/2011	1,116	1,148				-32	
175	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		10/25/2011	399	413				-14	
176	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		11/25/2011	1,229	1,265				-36	
177	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		11/25/2011	439	455				-16	
178	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		12/25/2011	1,586	1,632				-46	
179	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		12/25/2011	566	586				-20	
180	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		1/25/2012	1,582	1,628				-46	
181	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		1/25/2012	565	585				-20	
182	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		2/25/2012	1,143	1,176				-33	
183	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		2/25/2012	408	423				-15	
184	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		2/25/2012	2,245	2,310				-65	
185	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		3/25/2012	802	830				-28	
186	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		4/25/2012	1,206	1,241				-35	
187	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		4/25/2012	431	446				-15	
188	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		5/25/2012	1,164	1,198				-34	
189	X	FNMA POOL # AD2351	4 0%	31418PTH8		3/9/2011		5/25/2012	416	430				-14	
190	X	FNMA POOL # AD2351	4 0%	31418PTH8		12/13/2010		6/25/2012	836	860				-24	
191	X	HALOZYME THERAPEUTICS I	40637H109			3/19/2012		4/16/2012	19,882	30,120				-10,238	
192	X	HDMOT 2009-2 A3	2 62%	41283HAC8		1/20/2010		7/15/2011	19,819	20,238				-419	
193	X	HDMOT 2009-2 A3	2 62%	41283HAC8		1/20/2010		8/15/2011	18,727	19,124				-397	
194	X	HDMOT 2009-2 A3	2 62%	41283HAC8		1/20/2010		9/15/2011	19,391	19,802				-411	
195	X	HDMOT 2009-2 A3	2 62%	41283HAC8		1/20/2010		10/15/2011	16,523	16,873				-350	
196	X	HDMOT 2009-2 A3	2 62%	41283HAC8		1/20/2010		11/9/2011	100,501	102,118				-1,617	
197	X	HDMOT 2007-1 A4	5 21%	41283UAD7		6/20/2007		7/15/2011	218	213				5	
198	X	HDMOT 2007-1 A4	5 21%	41283UAD7		5/30/2007		7/15/2011	655	643				12	
199	X	HDMOT 2007-1 A4	5 21%	41283UAD7		5/24/2007		7/15/2011	1,092	1,070				22	
200	X	HDMOT 2007-1 A4	5 21%	41283UAD7		6/20/2007		8/15/2011	196	191				5	
201	X	HDMOT 2007-1 A4	5 21%	41283UAD7		5/30/2007		8/15/2011	589	578				11	
202	X	HDMOT 2007-1 A4	5 21%	41283UAD7		5/24/2007		8/15/2011	981	962				19	
203	X	HDMOT 2007-1 A4	5 21%	41283UAD7		6/20/2007		9/15/2011	205	200				5	
204	X	HDMOT 2007-1 A4	5 21%	41283UAD7		5/30/2007		9/15/2011	616	605				11	

Totals														
Gross Sales														
Cost, Other Basis and Expenses														
Net Gain or Loss														
45,077,838														
43,925,359														
1,152,479														
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474,485														
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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				Expense of Sale and Cost of Improvements	Valuation Method	Depreciation	Net Gain or Loss
									Gross Sales		Cost or Other Basis					
									Gross Sales	Cost or Other Basis	Gross Sales Price	Cost or Other Basis				
Long Term CG Distributions									45,077,838		43,925,359		0		1,152,479	
Short Term CG Distributions									0		0		0		0	
307	X	MERCK & CO INC	58933Y105			3/3/2008		8/15/2011	5,718	3,849					1,869	
308	X	MERCK & CO INC	58933Y105			3/6/2008		8/15/2011	11,435	7,226					4,209	
309	X	MERCK & CO INC	58933Y105			3/13/2008		8/15/2011	5,718	3,466					2,252	
310	X	MERCK & CO INC	58933Y105			3/24/2008		8/15/2011	8,669	5,579					3,090	
311	X	MERCK & CO INC	58933Y105			4/1/2008		8/15/2011	8,484	3,974					4,510	
312	X	MERCK & CO INC	58933Y105			4/7/2008		8/15/2011	5,718	3,036					2,682	
313	X	MERCK & CO INC	58933Y105			2/14/2007		8/15/2011	3,859	2,999					860	
314	X	MERCK & CO INC	58933Y105			3/1/2007		8/15/2011	5,902	4,303					1,599	
315	X	MERCK & CO INC	58933Y105			3/13/2007		8/15/2011	11,620	8,693					2,927	
316	X	MERCK & CO INC	58933Y105			1/24/2008		8/15/2011	5,718	3,575					2,143	
317	X	MERCK & CO INC	58933Y105			1/28/2008		8/15/2011	5,902	3,636					2,266	
318	X	MERCK & CO INC	58933Y105			2/6/2008		8/15/2011	8,853	5,664					3,189	
319	X	MERCK & CO INC	58933Y105			2/25/2008		8/15/2011	8,484	5,783					2,701	
320	X	MERCK & CO INC	58933Y105			5/23/2008		8/15/2011	8,116	4,885					3,231	
321	X	MERCK & CO INC	58933Y105			6/3/2008		8/15/2011	4,611	2,883					1,728	
322	X	MERCK & CO INC	58933Y105			6/11/2008		8/15/2011	4,611	2,830					1,781	
323	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		4/25/2012	704	712					-8	
324	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		5/25/2012	1,577	1,596					-19	
325	X	FNMA POOL # AH8932 4 5%	3138AA4S7			2/16/2011		6/25/2012	354	358					-4	
326	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		10/25/2011	1,484	1,557					-73	
327	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		11/25/2011	2,661	2,792					-131	
328	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		12/25/2011	1,617	1,697					-80	
329	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		1/25/2012	2,100	2,204					-104	
330	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		2/25/2012	2,407	2,525					-118	
331	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		3/25/2012	2,479	2,601					-122	
332	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		4/25/2012	2,885	3,027					-142	
333	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		5/25/2012	1,894	1,988					-94	
334	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		6/25/2012	2,671	2,803					-132	
335	X	FNMA POOL # AJ5643 4 0%	3138AXHV6			1/19/2012		2/23/2012	120,294	120,204					90	
336	X	FNMA POOL # AJ5643 4 0%	3138AXHV6			1/19/2012		3/25/2012	4,244	4,466					-222	
337	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		3/25/2012	727	771					-44	
338	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		4/25/2012	1,342	1,422					-80	
339	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		5/25/2012	1,780	1,887					-107	
340	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		6/25/2012	673	714					-41	
341	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		4/25/2012	2,474	2,622					-148	
342	X	FNMA POOL # AD2351 4 0%	31418PTH8			3/9/2011		6/25/2012	299	309					-10	
343	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		10/25/2011	16,916	17,571					-655	
344	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		11/25/2011	4,153	4,314					-161	
345	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		12/25/2011	5,131	5,329					-198	
346	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		1/25/2012	5,247	5,450					-203	
347	X	FNMA POOL # AE5895 3 32%	31419GRR7			9/21/2011		2/25/2012	6,034	6,268					-234	
348	X	FNMA POOL # AE5895 3 33%	31419GRR7			9/21/2011		3/25/2012	1,311	1,362					-51	
349	X	FNMA POOL # AE5895 3 33%	31419GRR7			9/21/2011		4/9/2012	183,233	182,355					878	
350	X	FNMA POOL # AE5895 3 33%	31419GRR7			9/21/2011		4/25/2012	3,620	3,760					-140	
351	X	F5 NETWORKS INC	315616102			12/23/2010		11/2/2011	6,238	8,167					-1,929	
352	X	FIFTH THIRD BANCORP	316773100			10/21/2011		11/2/2011	3,365	3,419					-54	
353	X	FINANCIAL ENGINES INC	317485100			10/19/2011		11/2/2011	4,235	3,953					282	
354	X	FINANCIAL ENGINES INC	317485100			10/18/2011		3/19/2012	656	615					41	
355	X	FINANCIAL ENGINES INC	317485100			10/19/2011		3/19/2012	7,654	7,229					425	
356	X	FINANCIAL ENGINES INC	317485100			10/18/2011		3/19/2012	9,828	9,329					499	
357	X	FINANCIAL ENGINES INC	317485100			10/19/2011		3/19/2012	3,931	3,745					186	

1

[illegible]

Amount

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

										Amount					
Long Term CG Distributions										474,485					
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			Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
									Gross Sales Price	Cost or Other Basis	Valuation Method				
460	X	CENVEO INC	15670S105			3/5/2010		8/11/2011	2,394	4,973				-2,579	
461	X	CENVEO INC	15670S105			3/17/2010		8/11/2011	3,719	8,152				-4,433	
462	X	CENVEO INC	15670S105			7/23/2010		8/11/2011	7,733	10,938				-3,205	
463	X	CENVEO INC	15670S105			7/23/2010		8/11/2011	2,464	3,513				-1,049	
464	X	CENVEO INC	15670S105			12/23/2010		8/11/2011	1,014	1,393				-379	
465	X	CENVEO INC	15670S105			12/23/2010		8/11/2011	901	1,224				-323	
466	X	CENVEO INC	15670S105			12/23/2010		8/12/2011	5,213	7,346				-2,133	
467	X	CENVEO INC	15670S105			12/23/2010		8/12/2011	1,707	2,396				-689	
468	X	CENVEO INC	15670S105			9/1/2009		8/12/2011	411	543				-132	
469	X	CENVEO INC	15670S105			9/1/2009		8/15/2011	1,970	2,522				-552	
470	X	CENVEO INC	15670S105			9/1/2009		8/15/2011	5,525	7,018				-1,493	
471	X	CENVEO INC	15670S105			9/1/2009		8/16/2011	2,601	3,405				-804	
472	X	CHEVRON CORPORATION	166764100			3/23/2012		5/1/2012	325	317				8	
473	X	CHICOS FAS INC	168615102			2/25/2011		10/18/2011	32,845	37,925				-5,080	
474	X	CHINA MOBILE LTD-SPON AD	16941M109			2/3/2011		5/15/2012	17,831	15,796				2,035	
475	X	CHIPOTLE MEXICAN GRILL INC	169656105			1/4/2012		4/16/2012	36,752	29,598				7,154	
476	X	CHUBB CORP	171232101			3/13/2007		8/15/2011	15,341	12,444				2,897	
477	X	CHUBB CORP	171232101			8/10/2007		8/15/2011	8,591	6,798				1,793	
478	X	CHUBB CORP	171232101			1/24/2008		8/15/2011	9,205	7,329				1,876	
479	X	CHUBB CORP	171232101			1/28/2008		8/15/2011	10,432	8,399				2,033	
480	X	CHUBB CORP	171232101			3/3/2008		8/15/2011	3,682	3,008				674	
481	X	COCA - COLA CO	191216100			9/24/2010		6/1/2012	8,040	6,456				1,584	
482	X	COCA - COLA CO	191216100			12/23/2010		6/1/2012	11,694	10,499				1,195	
483	X	COCA - COLA CO	191216100			5/1/2012		6/1/2012	1,462	1,539				-77	
484	X	COCA - COLA CO	191216100			3/23/2012		6/1/2012	76,011	74,223				1,788	
485	X	COCA - COLA CO	191216100			8/15/2011		6/1/2012	75,280	70,349				4,931	
486	X	COGNIZANT TECHNOLOGY S	192446102			6/25/2010		7/27/2011	79,059	60,090				18,969	
487	X	COGNIZANT TECHNOLOGY S	192446102			7/20/2010		7/27/2011	55,971	42,823				13,148	
488	X	COGNIZANT TECHNOLOGY S	192446102			12/23/2010		7/27/2011	9,095	9,442				-347	
489	X	COHEN & STEERS INC	19247A100			7/7/2011		10/20/2011	6,227	9,224				-2,997	
490	X	COHEN & STEERS INC	19247A100			7/8/2011		10/20/2011	240	349				-109	
491	X	COHEN & STEERS INC	19247A100			7/5/2011		10/20/2011	3,844	5,374				-1,530	
492	X	COHEN & STEERS INC	19247A100			7/6/2011		10/20/2011	3,363	4,739				-1,376	
493	X	COHEN & STEERS INC	19247A100			7/7/2011		10/20/2011	4,084	5,902				-1,818	
494	X	COHEN & STEERS INC	19247A100			7/8/2011		10/20/2011	6,486	9,422				-2,936	
495	X	COMCAST CORP 5 9%	20030NAL5			6/29/2011		6/26/2012	11,519	11,433				86	
496	X	COMERICA INC	200340107			9/7/2010		8/15/2011	20,074	28,750				-8,676	
497	X	COMERICA INC	200340107			9/7/2010		8/15/2011	5,227	7,499				-2,272	
498	X	COMERICA INC	200340107			9/7/2010		8/15/2011	2,879	4,119				-1,240	
499	X	COMERICA INC	200340107			9/8/2010		8/15/2011	9,620	13,946				-4,326	
500	X	COMERICA INC	200340107			9/8/2010		8/15/2011	47,773	69,353				-21,580	
501	X	COMERICA INC	200340107			9/9/2010		8/15/2011	5,833	8,503				-2,670	
502	X	COMPUTER PROGRAMS & SY	205306103			9/21/2011		10/31/2011	20,343	27,473				-7,130	
503	X	CONOCOPHILLIPS	20825C104			12/27/2005		8/15/2011	2,019	1,727				292	
504	X	CONOCOPHILLIPS	20825C104			5/15/2006		8/15/2011	125,153	117,035				8,118	
505	X	CONOCOPHILLIPS	20825C104			10/4/2006		8/15/2011	12,112	10,150				1,962	
506	X	CONOCOPHILLIPS	20825C104			10/16/2006		8/15/2011	8,747	7,899				848	
507	X	CONOCOPHILLIPS	20825C104			11/2/2006		8/15/2011	3,364	2,978				386	
508	X	CONOCOPHILLIPS	20825C104			10/10/2008		8/15/2011	22,877	15,572				7,305	
509	X	CONOCOPHILLIPS	20825C104			10/16/2008		8/15/2011	25,569	18,334				7,235	
510	X	CONOCOPHILLIPS	20825C104			10/20/2008		8/15/2011	23,550	19,292				4,258	
										45,077,838		43,925,359		1,152,479	
										0		0		0	

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

Amount										Totals		Net Gain or Loss																									
Long Term CG Distributions										Securities		Cost, Other Basis and Expenses		Net Gain or Loss																							
Short Term CG Distributions										Other sales		0		43,925,359		1,152,479																					
												Gross Sales		45,077,838		0																					
												Gross Sales Price		Cost or Other Basis		Valuation Method		Expense of Sale and Cost of Improve-ments		Depreciation		Net Gain or Loss															
Index										Check "X" if 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	
511										X		CONOCOPHILLIPS		20825C104						11/4/2008						8/15/2011		14,803		12,124						2,679	
512										X		CONOCOPHILLIPS		20825C104						8/20/2010						8/15/2011		10,093		8,073						2,020	
513										X		CRANE CO		224399105						7/26/2011						11/2/2011		4,804		5,681						-877	
514										X		CREDIT SUISSE GROUP		225401108						7/26/2010						2/9/2012		13,070		20,410						-7,340	
515										X		CUMMINS INC		231021106						5/1/2009						8/15/2011		105,417		37,579						67,838	
516										X		CUMMINS INC		231021106						5/1/2009						8/15/2011		115,853		41,195						74,658	
517										X		CYPRESS SEMICONDUCTOR		232806109						12/23/2010						11/2/2011		2,553		1,769						784	
518										X		CYPRESS SEMICONDUCTOR		232806109						9/24/2010						11/2/2011		16,524		15,449						1,075	
519										X		D F C GLOBAL CORP		23324T107						12/23/2010						11/2/2011		11,301		12,529						-1,228	
520										X		D F C GLOBAL CORP		23324T107						12/23/2010						11/17/2011		17,249		16,143						1,106	
521										X		D F C GLOBAL CORP		23324T107						10/28/2010						11/17/2011		9,813		9,384						429	
522										X		D F C GLOBAL CORP		23324T107						10/28/2010						5/2/2012		8,970		9,827						-857	
523										X		EASTMAN CHEM CO		277432100						12/23/2010						9/6/2011		8,970		11,726						-2,756	
524										X		EASTMAN CHEM CO		277432100						3/3/2011						9/6/2011		8,970		11,726						-5	
525										X		EATON CORP		278058102						3/23/2012						5/1/2012		482		487						534	
526										X		ELLIS PERRY INTL INC		288853104						9/6/2011						11/2/2011		3,567		3,033						-5,608	
527										X		ELLIS PERRY INTL INC		288853104						9/6/2011						11/17/2011		13,599		19,207						73	
528										X		ENERGIZER HLDGS INC		29266R108						11/12/2010						8/15/2011		768		695						529	
529										X		ENERGIZER HLDGS INC		29266R108						11/12/2010						8/15/2011		5,296		4,767						5,796	
530										X		ENERGIZER HLDGS INC		29266R108						11/15/2010						8/15/2011		73,453		67,657						2,523	
531										X		ENERGIZER HLDGS INC		29266R108						11/15/2010						8/15/2011		33,311		30,788						-98	
532										X		ENSCO PLC		29358Q109						3/23/2011						8/15/2011		471		569						-38,834	
533										X		ENSCO PLC		29358Q109						3/24/2011						8/15/2011		174,918		213,752						-17,349	
534										X		ENTROPIC COMMUNICATION		29384R105						12/13/2010						8/4/2011		10,272		27,621						-5,794	
535										X		ENTROPIC COMMUNICATION		29384R105						12/23/2010						8/4/2011		3,454		9,248						-2,998	
536										X		ERICSSON L M TEL CO ADR		294821608						7/26/2010						5/15/2012		10,274		13,272						0	
537										X		EXELON CORP		30161N101						3/23/2012						5/1/2012		391		391						-10,725	
538										X		EZCORP INC		302301106						7/5/2011						10/21/2011		24,565		35,290						6,621	
539										X		EXXON MOBIL CORP		30231G102						8/15/2011						10/26/2011		90,397		83,776						2,585	
540										X		EXXON MOBIL CORP		30231G102						5/15/2006						10/26/2011		11,200		8,615						4,864	
541										X		EXXON MOBIL CORP		30231G102						11/5/2010						10/26/2011		23,199		18,335						14,136	
542										X		EXXON MOBIL CORP		30231G102						6/18/2010						3/9/2012		56,497		42,361						25,303	
543										X		EXXON MOBIL CORP		30231G102						6/18/2010						3/9/2012		81,794		56,491						1,595	
544										X		EXXON MOBIL CORP		30231G102						7/20/2010						3/9/2012		8,794		4,308						36,453	
545										X		EXXON MOBIL CORP		30231G102						5/15/2006						3/9/2012		5,903		4,308						597	
546										X		EXXON MOBIL CORP		30231G102						11/23/2005						3/9/2012		127,329		90,876						-512	
547										X		FEI CO		30241L109						10/20/2011						11/2/2011		4,212		3,615						-41	
548										X		FARO TECHNOLOGIES INC		311642102						5/27/2011						11/2/2011		4,382		4,894						-55	
549										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						7/15/2011		786		827						-72	
550										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						8/15/2011		1,053		1,108						-28	
551										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						9/15/2011		1,369		1,441						-25	
552										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						10/15/2011		528		556						-49	
553										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						11/15/2011		942		991						-28	
554										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						12/15/2011		536		564						-33	
555										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						1/15/2012		641		674						-25	
556										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						2/15/2012		474		499						-84	
557										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						3/15/2012		1,595		1,679						-104	
558										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						4/15/2012		1,967		2,071						-36	
559										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						5/15/2012		702		738						-34	
560										X		FILMCO GOLD G30459 5 0%		3128CUQL3						10/16/2009						6/15/2012		653		687						2	
561										X		FILMCO GOLD G11938 4 5%		3128W1BF5						6/13/2007						7/15/2011		322		320							

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

										Amount				
Long Term CG Distributions										474,485				
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			Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Valuation Method			
562	X	FHLMC GOLD G11938	4 5%	3128M1BF5		6/13/2007		8/15/2011	321	318				3
563	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		3/15/2012	1,892	1,897				-5
564	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		4/15/2012	1,903	1,908				-5
565	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		5/15/2012	2,404	2,411				-7
566	X	FHLMC GOLD G04719	5 5%	3128M6SG4		9/30/2008		6/15/2012	1,959	1,965				-6
567	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		7/15/2011	776	817				-41
568	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		8/15/2011	1,213	1,276				-63
569	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		9/15/2011	1,030	1,085				-55
570	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		10/15/2011	855	900				-45
571	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		11/15/2011	1,147	1,208				-61
572	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		12/15/2011	1,054	1,109				-55
573	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		1/15/2012	868	913				-45
574	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		2/15/2012	925	974				-49
575	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		3/15/2012	1,035	1,090				-55
576	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		4/15/2012	1,503	1,581				-78
577	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		5/15/2012	1,017	1,070				-53
578	X	FHLMC GOLD G05938	5 0%	3128M74X1		12/22/2010		6/15/2012	2,685	2,826				-141
579	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		7/15/2011	1,297	1,393				-96
580	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		8/15/2011	780	838				-58
581	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		9/15/2011	1,737	1,865				-128
582	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		10/15/2011	2,242	2,408				-166
583	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		11/15/2011	1,266	1,360				-94
584	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		12/15/2011	2,869	3,081				-212
585	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		1/15/2012	3,596	3,863				-267
586	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		2/15/2012	3,619	3,887				-268
587	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		3/15/2012	1,937	2,080				-143
588	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		4/15/2012	1,288	1,383				-95
589	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		5/15/2012	1,225	1,316				-91
590	X	FHLMC GOLD G05337	5 5%	3128M7HN9		6/10/2010		6/15/2012	2,357	2,532				-175
591	X	FHLMC GOLD G05477	4 5%	3128M7M29		4/16/2012		6/15/2012	9,376	10,148				-772
592	X	FHLMC GOLD G05509	6 0%	3128M7N28		12/29/2010		7/15/2011	1,871	2,026				-155
593	X	FHLMC GOLD G05509	6 0%	3128M7N28		12/29/2010		8/15/2011	1,574	1,705				-131
594	X	FHLMC GOLD G05509	6 0%	3128M7N28		12/29/2010		9/15/2011	1,704	1,845				-141
595	X	FHLMC GOLD G05509	6 0%	3128M7N28		12/29/2010		9/21/2011	64,404	63,506				898
596	X	FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		7/15/2011	1,292	1,376				-84
597	X	FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		8/15/2011	570	607				-37
598	X	FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		9/15/2011	786	837				-51
599	X	FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		10/15/2011	1,114	1,187				-73
600	X	FHLMC GOLD G05669	6 5%	3128M7T22		9/10/2009		11/15/2011	1,330	1,416				-86
601	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		11/15/2011		3/15/2012	280	296				-16
602	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/23/2011		4/15/2012	4,255	4,537				-282
603	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/15/2011		4/15/2012	250	265				-15
604	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		11/15/2011		4/15/2012	167	176				-9
605	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/23/2011		4/19/2012	139,955	139,976				-21
606	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/23/2011		5/15/2012	3,914	4,173				-259
607	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/15/2011		5/15/2012	544	577				-33
608	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		11/15/2011		5/15/2012	363	383				-20
609	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/23/2011		6/15/2012	2,120	2,260				-140
610	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		9/15/2011		6/15/2012	303	321				-18
611	X	FHLMC GOLD Q03517	4 5%	3132GJSE0		11/15/2011		6/15/2012	202	213				-11
612	X	FHLMC POOL Q04584	4 5%	3132GKXM3		11/7/2011		1/15/2012	102	108				-6
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									45,077,838		43,925,359		1,152,479	
									0		0		0	

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

Totals										Net Gain or Loss	
Securities										1,152,479	
Other sales										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
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Net Gain or Loss										0	
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Net Gain or Loss										0	
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Cost, Other Basis and Expenses										43,925,359	
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Cost, Other Basis and Expenses										43,925,359	
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Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
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Net Gain or Loss										0	
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Cost, Other Basis and Expenses										43,925,359	
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Cost, Other Basis and Expenses										43,925,359	
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Net Gain or Loss										0	
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Gross Sales										45,077,838	
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Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
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Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
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Net Gain or Loss										0	
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Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
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Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
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Net Gain or Loss										0	
Gross Sales										45,077,838	
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Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
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Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
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Expense of Sale and Cost of Improvements										0	
Depreciation										0	
Net Gain or Loss										0	
Gross Sales										45,077,838	
Cost, Other Basis and Expenses										43,925,359	
Expense of Sale and Cost of Improvements										0	
Depreciation										0	
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	
Securities										45,077,838		43,925,359		1,152,479	
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	
664	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		9/25/2011	997	1,071				-74	
665	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		9/25/2011	460	503				-43	
666	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		10/25/2011	654	702				-48	
667	X	FINISAR CORPORATION	31787A507			1/8/2011		12/21/2011	14,141	18,699				-4,558	
668	X	FLOWERVE CORPORATION	34354P105			4/21/2011		10/21/2011	21,228	33,928				-12,700	
669	X	FLOWERVE CORPORATION	34354P105			6/9/2011		10/21/2011	3,829	5,105				-1,276	
670	X	FORD MOTOR CO	345370860			11/22/2010		8/15/2011	9,626	13,933				-4,307	
671	X	FORD MOTOR CO	345370860			11/22/2010		8/15/2011	35,485	51,542				-16,057	
672	X	FORD MOTOR CO	345370860			11/22/2010		8/15/2011	15,656	22,776				-7,120	
673	X	FORD MOTOR CO	345370860			11/22/2010		8/15/2011	44,206	64,442				-20,236	
674	X	FORD MOTOR CO	345370860			1/6/2011		8/15/2011	2,545	4,102				-1,557	
675	X	FORD MOTOR CO	345370860			1/6/2011		8/15/2011	14,208	22,792				-8,584	
676	X	FORD MOTOR CO	345370860			1/6/2011		8/15/2011	14,468	23,312				-8,844	
677	X	FORESTAR GROUP INC	346233109			12/23/2010		11/2/2011	4,338	5,987				-1,649	
678	X	FORTINET INC	34959E109			8/27/2010		11/2/2011	9,505	4,053				5,452	
679	X	FORTINET INC	34959E109			8/27/2010		4/3/2012	7,987	2,702				5,285	
680	X	FORTINET INC	34959E109			4/30/2010		4/3/2012	10,269	3,237				7,032	
681	X	FOSSIL INC	349882100			8/2/2011		9/6/2011	30,173	41,796				-11,623	
682	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		7/15/2011	3,454	3,454				0	
683	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		8/15/2011	3,039	3,039				0	
684	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		9/15/2011	3,203	3,203				0	
685	X	FRNK 2007-1 A4 5 03% 2/	35242XAD3			3/28/2007		10/17/2011	1,123	1,123				0	
686	X	FRESENIUS MEDICAL CARE A	358029106			3/29/2012		5/15/2012	21,429	22,589				-1,160	
687	X	FRESH MARKET INC/THE	35804H106			2/24/2011		11/2/2011	9,464	10,037				-573	
688	X	FRESH MARKET INC/THE	35804H106			2/24/2011		2/2/2012	30,148	28,021				2,127	
689	X	GMACC 2001-C2 B 6 79%	361849RC8			3/11/2010		5/15/2012	2,588	2,718				-130	
690	X	HOME DEPOT INC	437076102			3/23/2012		5/1/2012	524	494				30	
691	X	HOME DEPOT INC	437076102			3/23/2012		6/8/2012	22,270	21,263				1,007	
692	X	HONEYWELL INTL INC	438516106			5/15/2006		8/15/2011	15,980	14,627				1,353	
693	X	HONEYWELL INTL INC	438516106			3/23/2012		5/1/2012	612	598				14	
694	X	HONEYWELL INTL INC	438516106			3/23/2012		6/19/2012	69,013	72,978				-3,965	
695	X	HOSPIRA INC	441060100			8/15/2011		10/20/2011	91,497	145,521				-54,024	
696	X	HOST HOTELS & RESORTS IN	44107P104			12/23/2010		11/2/2011	4,625	5,854				-1,229	
697	X	HUABAO INTERNATIONAL-UN	44330E108			1/30/2012		4/24/2012	6,098	7,832				-1,734	
698	X	HUABAO INTERNATIONAL-UN	44330E108			1/30/2012		5/4/2012	25,940	39,813				-13,873	
699	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/20/2011	26,678	33,186				-6,508	
700	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/20/2011	14,151	17,290				-3,139	
701	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/21/2011	30,111	36,734				-6,623	
702	X	HUMAN GENOME SCIENCES	444903108			12/2/2009		7/22/2011	18,459	22,470				-4,011	
703	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	14,943	19,274				-4,331	
704	X	HUMAN GENOME SCIENCES	444903108			8/20/2010		7/22/2011	5,274	6,530				-1,256	
705	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	14,584	18,792				-4,208	
706	X	HUMAN GENOME SCIENCES	444903108			12/3/2009		7/22/2011	1,637	2,012				-375	
707	X	HUNTINGTON BANCSHARES	446150104			1/22/2010		10/20/2011	2,229	2,026				203	
708	X	HUNTINGTON BANCSHARES	446150104			7/23/2010		10/20/2011	10,669	13,222				-2,553	
709	X	HUNTINGTON BANCSHARES	446150104			12/23/2010		10/20/2011	9,408	13,328				-3,920	
710	X	HUNTINGTON BANCSHARES	446150104			1/22/2010		10/20/2011	12,949	11,762				1,187	
711	X	HUNTINGTON BANCSHARES	446150104			1/22/2010		10/21/2011	1,006	925				81	
712	X	HUNTINGTON BANCSHARES	446150104			1/22/2010		10/21/2011	1,060	969				91	
713	X	IPG PHOTONICS CORP	44960X109			5/26/2011		11/1/2011	11,228	16,495				-5,267	
714	X	IPG PHOTONICS CORP	44960X109			5/26/2011		11/1/2011	11,706	17,212				-5,506	

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

Index	Check "X" if Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals				Net Gain or Loss
									Gross Sales		Cost, Other Basis and Expenses		
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	
715	X	ICAP PLC-SPON ADR	450936109			7/26/2010		1/17/2012	16,599	20,899		-4,300	
716	X	IDEX CORP	45167R104			8/3/2011		10/21/2011	26,198	30,663		-4,465	
717	X	INFORMATICA CORP	45666Q102			8/11/2010		8/15/2011	31,556	18,707		12,849	
718	X	INFORMATICA CORP	45666Q102			8/11/2010		8/15/2011	4,565	2,703		1,862	
719	X	INFORMATICA CORP	45666Q102			8/12/2010		8/15/2011	31,556	18,836		12,720	
720	X	INFORMATICA CORP	45666Q102			8/12/2010		8/15/2011	50	29		21	
721	X	INFORMATICA CORP	45666Q102			8/12/2010		8/15/2011	4,515	2,690		1,825	
722	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		11/25/2011	736	791		-46	
723	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		12/25/2011	618	664		-52	
724	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		1/25/2012	698	750		-46	
725	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		2/25/2012	618	664		-57	
726	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		3/25/2012	768	825		-64	
727	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		4/25/2012	860	924		-73	
728	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		5/25/2012	980	1,053		-79	
729	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		6/25/2012	1,050	1,129		-18	
730	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		7/25/2011	1,222	1,240		-2	
731	X	FNMA POOL # 831812 6 0%	31407JDR0			11/13/2007		9/25/2011	293	295		-7	
732	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		9/25/2011	523	530		-17	
733	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		10/25/2011	1,071	1,088		-28	
734	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		11/25/2011	1,819	1,847		-19	
735	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		12/25/2011	1,281	1,300		-29	
736	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		1/25/2012	1,926	1,955		-12	
737	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		2/25/2012	789	801		-15	
738	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		3/25/2012	527	535		-32	
739	X	FNMA POOL # AC1520 4 0%	31417KVN4			10/14/2009		4/25/2012	1,011	1,026		-22	
740	X	FNMA POOL # AC1520 4% 9/1	31417KVN4			10/14/2009		5/25/2012	2,168	2,200		-26	
741	X	FNMA POOL # AC1520 4% 9/1	31417KVN4			10/14/2009		6/25/2012	1,451	1,473		-24	
742	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		7/25/2011	1,166	1,188		-54	
743	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		8/25/2011	1,348	1,374		-27	
744	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		9/25/2011	1,238	1,262		16	
745	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		11/25/2011	2,732	2,784		1,462	
746	X	FNMA POOL # AC8596 4 0%	31417VRS4			9/23/2011		1/25/2012	455	482		-53	
747	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		2/25/2012	2,825	2,879		-11	
748	X	FNMA POOL # AC8596 4 0%	31417VRS4			9/23/2011		3/25/2012	471	498		-10	
749	X	FNMA POOL # AC8596 4 0%	31417VRS4			9/23/2011		4/25/2012	9,919	9,903		-10	
750	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		5/25/2012	37,574	36,112		-10	
751	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		6/25/2012	2,774	2,827		-16	
752	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		7/25/2012	573	584		-18	
753	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		8/25/2012	565	575		-77	
754	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		9/25/2012	617	629		-19	
755	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		10/25/2012	577	588		-17	
756	X	FNMA POOL # AC8596 4 0%	31417VRS4			2/11/2010		11/25/2012	514	524		-18	
757	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		12/25/2012	300	310		-10	
758	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		1/25/2013	306	316		-10	
759	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		2/25/2013	418	432		-16	
760	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		3/25/2013	488	504		-16	
761	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		4/25/2013	483	499		-18	
762	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		5/25/2013	548	566		-77	
763	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		6/25/2013	2,312	2,389		-19	
764	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		7/25/2013	567	586		-27	
765	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		8/25/2013	823	850		-27	
Securities									45,077,838	43,925,359		1,152,479	
Other sales									0	0		0	

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

										Amount			
Long Term CG Distributions										474,485			
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		
766	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		4/18/2012	214,424	202,337		12,087	
767	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		4/25/2012	759	784		-25	
768	X	FNMA POOL # MA0708 4 5%	31417YYE1			5/19/2011		5/25/2012	896	926		-30	
769	X	FNMA POOL # AD0132 6% 9/	31418MEF8			9/23/2009		7/25/2011	340	358		-18	
770	X	FHLMC GOLD G11938 4 5%	3128M1BF5			6/13/2007		9/15/2011	382	380		2	
771	X	INFORMATICA CORP	45666Q102			8/13/2010		8/15/2011	4,069	2,497		1,572	
772	X	INFORMATICA CORP	45666Q102			8/13/2010		8/15/2011	50	30		20	
773	X	INFORMATICA CORP	45666Q102			8/13/2010		8/15/2011	20,591	12,652		7,939	
774	X	INFORMATICA CORP	45666Q102			8/13/2010		8/15/2011	17,366	10,697		6,669	
775	X	INFORMATICA CORP	45666Q102			8/16/2010		8/15/2011	50	31		19	
776	X	INFORMATICA CORP	45666Q102			8/16/2010		8/15/2011	5,706	3,621		2,085	
777	X	INLAND REAL ESTATE	457461200			2/28/2011		11/2/2011	2,925	3,821		-896	
778	X	INPEX HLDGS-UNSPON ADR	45790H101			12/3/2010		5/15/2012	2,058	1,926		132	
779	X	INPEX HLDGS-UNSPON ADR	45790H101			12/6/2010		5/15/2012	1,486	1,383		103	
780	X	MERCK & CO INC	58933Y105			5/9/2008		8/15/2011	5,718	3,334		2,384	
781	X	MERCK & CO INC	58933Y105			3/23/2012		5/1/2012	392	377		15	
782	X	MERIT MED SYS INC	589889104			4/12/2011		11/2/2011	5,561	7,023		-1,462	
783	X	MERIT MED SYS INC	589889104			4/12/2011		4/13/2012	2,316	3,266		-950	
784	X	MERIT MED SYS INC	589889104			4/12/2011		4/13/2012	1,158	1,633		-475	
785	X	MERIT MED SYS INC	589889104			4/12/2011		4/16/2012	5,447	7,349		-1,902	
786	X	MERIT MED SYS INC	589889104			4/12/2011		4/16/2012	2,402	3,266		-864	
787	X	MERIT MED SYS INC	589889104			8/4/2011		4/17/2012	9,497	11,554		-2,057	
788	X	MERIT MED SYS INC	589889104			4/12/2011		4/17/2012	7,683	10,322		-2,639	
789	X	MERIT MED SYS INC	589889104			8/4/2011		4/17/2012	2,893	3,562		-669	
790	X	MERITAGE HOMES CORPORA	59001A102			10/24/2011		11/2/2011	3,165	3,400		-235	
791	X	MERITAGE HOMES CORPORA	59001A102			10/24/2011		1/27/2012	14,740	10,201		4,539	
792	X	MERITAGE HOMES CORPORA	59001A102			10/24/2011		2/1/2012	12,636	9,823		2,813	
793	X	METLIFE INC	59156R108			1/27/2012		5/1/2012	363	354		9	
794	X	METROPCS COMMUNICATION	591708102			4/12/2011		8/8/2011	17,685	32,382		-14,697	
795	X	MICROSOFT CORP 5.3%	594918AM6			2/3/2011		10/17/2011	24,486	19,831		4,655	
796	X	MICROCHIP TECHNOLOGY IN	595017104			3/23/2012		4/3/2012	7,724	7,729		-5	
797	X	MITEK SYSTEMS INC	606710200			9/23/2011		11/2/2011	2,709	2,709		0	
798	X	MITSUBISHI CORP SPONSOR	606789305			12/2/2010		11/23/2011	3,057	4,145		-1,088	
799	X	MITSUBISHI CORP SPONSOR	606789305			7/26/2010		11/23/2011	29,806	33,891		-4,085	
800	X	MITSUBISHI CORP SPONSOR	606789305			7/26/2010		11/25/2011	2,622	3,042		-420	
801	X	MOLINA HEALTHCARE INC	60855R100			4/20/2012		6/14/2012	20,326	26,024		-5,698	
802	X	MOLINA HEALTHCARE INC	60855R100			4/20/2012		6/14/2012	8,433	10,979		-2,546	
803	X	MORGAN STANLEY	617446448			5/7/2009		8/15/2011	1,607	2,424		-817	
804	X	MORGAN STANLEY	617446448			5/7/2009		8/15/2011	46,066	69,168		-23,102	
805	X	MORGAN STANLEY	617446448			5/8/2009		8/15/2011	19,212	26,940		-7,728	
806	X	MORGAN STANLEY	617446448			5/8/2009		8/15/2011	3,089	4,368		-1,279	
807	X	MORGAN STANLEY	617446448			5/8/2009		8/15/2011	9,838	14,488		-4,660	
808	X	MORGAN STANLEY	617446448			8/20/2010		8/15/2011	3,571	5,192		-1,621	
809	X	MORGANS HOTEL GROUP CC	61748W108			1/1/2011		11/2/2011	3,787	6,585		-2,798	
810	X	MORGANS HOTEL GROUP CC	61748W108			1/10/2011		11/2/2011	2,608	4,208		-1,600	
811	X	MORGANS HOTEL GROUP CC	61748W108			5/15/2009		11/10/2011	445	326		119	
812	X	MORGANS HOTEL GROUP CC	61748W108			5/15/2009		11/10/2011	163	122		41	
813	X	MORGANS HOTEL GROUP CC	61748W108			5/27/2009		11/10/2011	3,828	2,999		829	
814	X	MORGANS HOTEL GROUP CC	61748W108			5/15/2009		11/10/2011	1,239	895		344	
815	X	MORGANS HOTEL GROUP CC	61748W108			8/4/2009		11/10/2011	3,394	2,945		449	
816	X	MORGANS HOTEL GROUP CC	61748W108			7/23/2010		11/10/2011	8,371	10,582		-2,211	

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

Long Term CG Distributions										Amount				
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
817	X	MORGANS HOTEL GROUP CC	61748W108			12/23/2010		11/10/2011	7,409	11,986				-4,577
818	X	MORGANS HOTEL GROUP CC	61748W108			1/10/2011		11/10/2011	6,674	11,822				-5,148
819	X	MORGANS HOTEL GROUP CC	61748W108			5/27/2009		11/10/2011	283	220				63
820	X	MORGANS HOTEL GROUP CC	61748W108			5/15/2009		11/11/2011	456	326				130
821	X	FHLMC GOLD C91186	3128P7J79			8/20/2008		6/15/2012	628	624				4
822	X	FHLMC GOLD C91194	3128P7KF9			8/20/2008		7/15/2011	786	779				7
823	X	FHLMC GOLD C91194	3128P7KF9			8/20/2008		8/15/2011	839	832				7
824	X	FHLMC GOLD C91194	3128P7KF9			8/20/2008		9/15/2011	838	831				7
825	X	FHLMC GOLD C91194	3128P7KF9			8/20/2008		10/15/2011	897	889				8
826	X	FHLMC GOLD C91194	3128P7KF9			8/20/2008		11/15/2011	1,364	1,353				11
827	X	FHLMC GOLD G11938	3128M1BF5			6/13/2007		10/15/2011	452	450				2
828	X	FHLMC GOLD G11938	3128M1BF5			6/13/2007		11/15/2011	493	490				3
829	X	FHLMC GOLD G11938	3128M1BF5			6/13/2007		12/15/2011	392	390				2
830	X	FHLMC GOLD G11938	3128M1BF5			6/13/2007		1/13/2012	10,653	9,970				683
831	X	FHLMC GOLD G11938	3128M1BF5			6/13/2007		1/15/2012	468	466				2
832	X	FHLMC GOLD G04216	3128M6AR9			12/29/2010		7/15/2011	110	117				-7
833	X	FHLMC GOLD G04216	3128M6AR9			3/28/2011		7/15/2011	439	469				-30
834	X	FHLMC GOLD G04216	3128M6AR9			12/29/2010		8/15/2011	107	115				-8
835	X	FHLMC GOLD G04216	3128M6AR9			3/28/2011		8/15/2011	430	459				-29
836	X	FHLMC GOLD G04216	3128M6AR9			12/29/2010		9/15/2011	134	143				-9
837	X	FHLMC GOLD G04216	3128M6AR9			3/28/2011		9/15/2011	536	573				-37
838	X	FHLMC GOLD G04216	3128M6AR9			12/29/2010		10/15/2011	142	152				-10
839	X	FHLMC GOLD G04216	3128M6AR9			3/28/2011		10/15/2011	568	606				-38
840	X	FHLMC GOLD G04216	3128M6AR9			12/29/2010		11/15/2011	115	123				-8
841	X	FHLMC GOLD G04216	3128M6AR9			3/28/2011		11/15/2011	462	493				-31
842	X	FHLMC GOLD G04216	3128M6AR9			12/29/2010		12/15/2011	137	146				-9
843	X	FHLMC GOLD G04216	3128M6AR9			3/28/2011		12/15/2011	546	583				-37
844	X	FHLMC GOLD G04216	3128M6AR9			12/29/2010		1/15/2012	115	122				-7
845	X	FHLMC GOLD G04216	3128M6AR9			3/28/2011		1/15/2012	459	490				-31
846	X	FHLMC GOLD G04216	3128M6AR9			12/29/2010		2/15/2012	139	148				-9
847	X	FHLMC GOLD G04216	3128M6AR9			3/28/2011		2/15/2012	555	593				-38
848	X	FHLMC GOLD G04216	3128M6AR9			12/29/2010		3/15/2012	125	133				-8
849	X	FHLMC GOLD G04216	3128M6AR9			3/28/2011		3/15/2012	499	533				-34
850	X	FHLMC GOLD G05669	3128M7T22			9/10/2009		12/15/2011	2,683	2,857				-174
851	X	FHLMC GOLD G05669	3128M7T22			9/10/2009		12/20/2011	52,244	50,299				1,945
852	X	FHLMC GOLD G05669	3128M7T22			9/10/2009		1/15/2012	1,517	1,615				-98
853	X	FHLMC GOLD G06222	3128M8G73			4/8/2011		7/15/2011	999	974				25
854	X	FHLMC GOLD G06222	3128M8G73			6/28/2011		7/15/2011	53	53				0
855	X	FHLMC GOLD G06222	3128M8G73			4/8/2011		8/15/2011	309	301				8
856	X	FHLMC GOLD G06222	3128M8G73			6/28/2011		8/15/2011	16	16				0
857	X	FHLMC GOLD G06222	3128M8G73			4/8/2011		9/15/2011	1,366	1,333				33
858	X	FHLMC GOLD G06222	3128M8G73			6/28/2011		9/15/2011	72	73				-1
859	X	FHLMC GOLD G06222	3128M8G73			4/8/2011		10/15/2011	3,615	3,529				86
860	X	FHLMC GOLD G06222	3128M8G73			6/28/2011		10/15/2011	190	192				-2
861	X	FHLMC GOLD G06222	3128M8G73			4/8/2011		11/15/2011	5,576	5,447				129
862	X	FHLMC GOLD G06222	3128M8G73			6/28/2011		11/15/2011	293	296				-3
863	X	FHLMC GOLD G06222	3128M8G73			4/8/2011		12/15/2011	5,267	5,147				120
864	X	FHLMC GOLD G06222	3128M8G73			6/28/2011		12/15/2011	277	280				-3
865	X	FHLMC GOLD G06222	3128M8G73			4/8/2011		1/15/2012	1,971	1,928				43
866	X	FHLMC GOLD G06222	3128M8G73			6/28/2011		1/15/2012	104	105				-1
867	X	FHLMC GOLD G06222	3128M8G73			4/8/2011		2/15/2012	1,401	1,371				30
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									45,077,838		43,925,359		1,152,479	
									0		0		0	
									Gross Sales Price		Cost or Other Basis		Valuation Method	
									7,409		11,986		Depreciation	
									6,674		11,822		Net Gain or Loss	
									283		220		-4,577	
									456		326		-5,148	
									628		624		63	
									786		779		130	
									839		832		4	
									838		831		7	
									897		889		7	
									1,364		1,353		8	
									452		450		11	
									493		490		2	
									392		390		3	
									10,653		9,970		2	
									468		466		683	
									110		117		2	
									439		469		-7	
									107		115		-30	
									430		459		-8	
									134		143		-29	
									536		573		-9	
									142		152		-37	
									568		606		-10	
									115		123		-38	
									462		493		-8	
									137		146		-31	
									546		583		-9	
									115		122		-37	
									459		490		-7	
									139		148		-31	
									555		593		-9	
									125		133		-38	
									499		533		-8	
									2,683		2,857		-34	
									52,244		50,299		-174	
									1,517		1,615		1,945	
									999		974		-98	
									53		53		25	
									309		301		0	
									16		16		8	
									1,366		1,333		0	
									72		73		33	
									3,615		3,529		-1	
									190		192		86	
									5,576		5,447		-2	
									293		296		129	
									5,267		5,147		-3	
									277		280		120	
									1,971		1,928		-3	
									104		105		43	
									1,401		1,371		-1	
													30	

Totals														
Amount														
Long Term CG Distributions														
Short Term CG Distributions														
474,485														
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	Net Gain or Loss
868	X	FHLMC GOLD G06222	4 0%	3128MBG73		6/28/2011		2/15/2012	74	74				0
869	X	FHLMC GOLD G06222	4 0%	3128MBG73		4/8/2011		3/15/2012	1,146	1,122				24
870	X	FHLMC GOLD G06222	4 0%	3128MBG73		6/28/2011		3/15/2012	60	61				-1
871	X	FHLMC GOLD G06222	4 0%	3128MBG73		4/8/2011		4/15/2012	3,355	3,287				68
872	X	FHLMC GOLD G06222	4 0%	3128MBG73		6/28/2011		4/15/2012	177	178				-1
873	X	FHLMC GOLD G06222	4 0%	3128MBG73		4/8/2011		5/15/2012	5,717	5,604				113
874	X	FHLMC GOLD G06222	4 0%	3128MBG73		6/28/2011		5/15/2012	301	304				-3
875	X	FHLMC GOLD G06222	4 0%	3128MBG73		4/8/2011		6/15/2012	2,632	2,582				50
876	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		12/15/2011	425	422				3
877	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		1/15/2012	1,086	1,078				8
878	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		2/15/2012	1,096	1,088				8
879	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		3/15/2012	190	188				2
880	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		4/15/2012	1,042	1,035				7
881	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		5/15/2012	1,309	1,300				9
882	X	FHLMC GOLD C91194	5 0%	3128P7KF9		8/20/2008		6/15/2012	653	649				4
883	X	FHLMC GOLD J10276	4 5%	3128PPJV6		8/5/2009		7/15/2011	179	185				-6
884	X	FHLMC GOLD J10276	4 5%	3128PPJV6		8/5/2009		8/15/2011	195	201				-6
885	X	FHLMC GOLD J10276	4 5%	3128PPJV6		8/5/2009		9/15/2011	159	163				-4
886	X	FHLMC GOLD J10276	4 5%	3128PPJV6		8/5/2009		10/15/2011	178	181				-5
887	X	FHLMC GOLD J10276	4 5%	3128PPJV6		8/5/2009		11/15/2011	1,287	1,326				-39
888	X	FHLMC GOLD J10276	4 5%	3128PPJV6		8/5/2009		12/15/2011	1,684	1,735				-51
889	X	FHLMC GOLD J10276	4 5%	3128PPJV6		8/5/2009		1/13/2012	12,305	11,929				376
890	X	FHLMC GOLD J10276	4 5%	3128PPJV6		8/5/2009		1/15/2012	143	147				-4
891	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		7/15/2011	58	60				-2
892	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		8/15/2011	58	60				-2
893	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		9/15/2011	1,390	1,447				-57
894	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		10/15/2011	56	58				-2
895	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		11/15/2011	444	462				-18
896	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		12/15/2011	57	60				-3
897	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		1/15/2012	57	59				-2
898	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		2/15/2012	520	542				-22
899	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		3/15/2012	397	413				-16
900	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		4/15/2012	430	447				-17
901	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		5/15/2012	554	577				-23
902	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		6/15/2012	359	374				-15
903	X	FHLMC GOLD A90393	5 0%	312938NJ8		3/8/2010		11/11/2011	907	651				256
904	X	MORGANS HOTEL GROUP CC	61748W108			5/15/2009		11/11/2011	114	81				33
905	X	MORGANS HOTEL GROUP CC	61748W108			5/15/2009		11/15/2011	274	204				70
906	X	MORGANS HOTEL GROUP CC	61748W108			5/15/2009		11/15/2011	112	81				31
907	X	MORGANS HOTEL GROUP CC	61748W108			5/15/2009		11/16/2011	850	651				199
908	X	MORGANS HOTEL GROUP CC	61748W108			5/15/2009		11/17/2011	463	366				97
909	X	MORGANS HOTEL GROUP CC	61748W108			5/15/2009		11/18/2011	805	651				154
910	X	MOTRICITY INC	620107102			12/17/2010		8/11/2011	3,000	30,144				-27,144
911	X	MOTRICITY INC	620107102			12/23/2010		8/11/2011	1,013	10,684				-9,671
912	X	MOTRICITY INC	620107102			1/3/2011		8/11/2011	4,430	42,906				-38,476
913	X	MOTRICITY INC	620107102			1/3/2011		8/11/2011	79	760				-681
914	X	MOTRICITY INC	620107102			2/14/2011		8/11/2011	2,940	26,246				-23,306
915	X	MTN GROUP LTD-SPONS ADR	62474M108			2/3/2011		5/15/2012	8,151	9,148				-997
916	X	MTN GROUP LTD-SPONS ADR	62474M108			8/27/2010		5/15/2012	5,869	5,949				-80
917	X	NYSE EURONEXT	629491AA9			10/28/2009		3/6/2012	26,278	26,345				-67
918	X	NYSE EURONEXT	629491AA9			10/10/2009		6/25/2012	15,597	15,873				-276

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	
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	
Long Term CG Distributions										474,485		0		1,152,479	
Short Term CG Distributions										0		0		0	
919	X	NYSE EURONEXT 4 8%	629491AA9			10/28/2009		6/25/2012	15,597	15,867				-270	
920	X	NYSE EURONEXT 4 8%	629491AA9			10/28/2009		6/27/2012	46,774	47,602				-828	
921	X	NATIONAL FINANCIAL PARTN 63607P208				9/2/2010		7/1/2011	3,640	3,689				-49	
922	X	NATIONAL FINANCIAL PARTN 63607P208				9/2/2010		7/1/2011	3,328	3,343				-15	
923	X	NATIONAL FINANCIAL PARTN 63607P208				9/2/2010		7/5/2011	2,640	2,652				-12	
924	X	NATIONAL FINANCIAL PARTN 63607P208				9/2/2010		7/5/2011	3,214	3,224				-10	
925	X	NATIONAL FINANCIAL PARTN 63607P208				9/2/2010		7/6/2011	3,935	3,915				20	
926	X	NAVISTAR INTL CORP NEW 63934E108				12/23/2010		8/3/2011	6,914	8,625				-1,711	
927	X	NAVISTAR INTL CORP NEW 63934E108				9/10/2009		9/6/2011	4,632	5,107				-475	
928	X	FHLMC GOLD G06222 4 0%	3128M8G73			6/28/2011		6/15/2012	139	140				-1	
929	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		7/15/2011	652	646				6	
930	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		8/15/2011	506	502				4	
931	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		9/15/2011	816	809				7	
932	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		10/15/2011	918	910				8	
933	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		11/15/2011	1,411	1,399				12	
934	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		12/15/2011	1,027	1,019				8	
935	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		1/15/2012	987	980				7	
936	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		2/15/2012	850	844				6	
937	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		3/15/2012	739	734				5	
938	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		4/15/2012	528	524				4	
939	X	FHLMC GOLD C91186 5 0%	3128P7J79			8/20/2008		5/15/2012	960	954				6	
940	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		12/25/2011	95	96				-1	
941	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		1/25/2012	143	142				1	
942	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		1/25/2012	1,686	1,706				-20	
943	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		1/25/2012	114	116				-2	
944	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		2/25/2012	81	81				0	
945	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		2/25/2012	956	967				-11	
946	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		2/25/2012	65	66				-1	
947	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		3/25/2012	93	93				0	
948	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		3/25/2012	1,102	1,114				-12	
949	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		3/25/2012	75	76				-1	
950	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		4/25/2012	142	142				0	
951	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		4/25/2012	1,679	1,698				-19	
952	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		4/25/2012	114	115				-1	
953	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		5/25/2012	162	162				0	
954	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		5/25/2012	1,917	1,939				-22	
955	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		5/25/2012	130	131				-1	
956	X	FNMA POOL # 255364 6 0%	31371LTV1			5/24/2006		6/25/2012	70	69				1	
957	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		6/25/2012	821	831				-10	
958	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		6/25/2012	56	56				0	
959	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		7/25/2011	688	694				-6	
960	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		8/25/2011	657	662				-5	
961	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		9/25/2011	785	791				-6	
962	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		10/25/2011	673	678				-5	
963	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		11/25/2011	720	725				-5	
964	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		12/25/2011	739	745				-6	
965	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		1/25/2012	678	683				-5	
966	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		2/25/2012	614	619				-5	
967	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		3/25/2012	655	660				-5	
968	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		4/25/2012	727	733				-6	
969	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		5/25/2012	676	681				-5	

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	
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	
Long Term CG Distributions										45,077,838		43,925,359		1,152,479	
Short Term CG Distributions										0		0		0	
970	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		6/25/2012	681	886				-5	
971	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		7/25/2011	880	860				20	
972	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		8/25/2011	272	266				6	
973	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		9/25/2011	403	394				9	
974	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		10/25/2011	281	275				6	
975	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		11/25/2011	285	279				6	
976	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		12/25/2011	282	276				6	
977	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		1/25/2012	1,334	1,308				26	
978	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		8/25/2011	938	952				-14	
979	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		10/25/2011	1,302	1,321				-19	
980	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		11/25/2011	1,246	1,264				-18	
981	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		9/25/2011	1,032	1,047				-15	
982	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		12/25/2011	1,248	1,266				-18	
983	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		1/25/2012	1,028	1,043				-15	
984	X	FNMA POOL # 888967 6 0%	31410GT9			6/9/2008		2/25/2012	1,032	1,047				-15	
985	X	NAVISTAR INTL CORP NEW	63934E108			10/1/2009		9/6/2011	4,632	4,455				177	
986	X	NAVISTAR INTL CORP NEW	63934E108			7/23/2010		9/6/2011	5,791	8,004				-2,213	
987	X	NAVISTAR INTL CORP NEW	63934E108			12/1/2010		9/6/2011	6,563	9,249				-2,686	
988	X	NAVISTAR INTL CORP NEW	63934E108			12/23/2010		9/6/2011	3,075	4,600				-1,525	
989	X	NAVISTAR INTL CORP NEW	63934E108			12/1/2010		9/6/2011	4,229	5,985				-1,756	
990	X	NAVISTAR INTL CORP NEW	63934E108			1/30/2012		4/13/2012	20,195	24,189				-3,994	
991	X	NESTLE SA SPON ADR REPS	641069406			7/26/2010		5/15/2012	20,405	17,819				2,586	
992	X	NETSUITE INC	64118Q107			8/12/2011		11/2/2011	4,608	4,272				336	
993	X	NETSUITE INC	64118Q107			8/12/2011		12/21/2011	27,451	23,496				3,955	
994	X	NEWCREST MNG LTD ADR	651191108			7/26/2010		5/15/2012	16,688	20,482				-3,794	
995	X	NEWELL RUBBERMAID INC	651229106			1/27/2011		8/10/2011	33,503	55,258				-21,755	
996	X	NEWELL RUBBERMAID INC	651229106			9/20/2010		8/10/2011	26,291	39,650				-13,359	
997	X	NEWELL RUBBERMAID INC	651229106			9/20/2010		8/15/2011	1,577	1,981				-404	
998	X	NEWELL RUBBERMAID INC	651229106			9/20/2010		8/15/2011	76,989	99,371				-22,382	
999	X	NEWFIELD EXPL CO	651290108			8/15/2011		12/21/2011	28,840	43,769				-14,929	
1,000	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		5/25/2012	2,495	2,644				-149	
1,001	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		6/25/2012	406	430				-24	
1,002	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		5/25/2012	1,489	1,567				-78	
1,003	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		6/25/2012	256	269				-13	
1,004	X	FNMA POOL # AL0219 3 324%	3138EGG57			10/20/2011		11/25/2011	15,654	15,908				-254	
1,005	X	FNMA POOL # AL0219 3 3130%	3138EGG57			10/20/2011		12/25/2011	4,644	4,719				-75	
1,006	X	FNMA POOL # AL0219 3 313%	3138EGG57			10/20/2011		1/25/2012	5,485	5,574				-89	
1,007	X	FNMA POOL # AL0219 3 313%	3138EGG57			10/20/2011		2/25/2012	5,513	5,602				-89	
1,008	X	FNMA POOL # AL0219 3 311%	3138EGG57			10/20/2011		3/25/2012	7,025	7,139				-114	
1,009	X	FNMA POOL # AL0219 3 3150%	3138EGG57			10/20/2011		4/25/2012	11,836	12,029				-193	
1,010	X	FNMA POOL # AL0219 3 32%	3138EGG57			10/20/2011		5/25/2012	6,630	6,738				-108	
1,011	X	FNMA POOL # AL0219 3 328%	3138EGG57			10/20/2011		6/25/2012	7,354	7,473				-119	
1,012	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		7/25/2011	2,223	2,368				-165	
1,013	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		8/25/2011	2,990	3,212				-222	
1,014	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		9/25/2011	2,844	3,055				-211	
1,015	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		10/25/2011	2,563	2,753				-190	
1,016	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		11/25/2011	2,709	2,911				-202	
1,017	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		12/25/2011	2,442	2,623				-181	
1,018	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/13/2012	16,610	16,545				65	
1,019	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/25/2012	2,802	3,010				-208	
1,020	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		2/25/2012	1,947	2,091				-144	

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										45,077,838		43,925,359		1,152,479	
Other sales										0		0		0	
Index	Check "X" if 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	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		3/25/2012	1,882	2,022				-140	
1,022	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		4/25/2012	2,008	2,157				-149	
1,023	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		5/25/2012	2,032	2,183				-151	
1,024	X	FNMA POOL # AL0201 5.0%	3138EGGK4			4/15/2011		6/25/2012	1,831	1,967				-136	
1,025	X	FNMA POOL # AL0573 3.5%	3138EGGT9			8/2/2011		9/25/2011	1,532	1,584				-52	
1,026	X	FNMA POOL # AL0573 3.5%	3138EGGT9			8/2/2011		10/25/2011	1,525	1,576				-51	
1,027	X	FNMA POOL # AL0573 3.5%	3138EGGT9			8/2/2011		11/25/2011	2,007	2,075				-68	
1,028	X	FNMA POOL # AL0573 3.5%	3138EGGT9			8/2/2011		12/25/2011	1,791	1,851				-60	
1,029	X	FNMA POOL # AL0573 3.5%	3138EGGT9			8/2/2011		1/25/2012	2,693	2,784				-91	
1,030	X	FNMA POOL # AL0573 3.5%	3138EGGT9			8/2/2011		2/8/2012	143,313	140,666				2,647	
1,031	X	FNMA POOL # AL0573 3.5%	3138EGGT9			8/2/2011		2/25/2012	3,634	3,756				-122	
1,032	X	FNMA REMIC 2003-64 5 50348	31393DKA8			5/20/2010		7/25/2011	3,890	4,075				-185	
1,033	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		8/25/2011	4,688	4,890				-222	
1,034	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		9/25/2011	5,498	5,759				-261	
1,035	X	FNMA REMIC 2003-64 5.5%	31393DKA8			5/20/2010		10/25/2011	3,839	4,021				-182	
1,036	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		3/25/2012	1,062	1,078				-16	
1,037	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		4/25/2012	1,235	1,254				-19	
1,038	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		5/25/2012	1,258	1,276				-18	
1,039	X	FNMA POOL # 888967 6.0%	31410GT9			6/9/2008		6/25/2012	1,142	1,159				-17	
1,040	X	FNMA POOL # 889072 6.5%	31410GW90			12/16/2009		7/25/2011	515	556				-41	
1,041	X	FNMA POOL # 889072 6.5%	31410GW90			12/16/2009		8/25/2011	414	448				-34	
1,042	X	FNMA POOL # 889072 6.5%	31410GW90			12/16/2009		9/21/2011	22,664	22,064				600	
1,043	X	FNMA POOL # 889072 6.5%	31410GW90			12/16/2009		9/25/2011	526	569				-43	
1,044	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		7/25/2011	2,629	2,647				-18	
1,045	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		8/25/2011	2,069	2,084				-15	
1,046	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		9/15/2011	229,707	218,195				11,512	
1,047	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		9/25/2011	4,757	4,790				-33	
1,048	X	FNMA POOL # 930924 4.5%	31412PG96			9/1/2009		10/25/2011	7,020	7,068				-48	
1,049	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		7/25/2011	96	97				-1	
1,050	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		8/25/2011	97	97				0	
1,051	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		9/25/2011	1,626	1,630				-4	
1,052	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		10/25/2011	800	802				-2	
1,053	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		11/25/2011	115	115				0	
1,054	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		12/25/2011	2,298	2,304				-6	
1,055	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		1/25/2012	2,061	2,066				-5	
1,056	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		2/25/2012	3,792	3,802				-10	
1,057	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		3/25/2012	1,785	1,790				-5	
1,058	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		4/25/2012	2,973	2,981				-8	
1,059	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		5/25/2012	819	821				-2	
1,060	X	FNMA POOL # 949294 6.0%	31413MC70			9/25/2007		6/25/2012	3,632	3,642				-10	
1,061	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		7/25/2011	1,128	1,128				2	
1,062	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		8/25/2011	1,131	1,129				2	
1,063	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		9/25/2011	1,697	1,693				4	
1,064	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		10/25/2011	2,578	2,572				6	
1,065	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		11/25/2011	2,608	2,602				6	
1,066	X	FNMA POOL # 962003 5.5%	31414CGL6			2/25/2008		12/25/2011	2,658	2,652				6	
1,067	X	GENERAL ELECTRIC COMPAN	369604103			6/3/2008		8/15/2011	5,709	10,734				-5,025	
1,068	X	GENERAL ELECTRIC COMPAN	369604103			6/11/2008		8/15/2011	5,872	10,861				-4,989	
1,069	X	GENERAL ELECTRIC COMPAN	369604103			6/23/2008		8/15/2011	7,340	12,402				-5,062	
1,070	X	GENERAL ELECTRIC COMPAN	369604103			7/16/2008		8/15/2011	4,730	7,865				-3,135	
1,071	X	GENERAL ELECTRIC COMPAN	369604103			7/16/2008		9/29/2011	3,314	5,695				-2,381	

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

										Amount					
Long Term CG Distributions										474,485					
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	Totals				Expense of Sale and Cost of Improve-ments	Valuation Method	Depreciation	Net Gain or Loss
								Gross Sales Price	Cost or Other Basis						
1,072	X	GENERAL ELECTRIC COMPAN	369604103			1/14/2008		9/29/2011	9,627	12,737					-3,110
1,073	X	GENERAL ELECTRIC COMPAN	369604103			1/28/2011		9/29/2011	15,466	19,864					-4,398
1,074	X	GENERAL ELECTRIC COMPAN	369604103			3/23/2012		5/1/2012	198	199					-1
1,075	X	GENERAL ELEC CAP CRP 5 6	36962G3H5			3/19/2009		2/22/2012	51,536	41,237					10,299
1,076	X	GENERAL ELEC CAP CRP 5 6	36962G3H5			1/22/2009		2/22/2012	74,441	61,764					12,677
1,077	X	GENERAL MILLS INC	370334BH6			5/21/2009		2/24/2012	11,993	10,320					1,673
1,078	X	GENERAL MILLS INC	370334BH6			1/29/2009		2/24/2012	17,990	14,987					3,003
1,079	X	GEOEVE INC	37250W108			8/17/2011		10/21/2011	344	346					-2
1,080	X	GEOEVE INC	37250W108			8/17/2011		10/21/2011	3,100	3,122					-22
1,081	X	GEOEVE INC	37250W108			8/18/2011		10/21/2011	3,789	3,708					81
1,082	X	GEOEVE INC	37250W108			8/18/2011		11/2/2011	548	674					-126
1,083	X	GEOEVE INC	37250W108			8/12/2011		11/2/2011	2,740	3,293					-553
1,084	X	GEOEVE INC	37250W108			8/12/2011		11/14/2011	6,307	8,722					-2,415
1,085	X	GEOEVE INC	37250W108			8/12/2011		11/14/2011	9,816	13,631					-3,815
1,086	X	GILDANE ACTIVEWEAR INC	375916103			7/26/2010		5/15/2012	11,200	13,658					-2,458
1,087	X	FNMA REMIC 2003-64	31393DKA8			5/20/2010		11/25/2011	5,448	5,706					-258
1,088	X	FNMA REMIC 2003-64	31393DKA8			5/20/2010		12/25/2011	5,587	5,853					-266
1,089	X	FNMA POOL 975268	31414S6D0			4/20/2011		2/25/2012	1,338	1,430					-92
1,090	X	FNMA POOL 975268	31414S6D0			4/20/2011		3/25/2012	1,656	1,769					-113
1,091	X	FNMA POOL 975268	31414S6D0			4/20/2011		4/25/2012	2,838	3,032					-194
1,092	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		5/25/2012	2,413	2,578					-165
1,093	X	FNMA POOL # 975268 5 5% 5/	31414S6D0			4/20/2011		6/25/2012	2,686	2,870					-184
1,094	X	FNMA POOL # 981644	31415BBM0			10/14/2009		7/25/2011	376	390					-14
1,095	X	FNMA POOL # 981644	31415BBM0			10/14/2009		8/25/2011	405	420					-15
1,096	X	FNMA POOL # 981644	31415BBM0			10/14/2009		9/25/2011	545	566					-21
1,097	X	FNMA POOL # 981644	31415BBM0			10/14/2009		10/25/2011	2,732	2,838					-106
1,098	X	FNMA POOL # 981644	31415BBM0			10/14/2009		11/25/2011	5,257	5,459					-202
1,099	X	FNMA POOL # 981644	31415BBM0			10/14/2009		12/25/2011	2,992	3,107					-115
1,100	X	FNMA POOL # 981644	31415BBM0			10/14/2009		1/25/2012	357	370					-13
1,101	X	FNMA POOL # 981644	31415BBM0			10/14/2009		2/25/2012	754	783					-29
1,102	X	FNMA POOL # 981644	31415BBM0			10/14/2009		3/25/2012	1,767	1,834					-67
1,103	X	FNMA POOL # 981644	31415BBM0			10/14/2009		4/25/2012	1,717	1,783					-66
1,104	X	FNMA POOL # 981644	31415BBM0			10/14/2009		5/25/2012	2,075	2,154					-79
1,105	X	FNMA POOL # 981644	31415BBM0			10/14/2009		6/25/2012	1,535	1,594					-59
1,106	X	FNMA POOL # 995230	31416BS76			4/26/2010		7/25/2011	1,750	1,891					-141
1,107	X	FNMA POOL # 995230	31416BS76			4/26/2010		8/25/2011	1,384	1,495					-111
1,108	X	FNMA POOL # 995230	31416BS76			4/26/2010		9/21/2011	65,356	63,663					1,693
1,109	X	FNMA POOL # 995230	31416BS76			4/26/2010		9/25/2011	1,568	1,694					-126
1,110	X	FNMA POOL # AA8389	31416SKB6			6/28/2011		7/25/2011	250	261					-11
1,111	X	FNMA POOL # AA8389	31416SKB6			6/28/2011		8/25/2011	338	352					-14
1,112	X	FNMA POOL # AA8389	31416SKB6			6/28/2011		9/15/2011	11,485	11,252					233
1,113	X	FNMA POOL # AA8389	31416SKB6			6/28/2011		9/25/2011	338	352					-62
1,114	X	FNMA POOL # AA8389	31416SKB6			6/28/2011		10/25/2011	1,477	1,539					-14
1,115	X	FNMA POOL # AB4113	31417ASB6			2/3/2012		3/25/2012	629	652					-23
1,116	X	FNMA POOL # AB4113	31417ASB6			2/3/2012		4/25/2012	4,004	4,156					-152
1,117	X	FNMA POOL # AB4113	31417ASB6			2/3/2012		5/25/2012	1,226	1,273					-47
1,118	X	FNMA POOL # AB4113	31417ASB6			2/3/2012		6/14/2012	144,002	142,586					1,416
1,119	X	FNMA POOL # AB4113	31417ASB6			2/3/2012		6/25/2012	1,980	2,055					-75
1,120	X	FNMA POOL # AC1520	31417KVN4			10/14/2009		7/25/2011	510	518					-8
1,121	X	FNMA POOL # AC1520	31417KVN4			10/14/2009		8/25/2011	1,059	1,075					-16
1,122	X	GMACC 2001-C2 B	361849RC8			3/11/2010		6/15/2012	543	570					-27

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

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										474,485		Securities		45,077,838		43,925,359		1,152,479	
										0		Other sales		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
1,123	X	GT ADVANCED TECHNOLOGI	36191U106			12/13/2010		10/14/2011	22,521	28,003				-5,482					
1,124	X	GT ADVANCED TECHNOLOGI	36191U106			12/23/2010		10/14/2011	7,684	9,201				-1,517					
1,125	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		7/15/2011	793	784				9					
1,126	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		8/15/2011	756	749				7					
1,127	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		9/15/2011	790	782				8					
1,128	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		10/15/2011	863	854				9					
1,129	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		11/15/2011	993	984				9					
1,130	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		12/15/2011	1,097	1,087				10					
1,131	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		1/15/2012	1,437	1,424				13					
1,132	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		2/15/2012	981	972				9					
1,133	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		3/15/2012	1,035	1,026				9					
1,134	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		4/15/2012	1,020	1,012				8					
1,135	X	GNMA POOL # 781830 5.0%	36241KA73			8/30/2007		5/15/2012	1,175	1,166				9					
1,136	X	GLOBE SPECIALTY METALS I	37954N206			12/8/2009		1/6/2012	13,430	9,963				3,467					
1,137	X	GLOBE SPECIALTY METALS I	37954N206			7/23/2010		1/6/2012	8,284	7,706				578					
1,138	X	GLOBE SPECIALTY METALS I	37954N206			12/23/2010		1/6/2012	3,263	4,586				-1,323					
1,139	X	GOOGLE INC - CL A	38259P508			6/5/2009		8/15/2011	225,292	180,114				45,178					
1,140	X	GLAXO SMITHKLINE PLC SPO	37733W105			7/26/2010		5/15/2012	20,471	16,344				4,127					
1,141	X	GREENHILL & CO INC	395259104			10/20/2011		1/12/2011	4,040	4,184				-144					
1,142	X	GREENHILL & CO INC	395259104			10/20/2011		5/4/2012	25,558	27,385				-1,827					
1,143	X	GULFPORT ENERGY CORP	402635304			9/6/2011		1/12/2011	4,948	3,967				981					
1,144	X	GULFPORT ENERGY CORP	402635304			9/6/2011		3/29/2012	12,838	12,165				673					
1,145	X	GULFPORT ENERGY CORP	402635304			9/9/2011		3/29/2012	8,931	8,346				585					
1,146	X	GULFPORT ENERGY CORP	402635304			9/6/2011		3/29/2012	5,300	5,025				275					
1,147	X	HSBC FINANCE CORP 5.0%	40429CCS9			8/2/2007		6/28/2012	26,603	23,915				2,688					
1,148	X	HSBC FINANCE CORP 5.0%	40429CCS9			3/12/2009		6/28/2012	79,810	61,074				18,736					
1,149	X	HSBC FINANCE CORP 5.0%	40429CCS9			3/12/2012		6/28/2012	37,245	37,277				-32					
1,150	X	HSN INC	404303109			5/4/2011		8/9/2011	10,806	12,879				-2,073					
1,151	X	HSN INC	404303109			5/4/2011		11/2/2011	5,511	5,221				290					
1,152	X	HALLIBURTON CO	406216101			1/18/2007		8/15/2011	19,871	12,058				7,813					
1,153	X	HALLIBURTON CO	406216101			10/26/2011		5/1/2012	1,045	1,050				-5					
1,154	X	LAS VEGAS SANDS CORP	517834107			5/20/2011		5/1/2012	1,693	1,262				431					
1,155	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		7/15/2011	1,152	1,159				-7					
1,156	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		8/15/2011	218	220				-2					
1,157	X	GLOBE SPECIALTY METALS I	37954N206			12/23/2010		11/2/2011	5,129	5,645				-516					
1,158	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		9/15/2011	220	221				-1					
1,159	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		10/15/2011	235	236				-1					
1,160	X	LBUBS 2003-C7 A2 4.064%	52108HUK8			1/29/2010		10/25/2011	3,972	4,005				-33					
1,161	X	LEAP WIRELESS INTL INC	521863308			2/2/2012		5/25/2012	16,907	27,781				-10,874					
1,162	X	LEAR CORP WII	521865204			5/4/2011		10/13/2011	21,432	22,953				-1,521					
1,163	X	LEAR CORP WII	521865204			5/4/2011		11/2/2011	3,119	3,493				-374					
1,164	X	LEAR CORP WII	521865204			5/4/2011		12/2/2011	17,744	23,452				-5,708					
1,165	X	LIBERTY MEDIA CORP-LIBER	530322304			3/17/2011		11/2/2011	7,483	8,556				-1,073					
1,166	X	LIBERTY MEDIA CORP-LIBER	530322304			3/17/2011		11/17/2011	37,884	39,404				-1,520					
1,167	X	LIBERTY MEDIA CORP-LIBER	530322304			3/17/2011		11/17/2011	6,199	7,000				-801					
1,168	X	LIMITED BRANDS INC	532716107			10/5/2009		8/15/2011	48,481	23,960				24,521					
1,169	X	LIMITED BRANDS INC	532716107			10/5/2009		8/15/2011	14,649	7,279				7,370					
1,170	X	LIMITED BRANDS INC	532716107			10/6/2009		8/15/2011	41,156	21,308				19,848					
1,171	X	LITHIA MTRS INC	536797103			10/31/2011		11/2/2011	3,198	3,111				87					
1,172	X	LOGMEIN INC	54142L109			1/19/2011		11/2/2011	5,423	6,489				-1,066					
1,173	X	LORILLARD INC	544147101			3/23/2012		5/1/2012	403	390				13					

Long Term CG Distributions										Amount					
Short Term CG Distributions										474,485					
										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,174	X	LOWE'S COMPANIES INC	548661107			4/19/2012		5/1/2012	951	958				-7	
1,175	X	LULULEMON ATHLETICA INC	550021109			1/4/2012		1/10/2012	24,702	20,383				4,319	
1,176	X	MDC PARTNERS INC-A	552697104			1/11/2011		11/2/2011	8,286	10,299				-2,013	
1,177	X	MDC PARTNERS INC-A	552697104			1/10/2011		1/12/2011	2,572	3,149				-577	
1,178	X	MDC PARTNERS INC-A	552697104			1/10/2011		4/13/2012	698	1,225				-527	
1,179	X	MDC PARTNERS INC-A	552697104			1/10/2011		4/16/2012	693	1,225				-532	
1,180	X	MDC PARTNERS INC-A	552697104			2/10/2011		4/16/2012	99	174				-75	
1,181	X	MDC PARTNERS INC-A	552697104			2/10/2011		4/17/2012	3,034	5,381				-2,347	
1,182	X	MDC PARTNERS INC-A	552697104			12/23/2010		4/18/2012	5,215	9,394				-4,179	
1,183	X	MDC PARTNERS INC-A	552697104			2/10/2011		4/18/2012	6,126	11,109				-4,983	
1,184	X	MDC PARTNERS INC-A	552697104			7/23/2010		4/19/2012	6,698	7,980				-1,282	
1,185	X	MDC PARTNERS INC-A	552697104			1/19/2010		4/19/2012	96	88				8	
1,186	X	MDC PARTNERS INC-A	552697104			12/23/2010		4/19/2012	3,527	6,320				-2,793	
1,187	X	MDC PARTNERS INC-A	552697104			7/23/2010		4/19/2012	3,241	3,876				-635	
1,188	X	MDC PARTNERS INC-A	552697104			1/19/2010		5/25/2012	7,034	6,515				519	
1,189	X	GNMA POOL # 781830 5 0%	36241KA73			8/30/2007		6/15/2012	1,089	1,081				8	
1,190	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		7/15/2011	1,896	1,880				16	
1,191	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		8/15/2011	1,245	1,235				10	
1,192	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		9/15/2011	1,824	1,810				14	
1,193	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		10/15/2011	2,788	2,767				21	
1,194	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		11/15/2011	2,913	2,892				21	
1,195	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		12/15/2011	2,695	2,676				19	
1,196	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		1/15/2012	1,963	1,950				13	
1,197	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		2/15/2012	2,570	2,553				17	
1,198	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		3/15/2012	2,087	2,074				13	
1,199	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		4/15/2012	2,449	2,434				15	
1,200	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		5/15/2012	2,213	2,199				14	
1,201	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		6/15/2012	1,548	1,538				10	
1,202	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		7/15/2011	1,420	1,408				12	
1,203	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		8/15/2011	1,356	1,345				11	
1,204	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		9/15/2011	1,467	1,455				12	
1,205	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		10/15/2011	2,415	2,397				18	
1,206	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		11/15/2011	1,884	1,870				14	
1,207	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		12/15/2011	2,608	2,589				19	
1,208	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		1/15/2012	1,683	1,671				12	
1,209	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		2/15/2012	1,741	1,730				11	
1,210	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		3/15/2012	1,794	1,782				12	
1,211	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		4/15/2012	2,310	2,295				15	
1,212	X	INPEX HLDGS-UNSPON ADR	45790H101			12/7/2010		5/15/2012	5,031	4,721				310	
1,213	X	INPEX HLDGS-UNSPON ADR	45790H101			12/2/2010		5/15/2012	3,573	3,317				256	
1,214	X	INTEL CORP	458140100			8/15/2011		11/4/2011	120,345	106,066				14,279	
1,215	X	INTEL CORP	458140100			8/11/2011		1/22/2011	4,416	3,947				469	
1,216	X	INTERFACE INC CL A	458665106			12/23/2010		1/22/2011	79,250	71,198				8,052	
1,218	X	INTERNATIONAL BUSINESS M	459200101			8/11/2010		8/11/2011	3,331	4,620				-1,289	
1,219	X	INTERNATIONAL BUSINESS M	459200101			8/20/2010		8/11/2011	2,826	2,212				614	
1,220	X	INTERNATIONAL BUSINESS M	459200101			8/20/2010		8/11/2011	4,489	3,447				1,042	
1,221	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		8/15/2011	11,756	8,681				3,075	
1,222	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		8/15/2011	17,115	10,521				6,594	
1,223	X	INTERNATIONAL BUSINESS M	459200101			1/23/2008		1/10/2012	61,266	35,813				25,453	
1,224	X	INTERNATIONAL BUSINESS M	459200101			3/15/2012		6/1/2012	36,717	21,678				15,038	
1,225	X	INTERNATIONAL BUSINESS M	459200101			3/15/2012		6/1/2012	50,915	55,210				-4,295	
Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										45,077,838		43,925,359		1,152,479	
Other sales										0		0		0	

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

										Amount				
Long Term CG Distributions										474,485				
Short Term CG Distributions										0				
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals					
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss
1,225	X	INTERPUBLIC GROUP COS IN	460690100			5/5/2010		8/9/2011	9,579	10,258			-679	
1,226	X	INTERPUBLIC GROUP COS IN	460690100			7/23/2010		8/9/2011	5,858	6,112			-254	
1,227	X	INTERPUBLIC GROUP COS IN	460690100			12/23/2010		8/9/2011	5,225	7,135			-1,910	
1,228	X	INTERPUBLIC GROUP COS IN	460690100			1/10/2011		8/9/2011	11,242	15,759			-4,517	
1,229	X	INVESCO MORTGAGE CAPITAL	46131B100			3/23/2012		3/28/2012	7,629	7,734			-105	
1,230	X	ION GEOPHYSICAL CORP	462044108			3/3/2011		9/23/2011	12,354	33,690			-21,336	
1,231	X	ION GEOPHYSICAL CORP	462044108			3/17/2011		9/23/2011	2,083	5,366			-3,283	
1,232	X	ION GEOPHYSICAL CORP	462044108			8/17/2011		9/23/2011	13,158	18,877			-5,719	
1,233	X	ISHARES MSCI JAPAN INDEX	464286848			7/26/2010		5/15/2012	23,730	24,847			-1,117	
1,234	X	ITC HOLDINGS CORP	465685105			12/23/2010		11/2/2011	6,732	5,597			1,135	
1,235	X	JP MORGAN CHASE & CO	46625H100			8/15/2011		1/18/2011	19,158	20,595			-1,437	
1,236	X	JP MORGAN CHASE & CO	46625H100			2/6/2009		1/18/2011	67,052	53,583			13,469	
1,237	X	JP MORGAN CHASE & C 5 12	46625HBV1			2/17/2010		1/20/2012	47,592	47,262			330	
1,238	X	JP MORGAN CHASE & C 5 12	46625HBV1			6/29/2011		1/20/2012	47,592	48,638			-1,046	
1,239	X	JPMCC 2001-CIB2 A3 6 429%	46625MCU1			6/29/2010		7/15/2011	4,013	4,138			-125	
1,240	X	MDC PARTNERS INC-A	552697104			1/19/2010		5/29/2012	8,999	8,188			811	
1,241	X	MANITOWOC COMPANY INC	563571108			6/15/2011		7/22/2011	12,017	11,680			337	
1,242	X	MANITOWOC COMPANY INC	563571108			4/21/2011		7/22/2011	21,222	30,179			-8,957	
1,243	X	MANITOWOC COMPANY INC	563571108			6/15/2011		7/25/2011	3,933	3,893			40	
1,244	X	MANPOWER INC	56418H100			1/12/2009		9/23/2011	7,642	10,945			-3,303	
1,245	X	MANPOWER INC	56418H100			7/23/2010		9/23/2011	4,984	7,294			-2,310	
1,246	X	MANPOWER INC	56418H100			12/23/2010		9/23/2011	3,987	7,760			-3,773	
1,247	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		2/25/2012	2,428	2,381			47	
1,248	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		3/25/2012	2,575	2,526			49	
1,249	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		4/25/2012	2,074	2,035			39	
1,250	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		5/25/2012	1,450	1,424			26	
1,251	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		6/25/2012	1,908	1,875			33	
1,252	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		7/25/2011	1,316	1,328			-12	
1,253	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		8/25/2011	1,746	1,762			-16	
1,254	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		9/25/2011	916	925			-9	
1,255	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		10/25/2011	1,626	1,641			-15	
1,256	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		11/25/2011	1,896	1,913			-17	
1,257	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		12/25/2011	1,621	1,636			-15	
1,258	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		1/25/2012	1,855	1,872			-17	
1,259	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		2/25/2012	2,334	2,356			-22	
1,260	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		3/25/2012	1,162	1,173			-11	
1,261	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		4/25/2012	1,636	1,651			-15	
1,262	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		5/25/2012	1,898	1,915			-17	
1,263	X	FNMA POOL # AH3620 3 5%	3138A5AW2			1/18/2011		6/25/2012	1,625	1,640			-15	
1,264	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		7/25/2011	330	346			-16	
1,265	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		8/25/2011	3,686	3,874			-188	
1,266	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		9/25/2011	6,249	6,569			-320	
1,267	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		10/25/2011	324	341			-17	
1,268	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		11/25/2011	3,693	3,882			-189	
1,269	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		12/25/2011	3,420	3,595			-175	
1,270	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		1/25/2012	1,544	1,623			-79	
1,271	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		2/25/2012	318	334			-16	
1,272	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		3/25/2012	3,345	3,516			-171	
1,273	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		4/25/2012	2,873	3,020			-147	
1,274	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		5/25/2012	1,451	1,525			-74	
1,275	X	FNMA POOL # AH4794 5 0%	3138A6KG4			3/4/2011		6/25/2012	1,086	1,141			-55	
									Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
									45,077,838		43,925,359		1,152,479	
									0		0		0	

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

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

Totals												
Gross Sales										Cost, Other Basis and Expenses		Net Gain or Loss
45,077,838										43,925,359		1,152,479
0										0		0
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Securities			Net Gain or Loss
									Gross Sales Price	Cost or Other Basis	Depreciation	
1,327	X	RACKSPACE HOSTING INC	750086100			8/4/2010		11/2/2011	5,993	2,968		3,025
1,328	X	RANGE RESOURCES CORP	75281A109			10/18/2011		11/2/2011	3,458	3,694		-236
1,329	X	RANGE RESOURCES CORP	75281A109			10/18/2011		1/12/2012	17,561	23,643		-6,082
1,330	X	REAL INC	75604L105			5/10/2011		8/2/2011	18,776	43,582		-24,806
1,331	X	REALD INC	75604L105			5/10/2011		8/2/2011	1,495	3,474		-1,979
1,332	X	REALD INC	75604L105			5/10/2011		8/3/2011	1,108	2,463		-1,355
1,333	X	REALD INC	75604L105			5/26/2011		8/3/2011	13,066	27,653		-14,587
1,334	X	REAL INC	75604L105			5/10/2011		8/3/2011	29	63		-34
1,335	X	REGIONS FINL CORP NEW	7591EP100			10/7/2010		7/5/2011	15,422	18,717		-3,295
1,336	X	REGIONS FINL CORP NEW	7591EP100			12/23/2010		7/5/2011	5,242	5,900		-658
1,337	X	RIVERBED TECHNOLOGY INC	768573107			12/23/2010		11/2/2011	7,363	9,447		-2,084
1,338	X	RIVERBED TECHNOLOGY INC	768573107			5/15/2009		4/20/2012	13,453	5,778		7,675
1,339	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		5/15/2012	1,922	1,910		12
1,340	X	GNMA POOL # 782105 5.0%	36241KKS6			5/10/2007		6/15/2012	967	961		6
1,341	X	GARDNER DENVER MACHY IN	365558105			12/23/2010		11/2/2011	3,788	3,519		269
1,342	X	GARDNER DENVER MACHY IN	365558105			10/12/2010		1/30/2012	12,819	9,213		3,606
1,343	X	GARDNER DENVER MACHY IN	365558105			10/12/2010		4/13/2012	16,560	14,633		1,927
1,344	X	GEPMC 2004-C3 A3 4.82225%	36828QHV1			2/1/2010		7/10/2011	3,752	3,853		-101
1,345	X	GEPMC 2004-C3 A3 4.82225%	36828QHV1			2/2/2010		7/10/2011	4,435	4,558		-123
1,346	X	FNMA POOL # 962003 4.5%	31414CGL6			2/25/2008		6/25/2012	1,616	1,613		3
1,347	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		7/25/2011	1,608	1,655		-47
1,348	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		8/25/2011	3,676	3,783		-107
1,349	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		9/25/2011	1,065	1,096		-31
1,350	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		10/25/2011	3,206	3,300		-94
1,351	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		11/25/2011	1,428	1,469		-41
1,352	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		12/25/2011	5,135	5,285		-150
1,353	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		1/13/2012	12,562	12,087		475
1,354	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		1/25/2012	1,204	1,239		-35
1,355	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		2/25/2012	2,304	2,371		-67
1,356	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		3/25/2012	1,427	1,469		-42
1,357	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		4/25/2012	1,252	1,289		-37
1,358	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		5/25/2012	2,344	2,412		-68
1,359	X	FNMA POOL # 962301 4.5%	31414CRW0			5/20/2009		6/25/2012	4,600	4,734		-134
1,360	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		7/25/2011	2,585	2,587		-2
1,361	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		8/25/2011	564	564		0
1,362	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		9/25/2011	828	829		-1
1,363	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		10/25/2011	721	721		0
1,364	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		11/25/2011	117	117		0
1,365	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		12/25/2011	307	308		-1
1,366	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		1/25/2012	1,837	1,839		-2
1,367	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		2/25/2012	755	756		-1
1,368	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		3/25/2012	117	117		0
1,369	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		4/25/2012	1,975	1,977		-2
1,370	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		5/25/2012	2,554	2,556		-2
1,371	X	FNMA POOL # 966608 5.5%	31414HKV8			2/15/2008		6/25/2012	1,871	1,872		-1
1,372	X	FNMA POOL # 966608 5.5%	31414HKV8			4/20/2011		7/25/2011	1,718	1,835		-117
1,373	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		8/25/2011	1,665	1,779		-114
1,374	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		9/25/2011	2,197	2,347		-150
1,375	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		10/25/2011	1,871	1,999		-128
1,376	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		11/25/2011	3,309	3,535		-226
1,377	X	FNMA POOL 975268 5.5%	31414S6D0			4/20/2011		12/25/2011	2,620	2,799		-179

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

Long Term CG Distributions										Amount		Totals				Net Gain or Loss	
Short Term CG Distributions										474,485		45,077,838		43,925,359		1,152,479	
										0		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
1,378	X	FNMA POOL 975268 5 5%	31414SD00			4/20/2011		1/25/2012	2,962	3,165				-203			
1,379	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		8/25/2011	480	505				-25			
1,380	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		9/21/2011	10,840	10,376				464			
1,381	X	FNMA POOL # AD0132 6% 9/	31418MEE8			9/23/2009		9/25/2011	358	377				-19			
1,382	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		7/25/2011	1,732	1,848				-116			
1,383	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		8/25/2011	1,390	1,483				-93			
1,384	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		9/25/2011	2,062	2,200				-138			
1,385	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		10/25/2011	1,554	1,657				-103			
1,386	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		11/25/2011	1,702	1,816				-114			
1,387	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		12/25/2011	1,270	1,354				-84			
1,388	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		1/25/2012	1,578	1,683				-105			
1,389	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		2/25/2012	1,779	1,898				-119			
1,390	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		3/25/2012	1,860	1,984				-124			
1,391	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		4/25/2012	1,746	1,863				-117			
1,392	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		5/25/2012	1,871	1,996				-125			
1,393	X	FNMA POOL # AD0207 6 0%	31418MGR7			4/26/2010		6/25/2012	1,959	2,090				-131			
1,394	X	FNMA POOL # AD2351 4 0%	31418PTH8			12/13/2010		7/25/2011	662	681				-19			
1,395	X	GECMC 2004-C3 A3 4 865119	36828QH1			8/10/2011		8/10/2011	2,236	2,296				-60			
1,396	X	GECMC 2004-C3 A3 4 865119	36828QH1			2/2/2010		8/10/2011	2,642	2,716				-74			
1,397	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		9/10/2011	2,147	2,205				-58			
1,398	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		9/10/2011	2,538	2,608				-70			
1,399	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		10/10/2011	257	264				-7			
1,400	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		10/10/2011	304	312				-8			
1,401	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		11/10/2011	239	245				-6			
1,402	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		11/10/2011	282	290				-8			
1,403	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		12/10/2011	259	266				-7			
1,404	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		12/10/2011	307	315				-8			
1,405	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		1/10/2012	3,258	3,345				-87			
1,406	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		1/10/2012	3,850	3,957				-107			
1,407	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		2/10/2012	278	285				-7			
1,408	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		2/10/2012	328	337				-9			
1,409	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		3/10/2012	273	280				-7			
1,410	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		3/10/2012	322	331				-9			
1,411	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		4/10/2012	293	301				-8			
1,412	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		4/10/2012	346	356				-10			
1,413	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		5/10/2012	257	264				-7			
1,414	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		5/10/2012	304	312				-8			
1,415	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/1/2010		6/10/2012	252	259				-7			
1,416	X	GECMC 2004-C3 A3 4 865%	36828QH1			2/2/2010		6/10/2012	298	306				-8			
1,417	X	GENERAL ELECTRIC COMPAT	369604103			5/15/2006		8/15/2011	26,752	56,331				-29,579			
1,418	X	GENERAL ELECTRIC COMPAT	369604103			3/13/2007		8/15/2011	14,681	30,897				-16,216			
1,419	X	GENERAL ELECTRIC COMPAT	369604103			1/28/2008		8/15/2011	7,340	15,422				-8,082			
1,420	X	GENERAL ELECTRIC COMPAT	369604103			2/25/2008		8/15/2011	10,766	22,506				-11,740			
1,421	X	GENERAL ELECTRIC COMPAT	369604103			3/3/2008		8/15/2011	7,340	15,026				-7,686			
1,422	X	GENERAL ELECTRIC COMPAT	369604103			3/6/2008		8/15/2011	14,518	29,468				-14,950			
1,423	X	GENERAL ELECTRIC COMPAT	369604103			3/13/2008		8/15/2011	7,993	16,765				-8,772			
1,424	X	GENERAL ELECTRIC COMPAT	369604103			5/9/2008		8/15/2011	7,177	14,199				-7,022			
1,425	X	GENERAL ELECTRIC COMPAT	369604103			5/23/2008		8/15/2011	10,603	19,844				-9,241			
1,426	X	NEWFIELD EXPL CO	651290108			8/17/2011		12/21/2011	24,403	35,650				-11,247			
1,427	X	NEWFIELD EXPL CO	651290108			8/15/2011		12/22/2011	68,400	102,690				-34,290			
1,428	X	NEWFIELD EXPL CO	651290108			8/17/2011		12/22/2011	59,056	85,345				-26,289			
Totals										45,077,838	43,925,359			1,152,479			
Other sales										0	0			0			

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

Totals										Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Securities										45,077,838		43,925,359		1,152,479	
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	
1,480	X	KRAFT FOODS INC CL A	50075N104			3/23/2012		5/1/2012	398	383				15	
1,481	X	KRAFT FOODS INC 5.375%	50075NBA1			9/8/2010		5/18/2012	46,506	44,163				2,343	
1,482	X	KRAFT FOODS INC 5.375%	50075NBA1			9/8/2010		5/24/2012	28,979	27,602				1,377	
1,483	X	KRAFT FOODS INC 5.375%	50075NBA1			9/8/2010		5/24/2012	23,213	22,082				1,131	
1,484	X	KRAFT FOODS INC 5.375%	50075NBA1			9/8/2010		5/30/2012	34,894	33,122				1,772	
1,485	X	KRATON PERFORMANCE POL	50077C106			5/12/2011		8/3/2011	2,883	4,054				-1,171	
1,486	X	KRATON PERFORMANCE POL	50077C106			5/12/2011		8/3/2011	24,634	35,271				-10,637	
1,487	X	KRONOS WORLDWIDE INC	50105F105			3/17/2011		9/9/2011	9,635	13,150				-3,515	
1,488	X	KRONOS WORLDWIDE INC	50105F105			3/17/2011		9/9/2011	5,219	7,146				-1,927	
1,489	X	KRONOS WORLDWIDE INC	50105F105			3/18/2011		9/9/2011	4,014	5,572				-1,558	
1,490	X	KRONOS WORLDWIDE INC	50105F105			3/21/2011		9/9/2011	4,817	6,864				-2,047	
1,491	X	LQ CORP	501889208			12/20/2011		4/10/2012	33,439	34,372				-933	
1,492	X	L OREAL CO ADR	502117203			8/17/2010		5/15/2012	17,884	15,249				2,635	
1,493	X	LAS VEGAS SANDS CORP	517834107			5/20/2011		1/12/2012	10,676	10,095				581	
1,494	X	LAS VEGAS SANDS CORP	517834107			5/20/2011		4/19/2012	29,639	21,451				8,188	
1,495	X	NUPATHE INC	67059M100			12/23/2010		8/3/2011	694	1,380				-686	
1,496	X	NUPATHE INC	67059M100			12/27/2010		8/3/2011	1,435	2,905				-1,470	
1,497	X	NUPATHE INC	67059M100			12/28/2010		8/3/2011	185	388				-203	
1,498	X	NUPATHE INC	67059M100			12/20/2010		8/3/2011	1,541	2,924				-1,383	
1,499	X	NUPATHE INC	67059M100			12/17/2010		8/4/2011	1,352	2,950				-1,598	
1,500	X	NUPATHE INC	67059M100			12/17/2010		8/4/2011	920	2,002				-1,082	
1,501	X	NUPATHE INC	67059M100			12/20/2010		8/4/2011	1,267	2,683				-1,416	
1,502	X	NUPATHE INC	67059M100			12/20/2010		8/4/2011	928	1,993				-1,065	
1,503	X	NUPATHE INC	67059M100			12/21/2010		8/4/2011	654	1,396				-742	
1,504	X	NUPATHE INC	67059M100			12/21/2010		8/4/2011	613	1,314				-701	
1,505	X	NUPATHE INC	67059M100			12/17/2010		8/4/2011	12	25				-13	
1,506	X	NUPATHE INC	67059M100			12/17/2010		8/5/2011	1,008	2,117				-1,109	
1,507	X	NXSTAGE MEDICAL INC	67072V103			9/21/2011		11/2/2011	4,211	3,702				509	
1,508	X	NXSTAGE MEDICAL INC	67072V103			9/21/2011		4/13/2012	4,862	5,261				-399	
1,509	X	NXSTAGE MEDICAL INC	67072V103			9/21/2011		4/16/2012	16,640	18,315				-1,675	
1,510	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		8/15/2011	195,901	122,172				73,729	
1,511	X	OCCIDENTAL PETROLEUM CO	674599105			4/23/2009		8/15/2011	40,961	25,521				15,440	
1,512	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		8/15/2011	9,884	9,276				608	
1,513	X	OCCIDENTAL PETROLEUM CO	674599105			6/11/2010		8/15/2011	91,450	86,724				4,726	
1,514	X	OCCIDENTAL PETROLEUM CO	674599105			8/20/2010		8/15/2011	15,138	12,765				2,373	
1,515	X	OMNICOM GROUP INC	681919106			1/24/2008		8/15/2011	7,850	8,411				-561	
1,516	X	ACME PACKET INC	004764106			12/23/2010		11/2/2011	1,119	1,119				0	
1,517	X	ACME PACKET INC	004764106			11/1/2011		11/2/2011	5,966	5,966				0	
1,518	X	ACME PACKET INC	004764106			8/11/2011		11/30/2011	2,312	3,678				-1,366	
1,519	X	ACME PACKET INC	004764106			8/15/2011		11/30/2011	67,391	112,535				-45,144	
1,520	X	ACME PACKET INC	004764106			5/5/2010		1/4/2012	9,916	10,499				-583	
1,521	X	ACME PACKET INC	004764106			7/23/2010		1/4/2012	6,102	7,747				-1,645	
1,522	X	ACME PACKET INC	004764106			8/3/2010		1/4/2012	5,848	6,259				-411	
1,523	X	ACME PACKET INC	004764106			11/1/2011		1/4/2012	9,153	13,945				-4,792	
1,524	X	ACME PACKET INC	004764106			12/22/2010		1/4/2012	763	1,690				-927	
1,525	X	ACME PACKET INC	004764106			11/10/2011		1/4/2012	1,271	1,844				-573	
1,526	X	ACME PACKET INC	004764106			11/1/2011		1/4/2012	4,068	6,132				-2,064	
1,527	X	ADVANCED INFO SVC-SPON	00753G103			7/26/2010		5/8/2012	25,315	13,046				12,269	
1,528	X	BAIDU INC	056752108			1/30/2012		6/27/2012	27,420	32,406				-4,986	
1,529	X	BAIDU INC	056752108			3/15/2012		6/27/2012	18,280	22,394				-4,114	
1,530	X	BANGKOK BANK PCL-UNSP	059893107			5/14/2012		5/15/2012	14,613	14,853				-240	

[illegible]

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														
Depreciation														
Expense of Sale and Cost of Improve-ments														
Valuation Method														
Cost or Other Basis														
Gross Sales Price														
Date Sold														
Acquisition Method														
Check "X" if Purchaser is a Business														
Date Acquired														
Purchaser														
CUSIP #														
Description														
Check "X" if Sale of Security														
Index														

Long Term CG Distributions	Amount
Short Term CG Distributions	0
474,485	0

1,582	X	CAMERON INTERNATIONAL C	13342B105			1/25/2011		2/10/2012	38,794	34,693				4,101
1,583	X	CAMERON INTERNATIONAL C	13342B105			1/26/2011		2/10/2012	843	762				81
1,584	X	CAMERON INTERNATIONAL C	13342B105			1/27/2011		2/10/2012	27,437	25,765				1,672
1,585	X	CAMERON INTERNATIONAL C	13342B105			1/28/2011		2/10/2012	9,164	8,538				626
1,586	X	CAMERON INTERNATIONAL C	13342B105			1/31/2011		2/10/2012	3,598	3,387				211
1,587	X	CAMERON INTERNATIONAL C	13342B105			5/9/2011		2/10/2012	18,554	16,355				2,199
1,588	X	CAMERON INTERNATIONAL C	13342B105			8/15/2011		2/10/2012	138,310	121,266				17,044
1,589	X	CAPITAL ONE FINANCIAL COR	14040H105			1/19/2010		8/15/2011	31,720	29,609				2,111
1,590	X	CONSECO FINANCIAL GROUP	12621E103			12/23/2010		11/2/2011	3,037	3,525				-488
1,591	X	CAPITAL ONE FINANCIAL COR	14040H105			7/7/2010		8/15/2011	63,892	57,724				6,168
1,592	X	CAPITAL ONE FINANCIAL COR	14040H105			8/20/2010		8/15/2011	6,344	5,300				1,044
1,593	X	CAPITAL ONE FINANCIAL COR	14040H105			9/30/2010		8/15/2011	140,020	122,334				17,686
1,594	X	CARDINAL HEALTH INC	14149Y108			8/15/2011		10/20/2011	35,950	35,203				747
1,595	X	CARDINAL HEALTH INC	14149Y108			8/15/2011		10/28/2011	134,842	123,003				11,839
1,596	X	CARDIOME PHARMA CORP	14159U202			1/3/2011		11/2/2011	2,116	4,406				-2,290
1,597	X	CARDIOME PHARMA CORP	14159U202			1/3/2011		11/2/2011	1,961	4,075				-2,114
1,598	X	CARDIOME PHARMA CORP	14159U202			1/3/2011		1/18/2012	447	1,229				-782
1,599	X	CARDIOME PHARMA CORP	14159U202			1/3/2011		1/19/2012	588	1,552				-964
1,600	X	CARDIOME PHARMA CORP	14159U202			1/3/2011		1/19/2012	1,936	5,175				-3,239
1,601	X	CARDIOME PHARMA CORP	14159U202			12/13/2010		1/19/2012	339	863				-524
1,602	X	CARDIOME PHARMA CORP	14159U202			12/13/2010		1/20/2012	911	2,282				-1,371
1,603	X	CARDIOME PHARMA CORP	14159U202			12/13/2010		1/23/2012	432	1,110				-678
1,604	X	CARDIOME PHARMA CORP	14159U202			12/13/2010		1/24/2012	3,375	8,686				-5,321
1,605	X	CARDIOME PHARMA CORP	14159U202			12/13/2010		1/25/2012	2,219	5,797				-3,578
1,606	X	CARDIOME PHARMA CORP	14159U202			12/13/2010		1/25/2012	192	493				-301
1,607	X	CHUBB CORP	171232101			3/6/2008		8/15/2011	20,864	16,674				4,190
1,608	X	CHUBB CORP	171232101			3/13/2008		8/15/2011	8,591	6,987				1,604
1,609	X	CHUBB CORP	171232101			7/16/2008		8/15/2011	11,659	8,788				2,871
1,610	X	CABLEVISION SYS CORP CL	12686C109			1/26/2011		8/2/2011	14,350	15,081				-731
1,611	X	CHUBB CORP	171232101			10/10/2008		8/15/2011	21,478	12,639				8,839
1,612	X	CHUBB CORP	171232101			10/16/2008		8/15/2011	23,319	15,175				8,144
1,613	X	CHUBB CORP	171232101			10/20/2008		8/15/2011	22,092	16,621				5,471
1,614	X	CIENA CORP	171779309			3/3/2011		7/5/2011	25,308	39,655				-14,347
1,615	X	CISCO SYSTEMS INC 5 5%	17275RAC6			3/11/2009		12/6/2011	11,570	10,345				1,225
1,616	X	CISCO SYSTEMS INC 5 5%	17275RAC6			12/14/2007		12/6/2011	23,139	20,066				3,073
1,617	X	CITIGROUP INC PFD	172967416			3/23/2012		3/28/2012	7,686	7,888				-22
1,618	X	SOUTHWESTERN ENERGY C	845467109			5/15/2009		7/20/2011	22,343	18,614				3,729
1,619	X	SOUTHWESTERN ENERGY C	845467109			5/15/2009		8/17/2011	32,379	32,872				-493
1,620	X	SOUTHWESTERN ENERGY C	845467109			7/20/2010		8/17/2011	62,418	58,600				3,818
1,621	X	SOUTHWESTERN ENERGY C	845467109			9/22/2010		8/17/2011	18,725	15,458				3,267
1,622	X	SOUTHWESTERN ENERGY C	845467109			12/23/2010		8/17/2011	7,022	6,460				562
1,623	X	SOUTHWESTERN ENERGY C	845467109			8/15/2011		9/28/2011	98,803	110,593				-11,790
1,624	X	SPECTRA ENERGY CORP-WI	847560109			3/23/2012		5/1/2012	313	318				-5
1,625	X	SPECTRA ENERGY CORP-WI	847560109			3/23/2012		6/8/2012	49,568	56,547				-6,979
1,626	X	TELEFONICA EMISIONES 4 94	87938WAJ2			6/22/2009		1/25/2012	56,303	55,000				1,303
1,627	X	TERADATA CORPORATION	88076W103			8/15/2011		2/10/2012	51,544	46,254				5,290
1,628	X	TERADATA CORPORATION	88076W103			7/27/2011		2/10/2012	22,356	19,931				2,425
1,629	X	TERADATA CORPORATION	88076W103			11/24/2010		4/17/2012	13,842	11,073				2,769
1,630	X	TEREX CORP NEW	880779103			12/23/2010		8/3/2011	16,313	21,543				-5,230
1,631	X	TEREX CORP NEW	880779103			1/18/2012		8/3/2011	5,501	8,828				-3,327
1,632	X	TEREX CORP NEW	880779103			1/18/2012		2/7/2012	10,378	8,279				2,099

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

										Amount					
Long Term CG Distributions										474,485					
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	
1,633	X	TEREX CORP NEW	880779103			1/18/2012		3/6/2012	6,372	5,220			1,152		
1,634	X	TEREX CORP NEW	880779103			1/18/2012		3/6/2012	5,475	4,500			975		
1,635	X	TESCO PLC SPONSORED AD	881575302			7/26/2010		5/15/2012	10,945	13,320			-2,375		
1,636	X	TEXAS INSTRUMENTS INC	882508104			1/18/2012		3/9/2012	13,541	13,897			-356		
1,637	X	TEXAS INSTRUMENTS INC	882508104			1/19/2012		3/9/2012	23,535	24,708			-1,173		
1,638	X	TEXAS INSTRUMENTS INC	882508104			1/14/2011		3/9/2012	28,693	28,398			295		
1,639	X	TEXAS INSTRUMENTS INC	882508104			1/19/2012		4/17/2012	18,942	19,631			-689		
1,640	X	TEXAS INSTRUMENTS INC	882508104			1/19/2012		5/1/2012	1,598	1,692			-94		
1,641	X	TEXAS INSTRUMENTS INC	882508104			1/14/2011		5/17/2012	37,745	40,842			-3,097		
1,642	X	TEXAS INSTRUMENTS INC	882508104			1/19/2012		6/1/2012	21,851	26,739			-4,888		
1,643	X	TEXTRON INC	883203101			10/10/2008		8/15/2011	3,921	3,934			-13		
1,644	X	TEXTRON INC	883203101			9/2/2009		8/15/2011	14,830	15,278			-448		
1,645	X	TEXTRON INC	883203101			9/2/2009		8/15/2011	86,593	88,700			-2,107		
1,646	X	THERMO FISHER SCIENTIFIC	883556102			10/10/2008		8/15/2011	18,537	13,499			5,038		
1,647	X	THERMO FISHER SCIENTIFIC	883556102			10/16/2008		8/15/2011	19,628	14,998			4,630		
1,648	X	THERMO FISHER SCIENTIFIC	883556102			10/20/2008		8/15/2011	19,082	15,501			3,581		
1,649	X	THERMO FISHER SCIENTIFIC	883556102			1/14/2008		8/15/2011	12,540	9,924			2,616		
1,650	X	THERMO FISHER SCIENTIFIC	883556102			1/16/2009		8/15/2011	84,508	69,540			14,968		
1,651	X	THERMO FISHER SCIENTIFIC	883556102			1/16/2009		8/15/2011	56,157	45,902			10,255		
1,652	X	THERMO FISHER SCIENTIFIC	883556102			8/20/2010		8/15/2011	9,814	7,960			1,854		
1,653	X	TIME WARNER INC	887317303			12/4/2008		8/15/2011	85,569	56,275			29,294		
1,654	X	TIME WARNER INC 3 15%	887317A14			7/7/2010		1/10/2012	42,178	39,952			2,226		
1,655	X	TIME WARNER INC 3 15%	887317A14			7/8/2010		1/10/2012	5,272	5,031			241		
1,656	X	TIME WARNER INC 3 15%	887317A14			7/8/2010		1/10/2012	15,817	15,068			749		
1,657	X	TIME WARNER INC 3 15%	887317A14			6/29/2011		1/10/2012	10,544	10,347			197		
1,658	X	TIMKEN CO	887389104			10/21/2011		11/2/2011	4,207	4,044			163		
1,659	X	TIMKEN CO	887389104			10/21/2011		3/6/2012	8,419	6,874			1,545		
1,660	X	TIVO INC	888706108			5/13/2010		11/2/2011	8,425	13,858			-5,433		
1,661	X	TIVO INC	888706108			5/13/2010		4/13/2012	2,923	4,619			-1,696		
1,662	X	TIVO INC	888706108			10/28/2010		4/13/2012	9,780	9,893			-113		
1,663	X	TIVO INC	888706108			10/12/2010		4/13/2012	4,272	3,923			349		
1,664	X	TOTAL S A ADR	89151E109			7/26/2010		4/20/2012	45,972	47,155			-1,183		
1,665	X	TOTAL S A ADR	89151E109			1/6/2011		4/20/2012	5,746	6,583			-837		
1,666	X	TOYOTA MOTOR CORP ADR	892331307			12/22/2010		5/15/2012	15,720	15,553			167		
1,667	X	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		6/7/2012	101,711	100,379			1,332		
1,668	X	UNITED STATES T-NOTE 1 25%	912828QC7			4/19/2011		2/15/2012	76,520	75,258			1,262		
1,669	X	UNITED STATES T-NOTE 1 25%	912828QC7			4/19/2011		2/17/2012	30,592	30,103			489		
1,670	X	UNITED STATES T-NOTE 1 25%	912828QH6			3/1/2011		3/28/2012	76,277	75,214			1,063		
1,671	X	UNITED STATES T-NOTE 1 25%	912828QH6			2/15/2011		5/18/2012	66,066	64,698			1,368		
1,672	X	UNITED STATES T-NOTE 1 25%	912828QH6			2/15/2011		5/18/2012	50,820	49,768			1,052		
1,673	X	UNITED STATES T-NOTE 1 25%	912828QH6			3/1/2011		5/18/2012	81,312	80,228			1,084		
1,674	X	UNITED STATES T-NOTE 0 75%	912828QL7			4/15/2011		10/6/2011	10,075	10,008			67		
1,675	X	UNITED STATES T-NOTE 0 75%	912828QL7			3/31/2011		10/20/2011	25,187	24,988			199		
1,676	X	UNITED STATES T-NOTE 0 75%	912828QL7			4/15/2011		10/20/2011	25,187	25,021			166		
1,677	X	UNITED STATES T-NOTE 1 5%	912828QR4			7/18/2011		8/9/2011	30,696	30,103			593		
1,678	X	UNITED STATES T-NOTE 1 5%	912828QR4			7/18/2011		8/10/2011	30,878	30,103			775		
1,679	X	UNITED STATES T-NOTE 1 5%	912828QR4			7/18/2011		3/20/2012	15,292	15,052			240		
1,680	X	UNITED STATES T-NOTE 0 75%	912828QU7			8/5/2011		10/16/2011	25,141	25,110			31		
1,681	X	UNITED STATES T-NOTE 1 5%	912828QX1			8/16/2011		6/7/2012	5,183	5,125			58		
1,682	X	UNITED STATES T-NOTE 2 25%	912828QY9			8/24/2011		2/29/2012	26,547	26,098			449		
1,683	X	UNITED STATES T-NOTE 2 25%	912828QY9			8/24/2011		3/20/2012	41,587	41,756			-169		

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

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										474,485		0		45,077,838		43,925,359		1,152,479	
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	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		8/30/2011	9,949	9,949				0					
1,685	X	UNITED STATES T-NOTE 2 12	912828RC6			10/20/2011		11/7/2011	75,735	74,757				978					
1,686	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		11/7/2011	10,098	9,963				135					
1,687	X	UNITED STATES T-NOTE 2 12	912828RC6			8/5/2011		11/30/2011	5,038	4,968				70					
1,688	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		11/30/2011	20,152	19,927				225					
1,689	X	UNITED STATES T-NOTE 2 12	912828RC6			10/17/2011		11/30/2011	35,266	34,822				444					
1,690	X	UNITED STATES T-NOTE 2 12	912828RC6			8/18/2011		4/24/2012	5,101	4,946				155					
1,691	X	UNITED STATES T-NOTE 2 12	912828RC6			8/24/2011		4/24/2012	51,052	49,422				1,630					
1,692	X	US TREASURY NOTE 2.0%	912828RR3			5/24/2012		5/30/2012	20,701	20,510				191					
1,693	X	US TREASURY NOTE 2.0%	912828RR3			5/24/2012		5/30/2012	25,877	25,613				264					
1,694	X	US TREASURY NOTE 2.0%	912828RR3			11/22/2011		5/30/2012	5,175	5,015				160					
1,695	X	US TREASURY NOTE 0.875%	912828RU6			11/30/2011		2/9/2012	15,050	14,940				110					
1,696	X	US TREASURY NOTE 0.875%	912828RU6			11/30/2011		6/7/2012	45,452	44,819				633					
1,697	X	U S TREASURY NOTE 2.0%	912828SF8			2/24/2012		4/4/2012	58,694	60,110				-1,416					
1,698	X	U S TREASURY NOTE 2.0%	912828SF8			2/24/2012		4/5/2012	29,477	30,055				-578					
1,699	X	U S TREASURY NOTE 1.25%	912828ST8			5/18/2012		6/29/2012	323,624	321,876				1,748					
1,700	X	UNIVERSAL AMERICAN CORP	91338E101			11/21/2011		1/12/2012	25,477	28,738				-3,261					
1,701	X	UNIVERSAL HEALTH SERVICE	913903100			12/23/2010		11/2/2011	5,266	5,650				-384					
1,702	X	UNIVERSITY CALIF REV 1 988	91412GEV3			12/7/2010		9/8/2011	40,709	40,000				709					
1,703	X	VALE SA-SP ADR	91912E105			10/4/2006		8/15/2011	22,951	9,001				13,950					
1,704	X	VALE SA-SP ADR	91912E105			10/16/2006		8/15/2011	8,743	3,914				4,829					
1,705	X	WEBSTER FINL CORP WATER	947890109			1/25/2011		4/3/2012	2,678	2,772				-84					
1,706	X	WELL CARE HEALTH PLANS IN	94946T106			11/21/2011		4/20/2012	17,677	14,003				3,674					
1,707	X	WELL CARE HEALTH PLANS IN	94946T106			11/22/2011		4/20/2012	18,357	14,876				3,481					
1,708	X	WELLS FARGO & COMPANY	949746101			3/3/2008		8/15/2011	4,980	5,836				-856					
1,709	X	WELLS FARGO & COMPANY	949746101			3/6/2008		8/15/2011	14,690	16,479				-1,789					
1,710	X	WELLS FARGO & COMPANY	949746101			5/23/2008		8/15/2011	10,457	11,655				-1,198					
1,711	X	WELLS FARGO & COMPANY	949746101			6/3/2008		8/15/2011	5,727	6,274				-547					
1,712	X	WELLS FARGO & COMPANY	949746101			10/10/2008		8/15/2011	16,682	17,713				-1,031					
1,713	X	WELLS FARGO & COMPANY	949746101			8/10/2010		8/15/2011	83,408	93,662				-10,254					
1,714	X	WELLS FARGO & COMPANY	949746101			9/13/2010		8/15/2011	6,971	7,380				-409					
1,715	X	WELLS FARGO & COMPANY	949746101			1/27/2012		5/1/2012	1,701	1,479				222					
1,716	X	WESTPORT INNOVATIONS IN	960908309			11/14/2011		12/16/2011	18,623	18,669				-46					
1,717	X	WISCONSIN ENERGY CORP	976657106			12/23/2010		11/2/2011	5,788	5,324				464					
1,718	X	WISCONSIN ENERGY CORP	976657106			8/9/2011		11/2/2011	643	564				79					
1,719	X	STANDARD PACIFIC CORP	85375C101			11/17/2011		1/30/2012	3,151	2,661				490					
1,720	X	STANDARD PACIFIC CORP	85375C101			11/17/2011		1/30/2012	1,879	1,571				308					
1,721	X	STANDARD PACIFIC CORP	85375C101			11/17/2011		1/31/2012	2,063	1,796				267					
1,722	X	STANDARD PACIFIC CORP	85375C101			11/17/2011		2/1/2012	13,588	11,895				1,693					
1,723	X	STANLEY BLACK & DECKER II	854502101			5/18/2011		10/21/2011	9,366	11,250				-1,884					
1,724	X	STANLEY BLACK & DECKER II	854502101			5/18/2011		11/2/2011	3,817	4,500				-683					
1,725	X	STARWOOD HOTELS & RESO	85590A401			12/23/2010		11/2/2011	7,002	8,637				-1,635					
1,726	X	STATE STREET CORP	857477103			8/12/2011		4/27/2012	54,152	41,198				12,954					
1,727	X	STATOIL ASA ADR	85771P102			1/6/2011		5/15/2012	8,815	8,296				519					
1,728	X	STATOIL ASA ADR	85771P102			7/26/2010		5/15/2012	7,808	6,526				1,282					
1,729	X	STEEL DYNAMICS INC	858119100			1/18/2012		5/15/2012	17,328	22,695				-5,367					
1,730	X	DREYFUS PRE STRAT INTER	86271F768			8/23/2007		5/15/2012	766,046	750,000				16,046					
1,731	X	DREYFUS PRE STRAT INTER	86271F768			4/7/2008		5/15/2012	98,292	98,826				-534					
1,732	X	DREYFUS PRE STRAT INTER	86271F768			2/29/2008		5/15/2012	135,662	131,557				4,105					
1,733	X	DREYFUS PRE STRAT INTER	86271F768			2/29/2008		6/18/2012	600,000	585,480				14,520					
1,734	X	STRATEGIC HOTELS & RESO	86272T106			4/19/2011		11/2/2011	3,818	4,306				-488					

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

										Amount					
Long Term CG Distributions										474,485					
Short Term CG Distributions										0					
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Totals						
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
1,735	X	SUCCESSFACTORS INC	864596101			7/28/2010		7/13/2011	32,048	24,005					8,043
1,736	X	SUCCESSFACTORS INC	864596101			12/23/2010		7/13/2011	10,879	11,318					-439
1,737	X	SUMCO CORP-UNSPON ADR	86558P109			2/4/2011		5/10/2012	17,307	30,780					-13,473
1,738	X	SUNTRUST BANKS INC	867914103			1/28/2010		10/21/2011	11,921	16,378					-4,457
1,739	X	SUNTRUST BANKS INC	867914103			7/23/2010		10/21/2011	7,450	10,052					-2,602
1,740	X	SUNTRUST BANKS INC	867914103			12/23/2010		10/21/2011	6,705	10,357					-3,652
1,741	X	SUPER MICRO COMPUTER IN	86800U104			4/26/2011		11/2/2011	3,526	4,316					-790
1,742	X	SUPER MICRO COMPUTER IN	86800U104			4/25/2011		4/3/2012	2,458	2,579					-121
1,743	X	SUPER MICRO COMPUTER IN	86800U104			4/25/2011		4/3/2012	7,198	7,598					-400
1,744	X	SUPER MICRO COMPUTER IN	86800U104			4/26/2011		4/3/2012	15,625	16,702					-1,077
1,745	X	SYNGENTA AG ADR	87160A100			7/27/2010		5/15/2012	11,240	7,177					4,063
1,746	X	SYNGENTA AG ADR	87160A100			7/26/2010		5/15/2012	8,595	5,473					3,122
1,747	X	TAIWAN SEMICONDUCTOR M	874039100			7/26/2010		5/15/2012	17,519	12,238					5,281
1,748	X	TARGACEPT INC	87611R306			10/24/2011		11/2/2011	5,976	5,766					210
1,749	X	TARGACEPT INC	87611R306			10/18/2011		11/8/2011	11,297	22,323					-11,026
1,750	X	TARGACEPT INC	87611R306			10/24/2011		11/8/2011	5,399	11,358					-5,959
1,751	X	TELE NORTE LESTE PARTICIL	879246106			7/26/2010		1/27/2012	26,363	44,118					-17,755
1,752	X	TELEFONICA EMISIONES 5 87	87938WAH6			1/24/2012		3/20/2012	41,358	40,492					866
1,753	X	TELEFONICA EMISIONES 4 94	87938WAJ2			10/20/2009		1/24/2012	15,356	15,900					-544
1,754	X	TELEFONICA EMISIONES 4 94	87938WAJ2			6/8/2010		1/24/2012	20,475	20,718					-243
1,755	X	TELEFONICA EMISIONES 4 94	87938WAJ2			6/22/2009		1/24/2012	5,119	5,000					119
1,756	X	STAMPS COM INC	852857200			9/15/2011		11/2/2011	6,749	5,350					1,399
1,757	X	STANDARD PACIFIC CORP	85375C101			11/17/2011		1/27/2012	1,540	1,283					257
1,758	X	TRANSDIGM GROUP INC	893641100			12/23/2010		11/2/2011	4,533	3,623					910
1,759	X	TRANSDIGM GROUP INC	893641100			12/23/2010		5/2/2012	7,653	4,348					3,305
1,760	X	TRANSDIGM GROUP INC	893641100			4/5/2010		5/2/2012	5,867	2,514					3,353
1,761	X	TRANSDIGM GROUP INC	893641100			4/5/2010		5/17/2012	6,265	2,787					3,478
1,762	X	TRIUMPH GROUP INC NEW	896818101			1/25/2011		10/21/2011	17,123	15,371					1,752
1,763	X	TRIUMPH GROUP INC NEW	896818101			1/25/2011		11/2/2011	4,858	4,323					535
1,764	X	ULTA SALON COSMETICS & F	90384S303			8/2/2011		11/2/2011	5,669	5,039					630
1,765	X	UNILEVER PLC ADR	904767704			12/11/2009		8/15/2011	37,333	34,042					3,291
1,766	X	UNILEVER PLC ADR	904767704			5/27/2010		8/15/2011	94,510	76,384					18,126
1,767	X	UNILEVER PLC ADR	904767704			5/27/2010		8/15/2011	93,165	75,179					17,986
1,768	X	UNILEVER PLC ADR	904767704			8/20/2010		8/15/2011	10,090	7,974					2,116
1,769	X	UNILEVER PLC ADR	904767704			5/13/2011		8/15/2011	336	323					13
1,770	X	UNILEVER PLC ADR	904767704			5/16/2011		8/15/2011	74,666	71,310					3,356
1,771	X	UNILEVER NV NEW YORK SH	904784709			3/29/2012		5/15/2012	11,585	11,751					-166
1,772	X	UNITED OVERSEAS BANK LTD	911271302			12/9/2011		5/10/2012	12,468	10,028					2,440
1,773	X	UNITED OVERSEAS BANK LTD	911271302			12/12/2011		5/10/2012	30,575	24,553					6,022
1,774	X	UNITED PARCEL SERVICE CL	911312106			3/23/2012		5/1/2012	785	800					-15
1,775	X	UNITED RENTALS INC	911363109			1/4/2012		1/18/2012	11,072	9,342					1,730
1,776	X	UNITED RENTALS INC	911363109			1/4/2012		2/7/2012	10,348	7,298					3,050
1,777	X	UNITED RENTALS INC	911363109			1/4/2012		5/17/2012	10,825	9,050					1,775
1,778	X	U S TREASURY NOTE 6 25%	912810EQ7			6/8/2007		8/5/2011	6,732	5,480					1,252
1,779	X	U S TREASURY NOTE 6 25%	912810EQ7			5/17/2006		8/5/2011	47,127	38,188					8,939
1,780	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		10/17/2011	27,979	29,398					-1,419
1,781	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		10/19/2011	33,176	35,278					-2,102
1,782	X	UNITED STATES TREAS 3 75	912810QS0			10/5/2011		11/7/2011	17,004	17,639					-635
1,783	X	US TREASURY BOND 3 0%	912810QT8			11/10/2011		11/22/2011	15,518	14,857					661
1,784	X	US TREASURY NOTE 4 25%	912828BH2			10/2/2009		10/20/2011	85,734	87,541					-1,807
1,785	X	US TREASURY NOTE 4 25%	912828BH2			8/21/2009		10/20/2011	58,942	59,634					-692
									45,077,838		43,925,359		1,152,479		
Securities									0		0		0		
Other sales															

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

										Amount			
Long Term CG Distributions										474,485			
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		
1,786	X	U S TREASURY NOTE 4 25%	912828BH2			8/21/2009		11/10/2011	16,052	16,264		-212	
1,787	X	U S TREASURY NOTE 4 25%	912828BH2			8/21/2009		12/7/2011	26,675	27,107		-432	
1,788	X	U S TREASURY NOTE 4 25%	912828BH2			8/21/2009		1/20/2012	5,313	5,421		-108	
1,789	X	U S TREASURY NOTE 4 25%	912828BH2			6/5/2008		1/20/2012	15,939	15,664		275	
1,790	X	U S TREASURY NOTE 4 25%	912828BH2			8/10/2011		1/20/2012	10,626	10,812		-186	
1,791	X	U S TREASURY NOTE 4 5%	912828EN6			7/7/2009		2/8/2012	11,487	10,982		505	
1,792	X	U S TREASURY NOTE 4 5%	912828EN6			7/7/2009		2/9/2012	28,676	27,455		1,221	
1,793	X	U S TREASURY NOTE 4 5%	912828EN6			10/23/2009		2/9/2012	17,205	16,429		776	
1,794	X	U S TREASURY NOTE 4 5%	912828EN6			10/23/2009		2/17/2012	17,168	16,429		739	
1,795	X	U S TSY INFL IDX BD 0 625%	912828HW3			10/6/2009		8/5/2011	27,417	26,762		655	
1,796	X	U S TSY INFL IDX BD 0 625%	912828HW3			16/2/2009		8/5/2011	71,248	66,357		4,891	
1,797	X	U S TREASURY NOTE 1 125%	912828MB3			11/19/2010		10/6/2011	85,906	85,993		-87	
1,798	X	U S TREASURY NOTE 1 125%	912828MB3			1/24/2011		10/6/2011	20,213	20,189		24	
1,799	X	U S TREASURY NOTE 1% 3/3	912828MU1			1/20/2011		8/24/2011	80,450	80,603		-153	
1,800	X	U S TSY INFL IDX NT 0 5%	912828MY3			5/24/2010		8/5/2011	104,231	99,538		4,693	
1,801	X	U S TREASURY NOTE 1 375%	912828NC0			2/10/2011		10/20/2011	5,088	5,042		46	
1,802	X	U S TREASURY NOTE 2 375	912828NR7			1/1/2010		3/19/2012	10,537	10,338		199	
1,803	X	U S TREASURY NOTE 2 375	912828NR7			11/1/2010		6/7/2012	21,596	20,675		921	
1,804	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		11/15/2011	10,090	10,052		38	
1,805	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		12/7/2011	5,043	5,026		17	
1,806	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		1/20/2012	15,126	15,077		49	
1,807	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		2/8/2012	156,204	155,800		404	
1,808	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		2/23/2012	65,470	65,335		135	
1,809	X	U S TREASURY NOTE 0 75%	912828NU0			10/27/2010		2/24/2012	151,072	150,774		298	
1,810	X	U S TREASURY NOTE 0 375	912828NX4			10/20/2010		8/24/2011	80,215	80,041		174	
1,811	X	U S TREASURY NOTE 0 375	912828NX4			9/28/2010		8/24/2011	185,498	184,812		686	
1,812	X	UNION PAC CORP	907818108			8/15/2011		9/28/2011	51,382	57,092		-5,710	
1,813	X	U S TREASURY NOTE 0 375	912828NX4			9/28/2010		9/16/2011	50,121	49,949		172	
1,814	X	U S TREASURY NOTE 0 375	912828NX4			9/28/2010		10/5/2011	30,062	29,970		92	
1,815	X	U S TREASURY NOTE 0 375	912828NX4			1/18/2011		10/5/2011	20,041	19,966		75	
1,816	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		2/24/2012	20,146	19,985		161	
1,817	X	UNITED OVERSEAS BANK LTD	911271302			12/8/2011		5/10/2012	24,045	18,899		5,146	
1,818	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		2/24/2012	15,111	14,989		122	
1,819	X	U S TREASURY NOTE 0 75%	912828NY2			9/24/2010		2/24/2012	80,597	80,147		450	
1,820	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		2/24/2012	20,149	19,985		164	
1,821	X	U S TREASURY NOTE 0 75%	912828NY2			9/14/2010		2/29/2012	10,074	9,993		81	
1,822	X	U S TREASURY NOTE 0 5% 1	912828PB0			10/12/2010		2/29/2012	80,293	79,833		460	
1,823	X	U S TREASURY NOTE 0 375	912828PH7			9/24/2010		8/24/2011	125,322	124,854		468	
1,824	X	U S TREASURY NOTE 2 125	912828PM6			1/6/2011		2/14/2012	53,017	50,047		2,970	
1,825	X	U S TREASURY NOTE 1 0%	912828PQ7			1/25/2011		2/29/2012	20,261	19,981		280	
1,826	X	U S TREASURY NOTE 1 0%	912828PQ7			1/25/2011		3/1/2012	40,526	39,961		565	
1,827	X	U S TREASURY NOTE 1 0%	912828PQ7			1/25/2011		3/7/2012	10,128	9,990		138	
1,828	X	U S TREASURY NOTE 1 0%	912828PQ7			1/21/2011		3/7/2012	15,192	14,974		218	
1,829	X	U S TREASURY NOTE 1 0%	912828PQ7			12/1/2011		3/28/2012	25,298	24,956		342	
1,830	X	U S TREASURY NOTE 0 5%	912828PV6			12/17/2010		10/5/2011	30,107	29,955		152	
1,831	X	U S TREASURY NOTE 0 5%	912828PV6			12/17/2010		10/6/2011	35,120	34,947		173	
1,832	X	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		5/18/2012	142,422	140,602		1,820	
1,833	X	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		6/6/2012	81,381	80,344		1,037	
1,834	X	U S TREASURY NOTE 1 25%	912828PZ7			3/23/2011		6/6/2012	5,086	5,019		67	
1,835	X	VALE SA-SP ADR	91912E105			10/10/2008		8/15/2011	12,295	4,989		7,306	
1,836	X	VALE SA-SP ADR	91912E105			10/16/2008		8/15/2011	11,749	4,682		7,067	
Totals									45,077,838	43,925,359		1,152,479	
Securities									0	0		0	
Other sales													

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

										Totals		Cost, Other Basis and Expenses		Net Gain or Loss	
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	
Long Term CG Distributions										45,077,838		43,925,359		1,152,479	
Short Term CG Distributions										0		0		0	
1,837	X	VALE SA-SP ADR	91912E105			5/15/2006		8/15/2011	95,903	44,772				51,131	
1,838	X	VALERO ENERGY CORP NEW	91913Y100			3/24/2011		5/1/2012	3,306	3,746				-440	
1,839	X	VERA BRADLEY INC	92335C106			8/3/2011		11/2/2011	6,306	4,946				1,360	
1,840	X	VERA BRADLEY INC	92335C106			8/3/2011		1/18/2012	27,899	26,710				1,189	
1,841	X	VERIFONE SYSTEMS INC	92342Y109			5/25/2012		6/14/2012	14,034	17,841				-3,807	
1,842	X	VERIZON COMMUNICATIONS	92343V104			9/27/2011		6/19/2012	41,069	34,896				6,173	
1,843	X	VERIZON COMMUNICATIONS	92343V104			8/15/2011		6/19/2012	9,612	7,704				1,908	
1,844	X	VERTEX PHARMACEUTICALS	92532F100			2/1/2012		4/13/2012	728	740				-12	
1,845	X	VERTEX PHARMACEUTICALS	92532F100			2/1/2012		4/13/2012	2,544	2,589				-45	
1,846	X	VERTEX PHARMACEUTICALS	92532F100			2/1/2012		4/13/2012	1,085	1,109				-24	
1,847	X	VERTEX PHARMACEUTICALS	92532F100			2/1/2012		4/16/2012	3,548	3,698				-150	
1,848	X	VIRGIN MEDIA INC	92769L101			4/28/2011		8/2/2011	27,334	32,311				-4,977	
1,849	X	VITAMIN SHOPPE INC	92849E101			7/23/2010		8/2/2011	45,667	27,976				17,691	
1,850	X	VITAMIN SHOPPE INC	92849E101			10/27/2010		8/2/2011	878	549				329	
1,851	X	VITAMIN SHOPPE INC	92849E101			7/12/2010		8/2/2011	7,026	4,010				3,016	
1,852	X	VITAMIN SHOPPE INC	92849E101			7/9/2010		11/2/2011	4,524	2,994				1,530	
1,853	X	VITAMIN SHOPPE INC	92849E101			7/12/2010		11/2/2011	1,885	1,253				632	
1,854	X	VITAMIN SHOPPE INC	92849E101			3/5/2010		11/2/2011	1,131	618				513	
1,855	X	VITAMIN SHOPPE INC	92849E101			11/6/2009		12/16/2011	30,602	16,832				13,770	
1,856	X	VITAMIN SHOPPE INC	92849E101			11/23/2009		12/16/2011	9,252	4,893				4,359	
1,857	X	VITAMIN SHOPPE INC	92849E101			3/5/2010		12/16/2011	6,761	3,913				2,848	
1,858	X	WABCO HOLDINGS INC-WI	92927K102			7/23/2010		11/2/2011	3,906	3,073				833	
1,859	X	WABCO HOLDINGS INC-WI	92927K102			8/18/2009		2/7/2012	7,583	4,994				2,589	
1,860	X	WABCO HOLDINGS INC-WI	92927K102			8/18/2009		5/15/2012	6,076	2,156				3,920	
1,861	X	WABCO HOLDINGS INC-WI	92927K102			8/18/2009		5/17/2012	6,619	2,548				4,071	
1,862	X	WABCO HOLDINGS INC-WI	92927K102			8/15/2011		10/28/2011	151,025	163,395				-12,370	
1,863	X	WALGREEN CO	93142Z109			9/9/2011		9/21/2011	27,645	36,954				-9,309	
1,864	X	WALTER ENERGY INCORPOR	93317Q105			1/26/2012		3/6/2012	8,055	9,753				-1,698	
1,865	X	WALTER ENERGY INCORPOR	93317Q105			1/26/2012		3/7/2012	8,050	9,753				-1,703	
1,866	X	WALTER ENERGY INCORPOR	93317Q105			8/15/2011		9/30/2011	27,337	25,263				2,074	
1,867	X	WATSON PHARMACEUTICALS	942683103			10/31/2011		11/2/2011	2,909	3,214				-305	
1,868	X	WEB.COM GROUP INC	94733A104			1/28/2008		8/15/2011	7,850	8,311				-461	
1,869	X	OMNICOM GROUP INC	681919106			2/6/2008		8/15/2011	11,982	13,124				-1,142	
1,870	X	OMNICOM GROUP INC	681919106			3/3/2008		8/15/2011	7,850	8,573				-723	
1,871	X	OMNICOM GROUP INC	681919106			3/6/2008		8/15/2011	16,113	17,470				-1,357	
1,872	X	OMNICOM GROUP INC	681919106			3/13/2008		8/15/2011	7,850	8,316				-466	
1,873	X	OMNICOM GROUP INC	681919106			3/24/2008		8/15/2011	11,982	12,620				-638	
1,874	X	OMNICOM GROUP INC	681919106			4/1/2008		8/15/2011	12,808	13,911				-1,103	
1,875	X	OMNICOM GROUP INC	681919106			4/7/2008		8/15/2011	7,850	8,593				-743	
1,876	X	OMNICOM GROUP INC	681919106			6/11/2008		8/15/2011	6,197	6,864				-667	
1,877	X	OMNICOM GROUP INC	681919106			6/23/2008		8/15/2011	2,892	3,239				-347	
1,878	X	OMNICOM GROUP INC	681919106			7/16/2008		8/15/2011	9,089	9,211				-122	
1,879	X	OMNICOM GROUP INC	681919106			10/10/2008		8/15/2011	10,329	7,098				3,231	
1,880	X	OMNICOM GROUP INC	681919106			10/16/2008		8/15/2011	10,329	7,411				2,918	
1,881	X	OMNICOM GROUP INC	681919106			10/20/2008		8/15/2011	9,503	7,576				1,927	
1,882	X	OMNICOM GROUP INC	681919106			11/4/2008		8/15/2011	6,197	4,516				1,681	
1,883	X	OMNICOM GROUP INC	681919106			8/20/2010		8/15/2011	5,784	5,104				680	
1,884	X	OMNICOM GROUP INC	681919106			1/7/2011		8/15/2011	42,142	47,933				-5,791	
1,885	X	OMNICOM GROUP INC	681919106			1/11/2011		10/14/2011	18,862	33,137				-14,275	
1,886	X	OMNIVISION TECHNOLOGIES	682128103			5/15/2009		10/27/2011	9,665	7,417				2,248	

[illegible]

										Amount		Totals							
Long Term CG Distributions										474,485		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss			
Short Term CG Distributions										0		Securities		45,077,838		43,925,359		1,152,479	
										0		Other sales		0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss					
1,939	X	ALLIED NEVADA GOLD CORP	019344100			9/9/2011		1/19/2012	7,090	9,057				-1,967					
1,940	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		8/15/2011	3,253	3,563				-310					
1,941	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/10/2010		8/15/2011	26,849	29,434				-2,585					
1,942	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		8/15/2011	5,588	6,030				-442					
1,943	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/11/2010		8/15/2011	22,818	24,678				-1,860					
1,944	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/12/2010		8/15/2011	7,954	8,670				-716					
1,945	X	ALLSCRIPTS HEALTHCARE S	01988P108			8/17/2010		8/15/2011	14,475	16,070				-1,595					
1,946	X	COMMIT TO PUR FNMA SF MT	01F032617			12/20/2011		1/9/2012	149,735	148,580				1,155					
1,947	X	COMMIT TO PUR FNMA SF	01F032625			1/9/2012		2/9/2012	160,764	159,620				1,144					
1,948	X	COMMIT TO PUR FNMA SF	01F032633			2/9/2012		3/5/2012	160,304	160,262				42					
1,949	X	COMMIT TO PUR FNMA SF	01F032666			5/10/2012		6/6/2012	209,562	207,703				1,859					
1,950	X	ALLSTATE CORP	020002101			2/3/2011		9/15/2011	111,199	138,572				-27,373					
1,951	X	ALLSTATE CORP	020002101			4/20/2011		9/15/2011	19,328	23,974				-4,646					
1,952	X	ALLSTATE CORP	020002101			8/12/2011		11/8/2011	57,634	55,734				1,900					
1,953	X	ALLSTATE CORP	020002101			8/15/2011		11/8/2011	80,105	78,740				1,365					
1,954	X	ALTERA CORP	021441100			9/6/2011		11/2/2011	1,842	1,721				121					
1,955	X	AMARIN CORPORATION PLC	023111206			1/3/2011		11/2/2011	12,128	12,621				-493					
1,956	X	AMERICAN AXLE & MFG HLDG	024061103			1/27/2012		4/10/2012	17,481	20,848				-3,367					
1,957	X	AMERICAN CAPITAL AGENCY	02503X105			3/29/2012		5/1/2012	933	878				55					
1,958	X	AMERICAN EAGLE OUTFITTE	02553E106			10/18/2011		11/2/2011	3,253	3,172				81					
1,959	X	AMERICAN EAGLE OUTFITTE	02553E106			11/17/2011		5/4/2012	28,027	19,568				8,459					
1,960	X	AMERICAN EAGLE OUTFITTE	02553E106			10/18/2011		5/4/2012	5,205	3,298				1,907					
1,961	X	AMERICAN EXPRESS CO	025816109			6/21/2010		8/12/2011	453	423				30					
1,962	X	AMERICAN EXPRESS CO	025816109			6/21/2010		8/12/2011	141,678	132,970				8,708					
1,963	X	AMERICAN EXPRESS CO	025816109			7/7/2010		8/12/2011	37,117	32,743				4,374					
1,964	X	AMERICAN EXPRESS CO	025816109			8/20/2010		8/12/2011	8,148	7,335				813					
1,965	X	COMMIT TO PUR FHLMC GOL	02R030418			12/5/2011		1/9/2012	155,467	153,164				2,303					
1,966	X	COMMIT TO PUR FHLMC GOL	02R030426			1/9/2012		2/14/2012	171,600	170,479				1,121					
1,967	X	COMMIT TO PURCHASE FHLN	02R030434			2/14/2012		3/5/2012	212,688	212,663				25					
1,968	X	COMMIT TO PUR FHLMC GO	02R030442			3/5/2012		4/11/2012	234,281	232,805				1,476					
1,969	X	COMMIT TO PUR FHLMC G	02R030459			4/11/2012		5/15/2012	250,781	249,225				1,556					
1,970	X	COMMIT TO PUR FHLMC SF	02R030467			5/15/2012		6/6/2012	255,527	255,412				115					
1,971	X	COMMIT TO PUR FHLMC GOL	02R0304C4			9/21/2011		12/5/2011	133,103	133,062				41					
1,972	X	COMMIT TO PUR FHLMC	02R032646			3/5/2012		4/9/2012	160,316	159,517				799					
1,973	X	WEBSTER FINL CORP WATER	947890109			1/26/2011		11/2/2011	2,095	2,559				-464					
1,974	X	WEBSTER FINL CORP WATER	947890109			1/25/2011		11/2/2011	2,857	3,487				-630					
1,975	X	WEBSTER FINL CORP WATER	947890109			3/5/2010		4/3/2012	12,944	9,522				3,422					
1,976	X	WEBSTER FINL CORP WATER	947890109			7/23/2010		4/3/2012	8,481	7,228				1,253					
1,977	X	WEBSTER FINL CORP WATER	947890109			12/23/2010		4/3/2012	7,142	6,230				912					
1,978	X	WEBSTER FINL CORP WATER	947890109			1/25/2011		4/3/2012	6,472	6,742				-270					
1,979	X	THE DORSET ENERGY FUND	99RR89692			1/31/2011		12/31/2011	21,406	21,681				-275					
1,980	X	ARCOS DORADOS HOLDINGS	G0457F107			4/19/2011		11/2/2011	4,970	5,293				-323					
1,981	X	ARCOS DORADOS HOLDINGS	G0457F107			4/19/2011		1/10/2012	19,935	26,223				-6,288					
1,982	X	ARCOS DORADOS HOLDINGS	G0457F107			5/26/2011		1/10/2012	5,304	6,362				-1,058					
1,983	X	ARCOS DORADOS HOLDINGS	G0457F107			8/11/2011		1/12/2012	16,072	21,425				-5,353					
1,984	X	ARCOS DORADOS HOLDINGS	G0457F107			8/11/2011		1/13/2012	48,980	64,513				-15,533					
1,985	X	ENERGY XII BERMUDA LTD	G10082140			12/23/2010		11/2/2011	3,708	3,683				25					
1,986	X	ENERGY XII BERMUDA LTD	G10082140			8/3/2010		11/2/2011	856	518				338					
1,987	X	ENERGY XII BERMUDA LTD	G10082140			1/4/2012		3/6/2012	18,479	17,288				1,191					
1,988	X	ENERGY XII BERMUDA LTD	G10082140			8/3/2010		3/6/2012	7,670	3,801				3,869					
1,989	X	ACCENTURE PLC-CL A	G1151C101			10/27/2011		1/9/2012	44,446	52,269				-7,823					

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

										Amount		Totals					
Long Term CG Distributions										474,485		Gross Sales		Cost, Other Basis and Expenses		Net Gain or Loss	
Short Term CG Distributions										0		Securities		43,925,359		1,152,479	
										0		Other sales		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss			
1,990	X	COVIDIEN PLC	G2554F113			1/4/2011		8/15/2011	27,319	26,171				1,148			
1,991	X	COVIDIEN PLC	G2554F113			5/15/2009		1/13/2012	50,705	39,960				10,745			
1,992	X	COVIDIEN PLC	G2554F113			7/20/2010		1/13/2012	49,800	43,646				6,154			
1,993	X	COVIDIEN PLC	G2554F113			9/24/2010		1/13/2012	31,238	27,079				4,159			
1,994	X	COVIDIEN PLC	G2554F113			12/23/2010		1/13/2012	8,602	8,801				-199			
1,995	X	COVIDIEN PLC	G2554F113			3/23/2012		5/1/2012	557	536				21			
1,996	X	ENDURANCE SPECIALTY HLD	G30397106			4/21/2011		11/2/2011	7,329	9,040				-1,711			
1,997	X	ENSTAR GROUP LTD	G3075P101			6/30/2011		11/2/2011	6,273	7,332				-1,059			
1,998	X	INVESCO LTD	G491BT108			12/23/2010		5/1/2012	1,767	1,658				109			
1,999	X	SEAGATE TECHNOLOGY	G7945M107			3/23/2012		3/28/2012	44,906	46,448				-1,542			
2,000	X	VALIDUS HOLDINGS LTD	G9319H102			3/23/2012		6/19/2012	17,501	16,911				590			
2,001	X	VALIDUS HOLDINGS LTD	G9319H102			3/23/2012		6/20/2012	25,493	24,762				731			
2,002	X	VELTI PLC	G93285107			10/18/2011		11/2/2011	3,354	3,854				-500			
2,003	X	VELTI PLC	G93285107			10/18/2011		1/6/2012	2,036	2,868				-832			
2,004	X	VELTI PLC	G93285107			10/18/2011		1/9/2012	8,387	12,009				-3,622			
2,005	X	VELTI PLC	G93285107			10/18/2011		1/10/2012	6,158	8,693				-2,535			
2,006	X	WARNER CHILCOTT PLC - CL	G94368100			5/10/2011		8/16/2011	33,975	49,492				-15,517			
2,007	X	WILLIS GROUP HOLDINGS PL	G96666105			12/23/2010		11/2/2011	3,280	3,103				177			
2,008	X	WILLIS GROUP HOLDINGS PL	G96666105			8/24/2010		2/17/2012	10,545	9,126				1,419			
2,009	X	WILLIS GROUP HOLDINGS PL	G96666105			12/23/2010		2/17/2012	2,718	2,758				-40			
2,010	X	WILLIS GROUP HOLDINGS PL	G96666105			8/24/2010		2/17/2012	6,114	5,299				815			
2,011	X	GARMIN LTD	H2906T109			4/3/2012		5/1/2012	955	948				7			
2,012	X	NOBLE CORPORATION	H5833N103			2/10/2012		5/1/2012	780	775				5			
2,013	X	TYCO INTERNATIONAL LTD	H89128104			3/16/2009		8/15/2011	167,309	79,240				88,069			
2,014	X	ALLOT COMMUNICATIONS LT	M0854Q105			10/27/2011		11/2/2011	4,898	4,898				0			
2,015	X	NXP SEMICONDUCTORS N V	N6596X109			1/18/2012		3/6/2012	40,103	34,064				6,039			
2,016	X	NXP SEMICONDUCTORS N V	N6596X109			8/15/2011		3/6/2012	12,770	10,650				2,120			
2,017	X	MAKEMYTRIP LTD	V5633W109			5/12/2011		8/9/2011	25,765	43,573				-17,808			
2,018	X	ADVANCED INFO SVC-SPON	00753G103			7/26/2010		5/15/2012	14,091	7,490				6,601			
2,019	X	AEROPOSTALE	007865108			10/31/2011		11/2/2011	3,191	3,254				-63			
2,020	X	AEROPOSTALE	007865108			10/31/2011		11/28/2011	5,828	5,517				311			
2,021	X	AEROPOSTALE	007865108			10/31/2011		11/29/2011	15,811	15,137				674			
2,022	X	AFFILIATED MANAGERS GRO	008252108			12/23/2010		11/2/2011	5,372	6,071				-699			
2,023	X	AGILENT TECHNOLOGIES INC	00846U101			12/8/2010		6/1/2012	101,662	98,997				2,665			
2,024	X	AGILENT TECHNOLOGIES INC	00846U101			12/9/2010		6/1/2012	32,470	31,865				605			
2,025	X	YUM! BRANDS INC	988498101			3/23/2012		5/1/2012	742	707				35			
2,026	X	YUM! BRANDS INC	988498101			3/23/2012		5/15/2012	62,440	62,948				-508			
2,027	X	ZAGG INC	98884U108			6/6/2011		11/2/2011	20,689	16,708				3,981			
2,028	X	ZAGG INC	98884U108			6/6/2011		12/20/2011	19,983	24,799				-4,816			
2,029	X	ZAGG INC	98884U108			6/6/2011		12/20/2011	2,373	2,837				-464			
2,030	X	ZAGG INC	98884U108			6/6/2011		12/21/2011	3,283	3,993				-710			
2,031	X	ZAGG INC	98884U108			6/6/2011		12/22/2011	7,110	9,352				-2,242			
2,032	X	ZAGG INC	98884U108			5/27/2011		12/29/2011	37,103	56,816				-19,713			
2,033	X	ZAGG INC	98884U108			6/6/2011		12/29/2011	2,319	3,678				-1,359			
2,034	X	ZIMMER HOLDINGS INC	98956P102			5/9/2011		9/30/2011	543	680				-137			
2,035	X	ZIMMER HOLDINGS INC	98956P102			5/10/2011		9/30/2011	25,503	32,448				-6,945			
2,036	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/30/2011	16,278	20,767				-4,489			
2,037	X	ZIMMER HOLDINGS INC	98956P102			5/11/2011		9/30/2011	75,966	96,855				-20,889			
2,038	X	ZIMMER HOLDINGS INC	98956P102			8/15/2011		9/30/2011	36,355	35,753				602			
2,039	X	ZIONS BANCORPORATION	98970T107			4/21/2010		11/2/2011	3,215	5,528				-2,313			
2,040	X	ZURICH INSURANCE GROUP	989825104			3/29/2012		5/15/2012	5,549	6,861				-1,312			

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														
Other sales														
Amount														
474,485														
0														
Long Term CG Distributions														
Short Term CG Distributions														
CUSIP #														
Description														
Check "X" if Security														
Check "X" if Sale of														
Index														
2,041	X	ZURICH INSURANCE GROUP	989825104											
2,042	X	ZOLL MED CORP	989922109			7/26/2010								
2,043	X	ZOLL MED CORP	989922109			1/6/2011								
2,044	X	HEDGE FUND REDEMPTION H	999114290			12/31/2011								
2,045	X	HEDGE FUND REDEMPTION H	999114290			12/31/2011								
2,046	X	THE DORSET ENERGY FD LT	999227454			5/1/2008								
2,047	X	MELLON OPTIMA L/S STRATE	999286567			5/30/2006								
2,048	X	MELLON OPTIMA L/S STRATE	999286567			12/30/2011								
2,049	X	MELLON OPTIMA L/S STRATE	999286567			4/29/2005								
2,050	X	COMMIT TO PUR MELLON OP	999286880			12/30/2011								
2,051	X	EACM EVENT-DRIVEN OFFSH	999287292			5/28/2008								
2,052	X	STANDARD PACIFIC CORP	85375C101			11/17/2011								
2,053	X	COMMIT TO PUR FILMCG GO	02R032653			4/9/2012								
2,054	X	AMCAR 2010-3 A3 1 14% 4	03063PAC6			9/15/2010								
2,055	X	AMERIPRISE FINANCIAL INC	03076C106			1/21/2009								
2,056	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011								
2,057	X	AMERIPRISE FINANCIAL INC	03076C106			1/5/2011								
2,058	X	AMERIPRISE FINANCIAL INC	03076C106			1/6/2011								
2,059	X	AMETEK INC NEW	031100100			12/23/2010								
2,060	X	AMETEK INC NEW	031100100			12/23/2010								
2,061	X	AMETEK INC NEW	031100100			7/23/2010								
2,062	X	ANADARKO PETROLEUM COR	032511107			6/18/2010								
2,063	X	ANALOG DEVICES INC	032654105			3/23/2012								
2,064	X	ANALOG DEVICES INC	032654105			3/23/2012								
2,065	X	ANCESTRY COM INC	032803108			5/26/2011								
2,066	X	ANCESTRY COM INC	032803108			2/24/2011								
2,067	X	ANCESTRY COM INC	032803108			5/26/2011								
2,068	X	ANHEUSER BUSCH INBEV SP	03524A108			3/29/2012								
2,069	X	ANHEUSER BUSCH INBEV SP	03524A108			4/28/2011								
2,070	X	ANNALY CAPITAL MANAGEM	035710409			3/23/2012								
2,071	X	APACHE CORP	037411105			1/18/2007								
2,072	X	APACHE CORP	037411105			10/10/2008								
2,073	X	APACHE CORP 3 25% 4	037411AZ8			4/5/2012								
2,074	X	APACHE CORP 3 25% 4	037411AZ8			4/3/2012								
2,075	X	APACHE CORP 3 25% 4	037411AZ8			4/3/2012								
2,076	X	APACHE CORP 3 25% 4	037411AZ8			4/3/2012								
2,077	X	APPLE INC	037833100			9/3/2009								
2,078	X	APPLE INC	037833100			9/3/2009								
2,079	X	APPLE INC	037833100			7/20/2010								
2,080	X	APPLE INC	037833100			9/3/2009								
2,081	X	APPLE INC	037833100			7/28/2008								
2,082	X	APPLE INC	037833100			7/28/2008								
2,083	X	APPLE INC	037833100			7/20/2010								
2,084	X	APPLE INC	037833100			7/20/2010								
2,085	X	APPLE INC	037833100			7/20/2010								
2,086	X	APPROACH RESOURCES INC	03834A103			11/17/2011								
2,087	X	APPROACH RESOURCES INC	03834A103			11/10/2011								
2,088	X	ARCTIC CAT INC	039670104			5/4/2012								
2,089	X	ARCTIC CAT INC	039670104			5/7/2012								
2,090	X	ARCTIC CAT INC	039670104			5/8/2012								
2,091	X	BNY MELLON ST US GOV SEI	05569M780			7/14/2010								

										Amount				
Long Term CG Distributions										474,485				
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		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		
2,092	X	BNY MELLON ST US GOV SE	05569M780			9/30/2010		8/11/2011	4,195	4,219		-24		
2,093	X	BNY MELLON ST US GOV SE	05569M780			11/30/2010		8/11/2011	4,012	4,025		-13		
2,094	X	BNY MELLON ST US GOV SE	05569M780			12/29/2009		8/11/2011	781,135	783,037		-1,902		
2,095	X	BNY MELLON INTERNATIONAL	05569M871			8/16/1996		11/2/2011	157,253	218,904		-61,651		
2,096	X	BNY MELLON INTERNATIONAL	05569M871			9/16/1996		11/2/2011	155,149	216,694		-61,545		
2,097	X	BNY MELLON INTERNATIONAL	05569M871			6/30/1999		11/2/2011	24,303	33,620		-9,317		
2,098	X	BNY MELLON INTERNATIONAL	05569M871			3/13/2008		11/2/2011	14,273	20,066		-5,793		
2,099	X	BNY MELLON INTERNATIONAL	05569M871			4/16/1997		11/2/2011	124,022	170,789		-46,767		
2,100	X	BNY MELLON INTERNATIONAL	05569M871			4/16/1997		5/15/2012	21,322	31,854		-10,532		
2,101	X	BNY MELLON INTERNATIONAL	05569M871			3/24/2008		5/15/2012	167,821	250,000		-82,179		
2,102	X	BNY MELLON INTERNATIONAL	05569M871			11/25/2003		5/15/2012	110,857	162,344		-51,487		
2,103	X	BNY MELLON INTERNATIONAL	05569M871			9/16/1997		6/18/2012	129,598	177,557		-47,959		
2,104	X	BNY MELLON INTERNATIONAL	05569M871			1/31/2002		6/18/2012	352,670	450,000		-97,330		
2,105	X	BNY MELLON INTERNATIONAL	05569M871			11/25/2003		6/18/2012	228,982	337,656		-108,674		
2,106	X	BNY MELLON INTERNATIONAL	05569M871			5/16/2003		6/18/2012	38,750	46,849		-8,099		
2,107	X	B M C SOFTWARE INC	055921100			2/10/2011		8/15/2011	26,115	31,627		-5,512		
2,108	X	B M C SOFTWARE INC	055921100			2/11/2011		8/15/2011	46,110	56,139		-10,029		
2,109	X	B M C SOFTWARE INC	055921100			2/11/2011		8/15/2011	25,707	31,374		-5,667		
2,110	X	B M C SOFTWARE INC	055921100			2/14/2011		8/15/2011	8,977	11,155		-2,178		
2,111	X	B M C SOFTWARE INC	055921100			3/3/2011		8/15/2011	408	501		-93		
2,112	X	B M C SOFTWARE INC	055921100			3/3/2011		8/15/2011	4,897	5,971		-1,074		
2,113	X	B M C SOFTWARE INC	055921100			3/4/2011		8/15/2011	35,500	43,651		-8,151		
2,114	X	BAIDU, INC	056752108			12/23/2010		8/19/2011	10,140	7,789		2,351		
2,115	X	BAIDU, INC	056752108			10/15/2010		8/19/2011	9,880	7,577		2,303		
2,116	X	BAIDU, INC	056752108			10/15/2010		10/27/2011	46,334	33,597		12,737		
2,117	X	BAIDU, INC	056752108			8/15/2011		10/27/2011	62,833	65,651		-2,818		
2,118	X	BAIDU, INC	056752108			3/15/2012		5/1/2012	1,623	1,639		-16		
2,119	X	BAIDU, INC	056752108			8/15/2011		6/27/2012	51,050	65,794		-14,744		
2,120	X	BAIDU, INC	056752108			10/15/2010		6/27/2012	83,263	74,472		8,791		
2,121	X	ARM HLDGS PLC	042068106			4/21/2011		1/18/2012	128,682	148,013		-19,331		
2,122	X	ARM HLDGS PLC	042068106			10/27/2011		1/18/2012	41,285	46,326		-5,041		
2,123	X	ARUBA NETWORKS INC	043176106			12/23/2010		11/2/2011	7,333	7,078		255		
2,124	X	ARUBA NETWORKS INC	043176106			2/26/2010		5/14/2012	11,322	8,100		3,222		
2,125	X	ARUBA NETWORKS INC	043176106			2/26/2010		5/14/2012	6,235	4,432		1,803		
2,126	X	ARUBA NETWORKS INC	043176106			7/23/2010		5/14/2012	10,994	11,919		-925		
2,127	X	ARUBA NETWORKS INC	043176106			12/23/2010		5/14/2012	4,430	5,972		-1,542		
2,128	X	ASSOCIATED BANC CORP	045487105			7/8/2010		7/5/2011	11,432	10,655		777		
2,129	X	ASSOCIATED BANC CORP	045487105			7/23/2010		7/5/2011	7,162	7,046		116		
2,130	X	ASSOCIATED BANC CORP	045487105			12/23/2010		7/5/2011	6,336	7,056		-720		
2,131	X	ASSOC BRITISH FOODS-UNSI	045519402			9/13/2010		5/15/2012	16,602	14,289		2,313		
2,132	X	ATLAS AIR, INC	049164205			12/23/2010		11/2/2011	3,807	3,807		0		
2,133	X	ATLAS AIR, INC	049164205			8/11/2010		12/16/2011	13,948	17,448		-3,500		
2,134	X	ATLAS AIR, INC	049164205			12/23/2010		12/16/2011	1,131	1,724		-593		
2,135	X	ATLAS AIR, INC	049164205			10/21/2011		12/16/2011	4,147	3,896		251		
2,136	X	ATLAS AIR, INC	049164205			12/11/2010		12/16/2011	3,770	5,481		-1,711		
2,137	X	AUTODESK INC	052769106			7/20/2011		8/15/2011	47,076	56,405		-9,329		
2,138	X	AUTODESK INC	052769106			7/21/2011		8/15/2011	60,595	73,503		-12,908		
2,139	X	AUTOLIV INC	052800109			5/28/2009		8/15/2011	72,681	33,699		38,982		
2,140	X	AVON PRODUCTS INC	054303102			9/6/2011		10/27/2011	23,496	26,580		-3,084		
2,141	X	B & T CORPORATION	054937107			6/20/2011		5/1/2012	2,927	2,352		575		
2,142	X	B&E SYS PLC ADR	05523R107			7/26/2010		5/15/2012	8,254	9,277		-1,023		

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										45,077,838		43,925,359		1,152,479	
Other sales										0		0		0	
Index	Check "X" if Sale of Security	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Net Gain or Loss	
2,143	X	BG PLC	055434203			7/26/2010		5/15/2012	12,974	10,642				2,332	
2,144	X	BNY MELLON INCOME STOCK	05569M301			8/11/2011		3/21/2012	1,745,455	1,500,000				245,455	
2,145	X	BNY MELLON S/T US GOV SE	05569M780			12/16/2009		8/11/2011	424	426				-2	
2,146	X	BNY MELLON S/T US GOV SE	05569M780			1/29/2010		8/11/2011	1,914	1,925				-11	
2,147	X	BNY MELLON S/T US GOV SE	05569M780			2/26/2010		8/11/2011	1,614	1,623				-9	
2,148	X	BNY MELLON S/T US GOV SE	05569M780			3/31/2010		8/11/2011	1,925	1,930				-5	
2,149	X	BNY MELLON S/T US GOV SE	05569M780			5/28/2010		8/11/2011	1,930	1,936				-6	
2,150	X	BNY MELLON S/T US GOV SE	05569M780			6/30/2010		8/11/2011	1,928	1,939				-11	
2,151	X	WASH SALE LOSS DISALLOW				6/30/2012		6/30/2012	27,440					27,440	
2,152	X	MELLON PE IV K-1 SEC 1256							133					133	
2,153	X	MELLON PE IV K-1 ST GAIN							304					304	
2,154	X	MELLON PE IV K-1 LT GAIN							53,375					53,375	
2,155	X	MELLON PE V K-1 SEC 1231							-21					-21	
2,156	X	MELLON PE V K-1 ST GAIN							14,538					14,538	
2,157	X	MELLON PE V K-1 LT GAIN							128,790					128,790	
2,158	X	MELLON PE VI K-1 ST LOSS							-1,038					-1,038	
2,159	X	MELLON PE VI K-1 LT GAIN							9,419					9,419	
2,160	X	ISHARES K-1 ST GAIN							14,708					14,708	
2,161	X	ISHARES K-1 LT GAIN							408,516					408,516	
2,162	X	KKR & CO K-1 LT GAIN							823					823	
2,163	X	KKR FINANCIAL K-1 ST GAIN							163					163	
2,164	X	KKR FINANCIAL K-1 LT GAIN							439					439	
2,165	X	FNMA POOL AC8596	3141TVRS4			10/25/2011		10/25/2011	2,314	2,358				-44	

Line 11 (990-PF) - Other Income

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER INCOME - DIVS RECLASSIFIED	824	824	
2	DISTRIBUTION - IVY ICARUS II LLC	13,879	13,879	
3	DISTRIBUTION - CENTRAL PROPERTIES	36,720	36,720	
4	PARTNERSHIP DIST - MELLON PE IV L	200,918	0	
5	PARTNERSHIP DIST - MELLON PE V LF	224,857	0	
6	PARTNERSHIP DIST - MELLON PE VI L	52,724	0	
7	DISTRIBUTION - ALCENTRA MEZZANIN	91,891	91,891	
8	NET PARTNERSHIP K-1 - OTHER INCO	582	582	
9	NET PARTNERSHIP K-1 - ORDINARY LO	-4,606		
10	NET PARTNERSHIP K-1 - RENTAL LOS	-3,031		
11				
12				
		614,758	143,896	0

Line 16a (990-PF) - Legal Fees

		132	0	0	132
	Name of Organization or Person Providing Service	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	APFELBAUM, APFELBAUM & APFELBA	132			132
2					
3					
4					
5					
6					
7					
8					
9					
10					

Line 18 (990-PF) - Taxes

		91,741	64,903	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES WITHHELD	64,298	64,298		
2	PRIOR YEAR EXCISE TAXES PAID	3,000			
3	ESTIMATED EXCISE TAXES PAID	23,838			
4	PARTNERSHIP K-1 FOREIGN TAXES PAID	605	605		
5					
6					
7					
8					
9					
10					

Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOUNDATION- ROOF REPAIR EXPENSE	3,703			3,703
2	FOUNDATION - HARDWARE EXPENSE	79			79
3	FOUNDATION - WEBHOSTING FEE	1,592			1,592
4	FOUNDATION - CLEANING SERVICES EXPENSE	3,030			3,030
5	FOUNDATION - LUNCHEON REIMBURSEMENT	124			124
6	FOUNDATION - PHONE BILLS EXPENSE	7,689			7,689
7	ADR FEES	2,804	2,804		
8	MBS - INTEREST EXPENSE	16,517	16,517		
9	FOUNDATION - INSURANCE	8,044			8,044
10	FOUNDATION - UTILITIES	3,945			3,945
11	FOUNDATION - APPRAISAL FEE	750			750
12	NET PARTNERSHIP K-1 INVEST INT EXPENSE	1,101	1,101		
13	NET PARTNERSHIP K-1 OTHER PORT. EXPENSE	170,015	170,015		
14	UBTI EXPENSE DEDUCTED ON FORM 990T	0	-1,047		
15					
16					

219,393 189,390 0 28,956

Part III (990-PF) - Changes in Net Assets or Fund Balances**Line 3 - Other increases not included in Part III, Line 2**

1	NON REPORTABLE INCOME	1	1,128
2	COST ADJUSTMENT - ALCENTRA MEZZANINE III	2	10,447
3	LOSS ON YEAR END SALES NOT SETTLE FYE JUNE 2012	3	127,452
4	Total	4	139,027

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

1	COST ADJUSTMENT - MELLON PRIVATE EQUITY FUND IV	1	200,918
2	COST ADJUSTMENT - MELLON PRIVATE EQUITY FUND V	2	224,857
3	COST ADJUSTMENT - MELLON PRIVATE EQUITY FUND VI	3	52,724
4	COST ADJUSTMENT - THE ABSOLUTE RETURN FUND	4	4,804
5	ROC - CAMDEN PROPERTY TRUST REIT	5	46
6	ROC - DOUGLAS EMMETT INC	6	480
7	PARTNERSHIPS INCOME ADJUSTMENT	7	481,902
8	4/17/2012 GRANT TO NORTHUMBERLAND REVERSED 8/10/2012	8	1,500
9	TAX COST ADJUSTMENT	9	53,633
10	Total	10	1,020,864

THE 1994 CHARLES B DEGENSTEIN FDN

Fiscal Year Ending : 6/30/2012

Pending Sales Adjustment

Cusip	Date Sold	Date Settled	Proceeds	Cost	Gain/(Loss)
056752108	6/27/2012 00	7/2/2012 00 0	51050 15	65,794	(14,744)
999Z86567	6/29/2012 00	8/6/2012 00 0	2000000	2,153,940	(153,940)
056752108	6/27/2012 00	7/2/2012 00 0	128962 92	129,272	(309)
18683K101	6/27/2012 00	7/2/2012 00 0	69682 76	55,660	14,023
31417ASB6	6/14/2012 00	7/12/2012 00	144002 33	142,586	1,417
40429CCS9	6/28/2012 00	7/3/2012 00 0	143657 55	122,266	21,392
629491AA9	6/27/2012 00	7/2/2012 00 0	46774 35	47,602	(828)
71645WAR2	6/28/2012 00	7/3/2012 00 0	86064	82,275	3,789
912828ST8	6/29/2012 00	7/2/2012 00 0	323623 72	321,876	1,747
				Gain/(Loss)	(127,452)

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

Amount										Long Term CG Distributions										Short Term CG Distributions									
										474,485										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	A M C NETWORKS INC-A WI	00164V103			1/27/2011	7/7/2011	1,582	0	1,599	-17			0	-17															
2	A M C NETWORKS INC-A WI	00164V103			1/26/2011	7/7/2011	6,011	0	6,072	-61			0	-61															
3	A M C NETWORKS INC-A WI	00164V103			1/26/2011	8/4/2011	18	0	20	-2			0	-2															
4	AMP LIMITED-UNSPONSORED ADR	0017EP103			7/26/2010	5/15/2012	7,010	0	8,633	-1,623			0	-1,623															
5	AT&T INC	00206R102			1/18/2007	8/15/2011	87,693	0	106,845	-19,152			0	-19,152															
6	AT&T INC	00206R102			3/23/2012	5/1/2012	333	0	317	16			0	16															
7	AT&T INC	00206R102			1/18/2007	5/1/2012	34,560	0	36,432	-1,872			0	-1,872															
8	AT&T INC	00206R102			3/6/2008	5/1/2012	12,295	0	12,961	-666			0	-666															
9	ABERCROMBIE & FITCH CO CL A	002896207			12/23/2010	10/13/2011	9,680	0	7,986	1,694			0	1,694															
10	ABERCROMBIE & FITCH CO CL A	002896207			1/27/2010	10/27/2011	29,217	0	12,023	17,194			0	17,194															
11	ABERCROMBIE & FITCH CO CL A	002896207			7/23/2010	10/27/2011	18,729	0	9,240	9,489			0	9,489															
12	ABERCROMBIE & FITCH CO CL A	002896207			12/23/2010	10/27/2011	5,244	0	3,993	1,251			0	1,251															
13	ABIOMED INC	003654100			10/28/2011	11/2/2011	4,525	0	4,525	0			0	0															
14	ACHILLION PHARMACEUTICALS	00448Q201			10/18/2011	11/2/2011	5,009	0	4,994	15			0	15															
15	ACHILLION PHARMACEUTICALS	00448Q201			10/14/2011	2/7/2012	6,246	0	3,704	2,542			0	2,542															
16	ACHILLION PHARMACEUTICALS	00448Q201			10/14/2011	2/7/2012	1,696	0	992	704			0	704															
17	ACHILLION PHARMACEUTICALS	00448Q201			10/18/2011	2/7/2012	6,585	0	3,924	2,661			0	2,661															
18	ACHILLION PHARMACEUTICALS	00448Q201			10/14/2011	2/7/2012	14,765	0	8,565	6,200			0	6,200															
19	ACME PACKET INC	004764106			8/15/2011	9/27/2011	35,093	0	40,270	-5,177			0	-5,177															
20	CITIGROUP INC 7.5%	172967416			3/23/2012	6/19/2012	16,592	0	19,739	-3,147			0	-3,147															
21	CITIGROUP INC	172967424			1/26/2011	1/27/2012	156,563	0	250,073	-93,510			0	-93,510															
22	CITIGROUP INC	172967424			3/24/2011	1/27/2012	8,432	0	12,321	-3,889			0	-3,889															
23	CITIGROUP INC	172967424			1/31/2011	1/27/2012	1,705	0	2,705	-1,000			0	-1,000															
24	CITIGROUP INC	172967424			1/31/2011	1/27/2012	19,605	0	31,179	-11,574			0	-11,574															
25	CITIGROUP INC	172967424			1/31/2011	1/27/2012	3,166	0	5,023	-1,857			0	-1,857															
26	CITIGROUP INC	172967424			1/31/2011	1/27/2012	2,435	0	3,870	-1,435			0	-1,435															
27	CITIGROUP INC	172967424			1/31/2011	1/27/2012	10,655	0	16,962	-6,307			0	-6,307															
28	CITIGROUP INC	172967424			1/31/2011	1/27/2012	3,683	0	5,881	-2,198			0	-2,198															
29	CITIGROUP INC	172967424			1/31/2011	1/27/2012	9,894	0	15,724	-5,830			0	-5,830															
30	CITIGROUP INC	172967424			1/31/2011	1/27/2012	5,662	0	8,984	-3,322			0	-3,322															
31	CITIGROUP INC	172967424			1/31/2011	1/27/2012	3,227	0	5,150	-1,923			0	-1,923															
32	CITIGROUP INC	172967424			1/31/2011	1/27/2012	3,897	0	6,181	-2,284			0	-2,284															
33	CLIFFS NATS RES INC	18683K101			12/23/2010	9/23/2011	5,278	0	7,079	-1,801			0	-1,801															
34	CLIFFS NATS RES INC	18683K101			1/6/2011	9/23/2011	1,759	0	2,523	-764			0	-764															
35	CLIFFS NATS RES INC	18683K101			8/11/2011	9/23/2011	5,865	0	7,275	-1,410			0	-1,410															
36	CLIFFS NATS RES INC	18683K101			1/26/2011	11/2/2011	2,067	0	2,592	-525			0	-525															
37	CLIFFS NATS RES INC	18683K101			1/12/2011	11/2/2011	5,512	0	6,474	-962			0	-962															
38	CLIFFS NATS RES INC	18683K101			1/12/2011	11/8/2012	715	0	809	-94			0	-94															
39	CLIFFS NATS RES INC	18683K101			8/31/2011	1/18/2012	7,146	0	7,502	-356			0	-356															
40	CLIFFS NATS RES INC	18683K101			8/11/2011	5/14/2012	1,103	0	1,455	-352			0	-352															
41	CLIFFS NATS RES INC	18683K101			10/13/2011	5/14/2012	7,721	0	8,528	-807			0	-807															
42	CLIFFS NATS RES INC	18683K101			9/10/2009	6/27/2012	53,204	0	31,070	22,134			0	22,134															
43	CLIFFS NATS RES INC	18683K101			4/3/2012	6/27/2012	16,479	0	24,590	-8,111			0	-8,111															
44	COBHAM PLC-UNSPON ADR	19089R104			7/26/2010	5/15/2012	13,183	0	14,604	-1,421			0	-1,421															
45	COBHAM PLC-UNSPON ADR	19089R104			7/26/2010	6/21/2012	37,443	0	39,759	-2,316			0	-2,316															
46	COCA - COLA CO	191216100			3/23/2012	5/1/2012	769	0	714	55			0	55															
47	COCA - COLA CO	191216100			8/27/2010	6/1/2012	161,523	0	122,874	38,649			0	38,649															
48	D F C GLOBAL CORP	23324T107			8/27/2010	5/2/2012	3,659	0	2,672	987			0	987															
49	D F C GLOBAL CORP	23324T107			8/27/2010	5/3/2012	13,129	0	9,717	3,412			0	3,412															
50	D F C GLOBAL CORP	23324T107			8/27/2010	5/4/2012	28,045	0	21,680	6,365			0	6,365															
51	DNB ASA	23328E106			4/29/2011	5/15/2012	13,087	0	22,527	-9,440			0	-9,440															
52	DSW INC-CLASS A	23334L102			3/17/2011	10/18/2011	49	0	40	9			0	9															
53	DSW INC-CLASS A	23334L102			3/17/2011	10/18/2011	17,424	0	14,309	3,115			0	3,115															
54	DSW INC-CLASS A	23334L102			3/17/2011	10/24/2011	23,649	0	17,937	5,712			0	5,712															
55	DANAHER CORP	235851102			11/23/2005	8/15/2011	80,478	0	50,447	30,031			0	30,031															
56	DANAHER CORP	235851102			12/27/2005	8/15/2011	1,179	0	1,109	670			0	670															
57	DANAHER CORP	235851102			10/10/2008	8/15/2011	10,671	0	6,273	4,398			0	4,398															
58	DANAHER CORP	235851102			10/16/2008	8/15/2011	13,339	0	8,360	4,979			0	4,979															

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

Amount														
474,485														
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	DECKERS OUTDOOR CORP	243537107		7/7/2011	10/13/2011	18,730	0	16,689	2,041			0	2,041	
60	DECKERS OUTDOOR CORP	243537107		7/7/2011	10/18/2011	29,706	0	27,626	2,080			0	2,080	
61	DEERE & CO	244199105		8/15/2011	2/16/2012	181,547	0	148,532	13,015			0	13,015	
62	DEUTSCHE TELEKOM AG SPONSORED	251566105		7/26/2010	5/15/2012	9,824	0	11,484	-1,660			0	-1,660	
63	DIAGEO FINANCE BV 5.5% 4/01/13	25244SAD3		3/17/2009	8/10/2011	10,771	0	10,212	559			0	559	
64	DIAGEO FINANCE BV 5.5% 4/01/13	25244SAD3		3/27/2006	8/30/2011	5,367	0	4,993	374			0	374	
65	DIAGEO FINANCE BV 5.5% 4/01/13	25244SAD3		3/17/2009	8/30/2011	5,367	0	5,106	261			0	261	
66	DIAGEO FINANCE BV 5.5% 4/01/13	25244SAD3		9/25/2007	8/30/2011	53,670	0	49,710	3,960			0	3,960	
67	DIGITAL REALTY TRUST INC	253868103		3/23/2012	6/19/2012	11,303	0	10,792	511			0	511	
68	WALT DISNEY CO/THE	254687106		12/23/2010	8/11/2011	8,705	0	10,246	-1,541			0	-1,541	
69	WALT DISNEY CO/THE	254687106		7/20/2010	8/11/2011	11,929	0	12,176	-247			0	-247	
70	WALT DISNEY CO/THE	254687106		7/20/2010	1/12/2012	11,160	0	9,544	1,616			0	1,616	
71	WALT DISNEY CO/THE	254687106		7/20/2010	2/10/2012	24,792	0	19,745	5,047			0	5,047	
72	WALT DISNEY CO/THE	254687106		4/19/2012	5/1/2012	874	0	844	30			0	30	
73	DON QUIJOTE CO LTD-JUNSP ADR	257569103		5/2/2011	5/15/2012	13,615	0	15,014	-1,399			0	-1,399	
74	DOUGLAS EMMETT INC-WI	25960P109		12/23/2010	11/2/2011	5,949	0	5,103	846			0	846	
75	DOVER CORP	260003108		2/14/2011	5/1/2012	3,149	0	3,374	-225			0	-225	
76	DRESSER-RAND GROUP INC	261608103		3/17/2011	11/2/2011	4,717	0	5,174	-457			0	-457	
77	DRESSER-RAND GROUP INC	261608103		3/3/2011	4/10/2012	27,530	0	29,949	-2,419			0	-2,419	
78	DU PONT (E) DE NEMOURS	263534109		4/14/2009	8/15/2011	98,463	0	55,064	43,399			0	43,399	
79	DUKE ENERGY CORP	26441C105		9/28/2011	1/27/2012	121,669	0	115,625	6,044			0	6,044	
80	DUKE ENERGY CORP	26441C105		3/23/2012	5/1/2012	215	0	209	6			0	6	
81	E M C CORP MASS	268648102		5/2/2011	1/18/2012	30,441	0	38,330	-7,889			0	-7,889	
82	E Q T CORP	26884L109		4/29/2011	9/21/2011	6,751	0	5,761	990			0	990	
83	E Q T CORP	26884L109		4/29/2011	9/21/2011	12,275	0	10,455	1,820			0	1,820	
84	E Q T CORP	26884L109		4/29/2011	9/21/2011	31,804	0	27,184	4,620			0	4,620	
85	E Q T CORP	26884L109		10/31/2011	1/2/2012	3,088	0	3,209	-121			0	-121	
86	E Q T CORP	26884L109		10/31/2011	1/12/2012	16,061	0	20,536	-4,475			0	-4,475	
87	EAST WEST BANCORP INC	27579R104		2/10/2011	11/2/2011	6,340	0	7,512	-1,172			0	-1,172	
88	EASTMAN CHEM CO	277432100		8/3/2010	9/6/2011	27,657	0	23,315	4,342			0	4,342	
89	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	4/15/2012	174	0	185	-11			0	-11	
90	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		3/28/2011	4/15/2012	695	0	742	-47			0	-47	
91	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	5/15/2012	183	0	195	-12			0	-12	
92	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		3/28/2011	5/15/2012	733	0	782	-49			0	-49	
93	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		12/29/2010	6/15/2012	228	0	243	-15			0	-15	
94	FHLMC GOLD G04216 5.5% 12/01/37	3128M6AR9		3/28/2011	6/15/2012	911	0	972	-61			0	-61	
95	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	7/15/2011	1,520	0	1,626	-106			0	-106	
96	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	8/15/2011	1,954	0	2,090	-136			0	-136	
97	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	9/15/2011	1,912	0	2,045	-133			0	-133	
98	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	10/15/2011	2,706	0	2,894	-188			0	-188	
99	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	11/15/2011	2,427	0	2,596	-169			0	-169	
100	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	12/15/2011	2,606	0	2,787	-181			0	-181	
101	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	1/15/2012	2,366	0	2,530	-164			0	-164	
102	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	2/15/2012	2,287	0	2,446	-159			0	-159	
103	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	3/15/2012	2,230	0	2,385	-155			0	-155	
104	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	4/15/2012	2,425	0	2,594	-169			0	-169	
105	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	5/15/2012	2,432	0	2,601	-169			0	-169	
106	FHLMC GOLD G04219 5.5% 4/01/38	3128M6AU2		6/10/2010	6/15/2012	2,598	0	2,778	-180			0	-180	
107	FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9		2/9/2009	7/15/2011	144	0	149	-5			0	-5	
108	FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9		2/9/2009	8/15/2011	30	0	31	-1			0	-1	
109	FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9		2/9/2009	9/15/2011	303	0	313	-10			0	-10	
110	FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9		2/9/2009	10/15/2011	132	0	137	-5			0	-5	
111	FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9		2/9/2009	11/15/2011	82	0	85	-3			0	-3	
112	FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9		2/9/2009	12/15/2011	440	0	455	-15			0	-15	
113	FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9		2/9/2009	1/15/2012	368	0	381	-13			0	-13	
114	FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9		2/9/2009	2/15/2012	48	0	50	-2			0	-2	
115	FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9		2/9/2009	3/15/2012	47	0	49	-2			0	-2	
116	FHLMC GOLD G04425 6.0% 5/01/38	3128M6HA9		2/9/2009	4/15/2012	310	0	321	-11			0	-11	

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

Amount														
474,485														
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
117	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	5/15/2012		39	0	40	-1			0	-1
118	FHLMC GOLD G04425 6 0% 5/01/38	3128M6HA9		2/9/2009	6/15/2012		452	0	468	-16			0	-16
119	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	7/15/2011		1,315	0	1,318	-3			0	-3
120	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	8/15/2011		1,284	0	1,288	-4			0	-4
121	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	9/15/2011		1,747	0	1,752	-5			0	-5
122	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	10/15/2011		1,418	0	1,422	-4			0	-4
123	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	11/15/2011		1,589	0	1,594	-5			0	-5
124	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	12/15/2011		1,466	0	1,470	-4			0	-4
125	CLIFFS NATS RES INC	18683K101		8/11/2011	1/18/2012		7,860	0	8,002	-142			0	-142
126	CLIFFS NATS RES INC	18683K101		4/3/2012	5/1/2012		1,859	0	2,108	-249			0	-249
127	CLIFFS NATS RES INC	18683K101		11/6/2009	5/14/2012		8,825	0	5,771	3,054			0	3,054
128	CLIFFS NATS RES INC	18683K101		7/23/2010	5/14/2012		5,515	0	5,615	-100			0	-100
129	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	1/15/2012		1,270	0	1,273	-3			0	-3
130	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		9/30/2008	2/15/2012		1,233	0	1,236	-3			0	-3
131	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	7/15/2011		1,181	0	1,152	29			0	29
132	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	8/2/2011		123,221	0	117,518	5,703			0	5,703
133	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	8/15/2011		1,297	0	1,265	32			0	32
134	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	9/15/2011		385	0	376	9			0	9
135	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	10/15/2011		855	0	835	20			0	20
136	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	11/15/2011		768	0	750	18			0	18
137	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	12/15/2011		1,132	0	1,107	25			0	25
138	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	1/15/2012		1,098	0	1,073	25			0	25
139	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	2/15/2012		830	0	812	18			0	18
140	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	3/15/2012		1,312	0	1,284	28			0	28
141	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	4/15/2012		1,633	0	1,600	33			0	33
142	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	5/15/2012		1,363	0	1,336	27			0	27
143	FHLMC GOLD A95160 4 0% 1/01/40	312943WV1		4/8/2011	6/15/2012		1,002	0	983	19			0	19
144	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2011		2,407	0	2,453	-46			0	-46
145	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	8/15/2011		2,238	0	2,280	-42			0	-42
146	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	9/15/2011		1,722	0	1,755	-33			0	-33
147	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	10/15/2011		1,284	0	1,308	-24			0	-24
148	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	11/15/2011		2,881	0	2,936	-55			0	-55
149	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	12/15/2011		1,080	0	1,101	-21			0	-21
150	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	1/15/2012		1,247	0	1,270	-23			0	-23
151	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	2/15/2012		1,636	0	1,667	-31			0	-31
152	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	3/15/2012		2,464	0	2,510	-46			0	-46
153	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	4/15/2012		3,115	0	3,174	-59			0	-59
154	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	5/15/2012		3,510	0	3,576	-66			0	-66
155	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	6/15/2012		1,789	0	1,823	-34			0	-34
156	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	11/15/2011		1,044	0	1,113	-69			0	-69
157	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	11/15/2011		61	0	65	-4			0	-4
158	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	12/15/2011		2,712	0	2,892	-180			0	-180
159	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	12/15/2011		160	0	169	-9			0	-9
160	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		11/15/2011	12/15/2011		106	0	112	-6			0	-6
161	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	1/15/2012		5,408	0	5,767	-359			0	-359
162	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	1/15/2012		318	0	337	-19			0	-19
163	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		11/15/2011	1/15/2012		212	0	224	-12			0	-12
164	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	2/15/2012		5,218	0	5,563	-345			0	-345
165	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	2/15/2012		307	0	325	-18			0	-18
166	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		11/15/2011	2/15/2012		205	0	216	-11			0	-11
167	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	3/15/2012		7,153	0	7,626	-473			0	-473
168	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/15/2011	3/15/2012		421	0	446	-25			0	-25
169	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		3/9/2011	7/25/2011		236	0	245	-9			0	-9
170	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	8/25/2011		1,127	0	1,159	-32			0	-32
171	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		3/9/2011	8/25/2011		402	0	417	-15			0	-15
172	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	9/25/2011		1,816	0	1,869	-53			0	-53
173	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		3/9/2011	9/25/2011		649	0	672	-23			0	-23
174	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	10/25/2011		1,116	0	1,148	-32			0	-32

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														474,485	
Totals														0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
175	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	10/25/2011	399	0	413	-14			0	-14		
176	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	11/25/2011	1,229	0	1,265	-36			0	-36		
177	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	11/25/2011	439	0	455	-16			0	-16		
178	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	12/25/2011	1,586	0	1,632	-46			0	-46		
179	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	12/25/2011	566	0	586	-20			0	-20		
180	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	1/25/2012	1,582	0	1,628	-46			0	-46		
181	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	1/25/2012	565	0	585	-20			0	-20		
182	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	2/25/2012	1,143	0	1,176	-33			0	-33		
183	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	2/25/2012	408	0	423	-15			0	-15		
184	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	3/25/2012	2,245	0	2,310	-65			0	-65		
185	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	3/25/2012	802	0	830	-28			0	-28		
186	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	4/25/2012	1,206	0	1,241	-35			0	-35		
187	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	4/25/2012	431	0	446	-15			0	-15		
188	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	5/25/2012	1,164	0	1,198	-34			0	-34		
189	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		3/9/2011	5/25/2012	416	0	430	-14			0	-14		
190	FNMA POOL # AD2351 4.0% 3/01/25	31418PTH8		12/13/2010	6/25/2012	836	0	860	-24			0	-24		
191	HALOZYME THERAPEUTICS INC	40637H109		3/19/2012	4/16/2012	19,882	0	30,120	-10,238			0	-10,238		
192	HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	7/15/2011	19,819	0	20,238	-419			0	-419		
193	HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	8/15/2011	18,727	0	19,124	-397			0	-397		
194	HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	9/15/2011	19,391	0	19,802	-411			0	-411		
195	HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	10/15/2011	16,523	0	16,873	-350			0	-350		
196	HDMOT 2009-2 A3 2.62% 3/15/14	41283HAC8		1/20/2010	11/9/2011	100,501	0	102,118	-1,617			0	-1,617		
197	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		6/20/2007	7/15/2011	218	0	213	5			0	5		
198	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		5/30/2007	7/15/2011	655	0	643	12			0	12		
199	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		5/24/2007	7/15/2011	1,092	0	1,070	22			0	22		
200	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		6/20/2007	8/15/2011	196	0	191	5			0	5		
201	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		5/30/2007	8/15/2011	589	0	578	11			0	11		
202	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		5/24/2007	8/15/2011	981	0	962	19			0	19		
203	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		6/20/2007	9/15/2011	205	0	200	5			0	5		
204	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		5/30/2007	9/15/2011	616	0	605	11			0	11		
205	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		5/24/2007	9/15/2011	1,027	0	1,006	21			0	21		
206	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		6/20/2007	10/15/2011	179	0	174	5			0	5		
207	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		5/30/2007	10/15/2011	536	0	526	10			0	10		
208	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		5/24/2007	10/15/2011	894	0	876	18			0	18		
209	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		6/20/2007	11/9/2011	479	0	464	15			0	15		
210	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		5/30/2007	11/9/2011	1,437	0	1,405	32			0	32		
211	HDMOT 2007-1 A4 5.21% 6/17/13	41283UAD7		5/24/2007	11/9/2011	2,395	0	2,338	57			0	57		
212	HAYNES INTERNATIONAL INC	420877201		9/6/2011	11/2/2011	4,440	0	4,122	318			0	318		
213	HEALTHCARE SERVICES GROUP INC	421906108		12/23/2010	11/2/2011	3,985	0	3,701	284			0	284		
214	HEALTH MGMT ASSOC INC NEW CL A	421933102		12/23/2010	11/2/2011	3,656	0	3,990	-334			0	-334		
215	HEALTH MGMT ASSOC INC NEW CL A	421933102		10/29/2010	11/9/2012	6,886	0	9,186	-2,300			0	-2,300		
216	HEALTH MGMT ASSOC INC NEW CL A	421933102		10/29/2010	11/9/2012	3,624	0	4,701	-1,077			0	-1,077		
217	HEALTH MGMT ASSOC INC NEW CL A	421933102		12/23/2010	11/9/2012	1,818	0	2,850	-1,032			0	-1,032		
218	HEALTH MGMT ASSOC INC NEW CL A	421933102		10/29/2010	11/9/2012	3,029	0	4,029	-1,000			0	-1,000		
219	NEXTERA ENERGY INC	65339F101		4/4/2011	8/15/2011	39,924	0	41,072	-1,148			0	-1,148		
220	NEXTERA ENERGY INC	65339F101		4/5/2011	8/15/2011	80,993	0	83,592	-2,599			0	-2,599		
221	NEXTERA ENERGY INC	65339F101		3/23/2012	6/22/2012	45	0	44	1			0	1		
222	NINTENDO OF AMERICA LTD ADR	654445303		7/26/2010	5/10/2012	15,323	0	33,592	-18,269			0	-18,269		
223	NOMURA HOLDINGS INC	65535H208		7/26/2010	8/11/2011	23,651	0	30,942	-7,291			0	-7,291		
224	NORDSON CORP	655663102		5/18/2011	8/17/2011	22,795	0	27,098	-4,303			0	-4,303		
225	NORDSON CORP	655663102		6/9/2011	8/17/2011	11,836	0	13,788	-1,952			0	-1,952		
226	NORDSTROM INC	655664100		7/7/2010	8/15/2011	133,977	0	99,849	34,128			0	34,128		
227	NORDSTROM INC	655664100		8/9/2010	8/15/2011	13,798	0	10,844	2,954			0	2,954		
228	NORDSTROM INC	655664100		8/20/2010	8/15/2011	7,122	0	5,090	2,032			0	2,032		
229	NORFOLK SOUTHERN CORP	655844108		11/3/2009	8/15/2011	55,832	0	39,709	16,123			0	16,123		
230	NORFOLK SOUTHERN CORP	655844108		11/3/2009	8/15/2011	30,404	0	21,625	8,779			0	8,779		
231	NORFOLK SOUTHERN CORP	655844108		11/4/2009	8/15/2011	107,934	0	77,862	30,072			0	30,072		
232	NORTHEAST UTILITIES	664397106		8/9/2011	11/2/2011	5,469	0	4,966	503			0	503		

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions							
							474,485	0							677,994
233	NOVARTIS AG-ADR	66987V109		12/22/2010	5/15/2012				17,276	0	16,130	1,146	0	0	1,146
234	NUPATHE INC	67059M100		12/22/2010	8/3/2011				1,666	0	3,220	-1,554	0	0	-1,554
235	NUPATHE INC	67059M100		12/22/2010	8/3/2011				1,388	0	2,662	-1,274	0	0	-1,274
236	NUPATHE INC	67059M100		12/23/2010	8/3/2011				5,369	0	10,614	-5,245	0	0	-5,245
237	NUPATHE INC	67059M100		12/23/2010	8/3/2011				463	0	920	-457	0	0	-457
238	RIVERBED TECHNOLOGY INC	768573107		8/4/2009	4/20/2012				4,077	0	2,007	2,070	0	0	2,070
239	RIVERBED TECHNOLOGY INC	768573107		12/23/2010	4/20/2012				11,007	0	9,636	1,371	0	0	1,371
240	RIVERBED TECHNOLOGY INC	768573107		12/23/2010	4/20/2012				3,873	0	6,648	-2,775	0	0	-2,775
241	ROCHE HOLDINGS LTD SPONSORED A	771195104		7/26/2010	5/15/2012				15,630	0	12,175	3,455	0	0	3,455
242	ROPER INDUSTRIES INC	776696106		12/23/2010	8/12/2011				8,674	0	9,353	-679	0	0	-679
243	ROPER INDUSTRIES INC	776696106		7/23/2010	5/15/2012				4,823	0	3,721	1,102	0	0	1,102
244	ROPER INDUSTRIES INC	776696106		7/23/2010	5/15/2012				2,026	0	1,240	786	0	0	786
245	ROPER INDUSTRIES INC	776696106		8/4/2009	5/15/2012				5,775	0	2,729	3,046	0	0	3,046
246	ROVI CORP	779376102		7/23/2010	11/2/2011				5,586	0	5,263	323	0	0	323
247	ROVI CORP	779376102		6/23/2009	11/14/2011				11,997	0	8,366	3,631	0	0	3,631
248	ROVI CORP	779376102		8/4/2009	11/14/2011				3,999	0	3,376	623	0	0	623
249	ROVI CORP	779376102		7/23/2010	11/14/2011				6,152	0	8,772	-2,620	0	0	-2,620
250	ROVI CORP	779376102		8/15/2011	4/13/2012				46,319	0	73,539	-27,220	0	0	-27,220
251	ROVI CORP	779376102		8/15/2011	4/16/2012				50,959	0	82,213	-31,254	0	0	-31,254
252	ROVI CORP	779376102		10/8/2010	4/17/2012				70,976	0	118,473	-47,497	0	0	-47,497
253	ROVI CORP	779376102		12/23/2010	4/17/2012				4,792	0	9,194	-4,402	0	0	-4,402
254	ROVI CORP	779376102		4/4/2011	4/17/2012				14,075	0	24,658	-10,583	0	0	-10,583
255	ROWAN COS INC	779382100		3/17/2011	11/2/2011				8,179	0	10,301	-2,122	0	0	-2,122
256	ROWAN COS INC	779382100		3/17/2011	12/16/2011				4,185	0	5,768	-1,583	0	0	-1,583
257	ROWAN COS INC	779382100		3/18/2011	12/16/2011				11,958	0	16,428	-4,470	0	0	-4,470
258	ROWAN COS INC	779382100		5/17/2011	12/16/2011				6,278	0	7,904	-1,626	0	0	-1,626
259	ROWAN COS INC	779382100		5/17/2011	1/4/2012				25,939	0	30,863	-4,924	0	0	-4,924
260	ROYAL DUTCH SHELL PLC-ADR B	780259107		4/20/2012	5/15/2012				12,580	0	13,466	-886	0	0	-886
261	ROYAL DUTCH SHELL PLC-ADR	780259206		3/23/2012	4/12/2012				14,980	0	15,450	-470	0	0	-470
262	ROYAL DUTCH SHELL PLC-ADR	780259206		3/23/2012	5/1/2012				718	0	702	16	0	0	16
263	RYDEX MANAGED FUTURES STRATEG	78356A160		5/13/2011	3/15/2012				359,425	0	400,000	-40,575	0	0	-40,575
264	RYDEX MANAGED FUTURES STRATEG	78356A160		7/14/2010	3/15/2012				440,575	0	470,493	-29,918	0	0	-29,918
265	RYLAND GROUP INC	783764103		10/24/2011	1/2/2011				3,457	0	3,632	-175	0	0	-175
266	RYLAND GROUP INC	783764103		10/24/2011	1/2/2012				15,795	0	11,704	4,091	0	0	4,091
267	RYLAND GROUP INC	783764103		10/24/2011	2/1/2012				14,272	0	10,493	3,779	0	0	3,779
268	SBC COMMUNICATIONS 5 875% 8/15/178387GAK9	783764103		3/11/2009	1/19/2012				5,150	0	5,230	-80	0	0	-80
269	SBC COMMUNICATIONS 5 875% 8/15/178387GAK9	783764103		3/23/2006	1/19/2012				10,299	0	10,120	179	0	0	179
270	SBC COMMUNICATIONS 5 875% 8/15/178387GAK9	783764103		3/23/2006	1/23/2012				20,594	0	20,240	354	0	0	354
271	SBC COMMUNICATIONS 5 875% 8/15/178387GAK9	783764103		3/23/2006	2/9/2012				15,410	0	15,180	230	0	0	230
272	SBC COMMUNICATIONS 5 875% 8/15/178387GAK9	783764103		5/17/2006	2/9/2012				15,410	0	14,937	473	0	0	473
273	HENKEL AG AND CO KGAA	42550U109		7/26/2010	5/15/2012				18,169	0	13,411	4,758	0	0	4,758
274	HESS CORP	42809H107		11/23/2005	8/15/2011				89,719	0	66,582	23,137	0	0	23,137
275	HESS CORP	42809H107		12/27/2005	8/15/2011				1,794	0	1,235	559	0	0	559
276	HESS CORP	42809H107		5/15/2006	8/15/2011				26,616	0	20,894	5,722	0	0	5,722
277	HESS CORP	42809H107		10/4/2006	8/15/2011				8,374	0	5,482	2,892	0	0	2,892
278	HESS CORP	42809H107		10/16/2006	8/15/2011				5,383	0	3,836	1,547	0	0	1,547
279	HESS CORP	42809H107		11/2/2006	8/15/2011				2,392	0	1,701	691	0	0	691
280	HESS CORP	42809H107		10/16/2008	8/15/2011				10,168	0	7,802	2,366	0	0	2,366
281	HIGHER ONE HOLDINGS INC	42983D104		2/7/2012	2/16/2012				5,400	0	6,679	-1,279	0	0	-1,279
282	HIGHER ONE HOLDINGS INC	42983D104		2/7/2012	2/16/2012				7,428	0	9,091	-1,663	0	0	-1,663
283	HITACHI CONSTRUCT-UNSPON ADR	43358L101		5/3/2011	5/15/2012				10,988	0	14,614	-3,626	0	0	-3,626
284	MAP PHARMACEUTICALS INC	56509R108		5/11/2010	11/2/2011				271	0	332	-61	0	0	-61
285	MAP PHARMACEUTICALS INC	56509R108		5/11/2010	11/2/2011				4,472	0	5,594	-1,122	0	0	-1,122
286	MAP PHARMACEUTICALS INC	56509R108		5/11/2010	11/2/2011				1,220	0	1,516	-296	0	0	-296
287	MAP PHARMACEUTICALS INC	56509R108		5/13/2010	11/2/2011				596	0	746	-150	0	0	-150
288	MAP PHARMACEUTICALS INC	56509R108		5/14/2010	11/2/2011				1,978	0	2,474	-496	0	0	-496
289	MAP PHARMACEUTICALS INC	56509R108		12/23/2010	11/2/2011				1,626	0	1,966	-340	0	0	-340
290	MARATHON OIL CORP	565849106		1/13/2012	5/1/2012				912	0	910	2	0	0	2

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														474,485	
														0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
291	MATTEL INC	577081102		3/23/2012	5/1/2012	340	0	337	3			0	677,994		
292	MCDERMOTT INTL INC	580037109		10/21/2011	10/27/2011	13,774	0	18,510	-4,736			0	-4,736		
293	MCKESSON CORPORATION	58155Q103		2/4/2009	8/15/2011	155,296	0	89,772	65,524			0	65,524		
294	MCKESSON CORPORATION	58155Q103		2/4/2009	8/15/2011	8,671	0	4,968	3,703			0	3,703		
295	MCKESSON CORPORATION	58155Q103		10/7/2009	8/15/2011	788	0	590	198			0	198		
296	MCKESSON CORPORATION	58155Q103		10/7/2009	8/15/2011	87,502	0	65,627	21,875			0	21,875		
297	MEDICIS PHARMACEUTICAL CORP CL A	584690309		4/12/2011	11/2/2011	4,848	0	4,466	382			0	382		
298	MEDICIS PHARMACEUTICAL CORP CL A	584690309		4/12/2011	11/2/2011	26,868	0	27,824	-956			0	-956		
299	MEDNAX INC	58502B106		10/8/2010	10/18/2011	25,907	0	22,651	3,256			0	3,256		
300	MEDNAX INC	58502B106		12/23/2010	10/18/2011	9,478	0	10,196	-718			0	-718		
301	MERCK & CO INC	58933Y105		6/23/2008	8/15/2011	5,718	0	3,277	2,441			0	2,441		
302	MERCK & CO INC	58933Y105		7/16/2008	8/15/2011	6,456	0	4,562	1,894			0	1,894		
303	MERCK & CO INC	58933Y105		10/10/2008	8/15/2011	12,542	0	5,062	7,480			0	7,480		
304	MERCK & CO INC	58933Y105		10/16/2008	8/15/2011	13,096	0	5,568	7,528			0	7,528		
305	MERCK & CO INC	58933Y105		10/20/2008	8/15/2011	12,727	0	5,794	6,933			0	6,933		
306	MERCK & CO INC	58933Y105		11/4/2008	8/15/2011	8,853	0	4,219	4,634			0	4,634		
307	MERCK & CO INC	58933Y105		3/3/2008	8/15/2011	5,718	0	3,849	1,869			0	1,869		
308	MERCK & CO INC	58933Y105		3/6/2008	8/15/2011	11,435	0	7,226	4,209			0	4,209		
309	MERCK & CO INC	58933Y105		3/13/2008	8/15/2011	5,718	0	3,466	2,252			0	2,252		
310	MERCK & CO INC	58933Y105		3/24/2008	8/15/2011	8,669	0	5,579	3,090			0	3,090		
311	MERCK & CO INC	58933Y105		4/1/2008	8/15/2011	8,484	0	3,974	4,510			0	4,510		
312	MERCK & CO INC	58933Y105		4/7/2008	8/15/2011	5,718	0	3,036	2,682			0	2,682		
313	MERCK & CO INC	58933Y105		2/14/2007	8/15/2011	3,859	0	2,999	860			0	860		
314	MERCK & CO INC	58933Y105		3/1/2007	8/15/2011	5,902	0	4,303	1,599			0	1,599		
315	MERCK & CO INC	58933Y105		3/13/2007	8/15/2011	11,620	0	8,693	2,927			0	2,927		
316	MERCK & CO INC	58933Y105		1/24/2008	8/15/2011	5,718	0	3,575	2,143			0	2,143		
317	MERCK & CO INC	58933Y105		1/28/2008	8/15/2011	5,902	0	3,636	2,266			0	2,266		
318	MERCK & CO INC	58933Y105		2/6/2008	8/15/2011	8,853	0	5,664	3,189			0	3,189		
319	MERCK & CO INC	58933Y105		2/25/2008	8/15/2011	8,484	0	5,783	2,701			0	2,701		
320	MERCK & CO INC	58933Y105		5/23/2008	8/15/2011	8,116	0	4,885	3,231			0	3,231		
321	MERCK & CO INC	58933Y105		6/3/2008	8/15/2011	4,611	0	2,883	1,728			0	1,728		
322	MERCK & CO INC	58933Y105		6/11/2008	8/15/2011	4,611	0	2,830	1,781			0	1,781		
323	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	4/25/2012	704	0	712	-8			0	-8		
324	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	5/25/2012	1,577	0	1,596	-19			0	-19		
325	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	6/25/2012	354	0	358	-4			0	-4		
326	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	10/25/2011	1,484	0	1,557	-73			0	-73		
327	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	11/25/2011	2,661	0	2,792	-131			0	-131		
328	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	12/25/2011	1,617	0	1,697	-80			0	-80		
329	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	1/25/2012	2,100	0	2,204	-104			0	-104		
330	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	2/25/2012	2,407	0	2,525	-118			0	-118		
331	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	3/25/2012	2,479	0	2,601	-122			0	-122		
332	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	4/25/2012	2,885	0	3,027	-142			0	-142		
333	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	5/25/2012	1,894	0	1,988	-94			0	-94		
334	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	6/25/2012	2,671	0	2,803	-132			0	-132		
335	FNMA POOL # AJ5643 4 0% 11/01/41	3138AXHV6		1/19/2012	2/23/2012	120,294	0	120,204	90			0	90		
336	FNMA POOL # AJ5643 4 0% 11/01/41	3138AXHV6		1/19/2012	3/25/2012	4,244	0	4,466	-222			0	-222		
337	FNMA POOL # AK2439 3 5% 2/01/27	3138EV94		2/8/2012	3/25/2012	727	0	771	-44			0	-44		
338	FNMA POOL # AK2439 3 5% 2/01/27	3138EV94		2/8/2012	4/25/2012	1,342	0	1,422	-80			0	-80		
339	FNMA POOL # AK2439 3 5% 2/01/27	3138EV94		2/8/2012	5/25/2012	1,780	0	1,887	-107			0	-107		
340	FNMA POOL # AK2439 3 5% 2/01/27	3138EV94		2/8/2012	6/25/2012	673	0	714	-41			0	-41		
341	FNMA POOL # AK2717A 4 0% 2/01/42	3138EAT1		2/23/2012	4/25/2012	2,474	0	2,622	-148			0	-148		
342	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		3/9/2011	6/25/2012	299	0	309	-10			0	-10		
343	FNMA POOL # AE5895 3 326% 10/01/40	31419GRR7		9/21/2011	10/25/2011	16,916	0	17,571	-655			0	-655		
344	FNMA POOL # AE5895 3 329% 10/01/40	31419GRR7		9/21/2011	11/25/2011	4,153	0	4,314	-161			0	-161		
345	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		9/21/2011	12/25/2011	5,131	0	5,329	-198			0	-198		
346	FNMA POOL # AE5895 3 323% 10/01/40	31419GRR7		9/21/2011	1/25/2012	5,247	0	5,450	-203			0	-203		
347	FNMA POOL # AE5895 3 322% 10/01/40	31419GRR7		9/21/2011	2/25/2012	6,034	0	6,268	-234			0	-234		
348	FNMA POOL # AE5895 3 33% 10/01/40	31419GRR7		9/21/2011	3/25/2012	1,311	0	1,362	-51			0	-51		

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		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions				44,603,353	0							
		474,485	0												677,994
349	FNMA POOL # AE5895 3 33% 10/1/40	31419GRR7			9/21/2011	4/9/2012	183,233	0	0	182,355	878			0	878
350	FNMA POOL # AE5895 3 33% 10/1/40	31419GRR7			9/21/2011	4/25/2012	3,620	0	0	3,760	-140			0	-140
351	F5 NETWORKS INC	315616102			12/23/2010	11/2/2011	6,238	0	0	8,167	-1,929			0	-1,929
352	FIFTH THIRD BANCORP	316773100			10/21/2011	11/2/2011	3,365	0	0	3,419	-54			0	-54
353	FINANCIAL ENGINES INC	317485100			10/19/2011	11/2/2011	4,235	0	0	3,953	282			0	282
354	FINANCIAL ENGINES INC	317485100			10/18/2011	3/19/2012	656	0	0	615	41			0	41
355	FINANCIAL ENGINES INC	317485100			10/19/2011	3/19/2012	7,654	0	0	7,229	425			0	425
356	FINANCIAL ENGINES INC	317485100			10/18/2011	3/19/2012	9,828	0	0	9,329	499			0	499
357	FINANCIAL ENGINES INC	317485100			10/19/2011	3/19/2012	3,931	0	0	3,745	186			0	186
358	FINANCIAL ENGINES INC	317485100			10/19/2011	3/19/2012	4,368	0	0	4,131	237			0	237
359	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/14/2010	8/25/2011	363	0	0	400	-37			0	-37
360	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	9/25/2011	1,586	0	0	1,694	-108			0	-108
361	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/6/2010	9/25/2011	304	0	0	334	-30			0	-30
362	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/14/2010	9/25/2011	405	0	0	446	-41			0	-41
363	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	10/25/2011	1,379	0	0	1,473	-94			0	-94
364	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/6/2010	10/25/2011	284	0	0	290	-6			0	-6
365	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/14/2010	10/25/2011	352	0	0	388	-36			0	-36
366	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	11/25/2011	1,589	0	0	1,697	-108			0	-108
367	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/6/2010	11/25/2011	304	0	0	334	-30			0	-30
368	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/14/2010	11/25/2011	406	0	0	447	-41			0	-41
369	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	12/20/2011	25,984	0	0	24,917	1,067			0	1,067
370	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/6/2010	12/20/2011	12,308	0	0	12,146	162			0	162
371	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/14/2010	12/20/2011	16,411	0	0	16,231	180			0	180
372	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8			5/20/2010	1/25/2012	3,997	0	0	4,187	-190			0	-190
373	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8			5/20/2010	2/25/2012	4,545	0	0	4,761	-216			0	-216
374	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8			5/20/2010	3/25/2012	4,807	0	0	5,035	-228			0	-228
375	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8			5/20/2010	4/25/2012	4,898	0	0	5,130	-232			0	-232
376	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8			5/20/2010	5/25/2012	4,930	0	0	5,164	-234			0	-234
377	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8			5/20/2010	6/25/2012	6,044	0	0	6,331	-287			0	-287
378	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	7/25/2011	1,659	0	0	1,771	-112			0	-112
379	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/6/2010	7/25/2011	318	0	0	349	-31			0	-31
380	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/14/2010	7/25/2011	424	0	0	466	-42			0	-42
381	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	8/25/2011	1,423	0	0	1,519	-96			0	-96
382	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	12/20/2011	11,041	0	0	10,587	454			0	454
383	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	12/25/2011	1,188	0	0	1,268	-80			0	-80
384	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/6/2010	12/25/2011	227	0	0	250	-23			0	-23
385	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/14/2010	12/25/2011	303	0	0	334	-31			0	-31
386	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			7/6/2010	8/25/2011	272	0	0	299	-27			0	-27
387	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	1/25/2012	1,580	0	0	1,687	-107			0	-107
388	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	2/25/2012	556	0	0	593	-37			0	-37
389	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	3/25/2012	582	0	0	621	-39			0	-39
390	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	4/25/2012	689	0	0	736	-47			0	-47
391	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	5/25/2012	853	0	0	911	-58			0	-58
392	FNMA POOL # 745948 6 5% 10/01/36	31403DWH8			9/10/2009	6/25/2012	901	0	0	962	-61			0	-61
393	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			11/13/2007	7/25/2011	591	0	0	595	-4			0	-4
394	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			12/29/2010	7/25/2011	322	0	0	351	-29			0	-29
395	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			11/13/2007	8/25/2011	384	0	0	388	-4			0	-4
396	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0			12/29/2010	8/25/2011	210	0	0	229	-19			0	-19
397	ON SEMICONDUCTOR CORP	682189105			12/23/2010	10/27/2011	7,077	0	0	8,686	-1,609			0	-1,609
398	ONTARIO (PROVINCE OF) 4 0% 10/07/11	6832348D3			9/29/2009	8/5/2011	5,461	0	0	4,991	470			0	470
399	OPNET TECHNOLOGIES INC	683757108			1/15/2010	10/24/2011	29,939	0	0	8,845	21,094			0	21,094
400	OPNET TECHNOLOGIES INC	683757108			1/19/2010	10/24/2011	15,850	0	0	5,016	10,834			0	10,834
401	OPNET TECHNOLOGIES INC	683757108			7/23/2010	10/24/2011	7,485	0	0	2,520	4,965			0	4,965
402	ORACLE CORP	68389X105			1/18/2007	8/15/2011	180,639	0	0	113,505	67,134			0	67,134
403	ORACLE CORP	68389X105			1/26/2007	8/15/2011	5,491	0	0	3,441	2,050			0	2,050
404	ORACLE CORP	68389X105			1/26/2007	8/15/2011	12,628	0	0	7,900	4,728			0	4,728
405	ORACLE CORP	68389X105			2/5/2007	8/15/2011	17,844	0	0	11,168	6,676			0	6,676
406	ORACLE CORP	68389X105			2/14/2007	8/15/2011	23,609	0	0	14,504	9,105			0	9,105

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Amount													
Long Term CG Distributions													474,485
Short Term CG Distributions													0
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
407	ORACLE CORP	68389X105		3/1/2007	8/15/2011	12,079	0	7,336	4,743			0	4,743
408	ORACLE CORP	68389X105		3/13/2007	8/15/2011	23,884	0	14,859	9,025			0	9,025
409	ORACLE CORP	68389X105		10/10/2008	8/15/2011	18,119	0	10,536	7,583			0	7,583
410	ORACLE CORP	68389X105		10/16/2008	8/15/2011	18,119	0	10,607	7,512			0	7,512
411	PNC FINANCIAL SERVICES GROUP	693475105		3/23/2012	5/1/2012	676	0	624	52			0	52
412	P P G INDUSTRIES INC	693506107		3/23/2012	3/28/2012	63,397	0	62,376	1,021			0	1,021
413	PPL CORP	693511106		4/4/2011	8/15/2011	92,012	0	89,487	2,525			0	2,525
414	PPL CORP	693511106		4/5/2011	8/15/2011	32,178	0	31,186	992			0	992
415	P P L CORPORATION CONV PFD	693511114		3/23/2012	5/1/2012	514	0	536	-22			0	-22
416	PANDORA A/S-ADR	698341104		3/23/2011	3/29/2012	29	0	117	-88			0	-88
417	PANDORA A/S-ADR	698341104		3/23/2011	3/30/2012	10,709	0	44,217	-33,508			0	-33,508
418	PATTERSON-UTI ENERGY INC	703481101		7/5/2011	10/18/2011	19,878	0	33,863	-13,985			0	-13,985
419	PENNEY J C INC	708160106		4/28/2011	7/7/2011	35,054	0	40,645	-5,591			0	-5,591
420	PENNEY J C INC	708160106		1/10/2012	3/19/2012	26,176	0	25,443	733			0	733
421	PEPSICO INC	713448108		5/13/2011	8/15/2011	96,060	0	106,533	-10,473			0	-10,473
422	PEPSICO INC	713448108		5/15/2006	8/15/2011	96,060	0	89,939	6,121			0	6,121
423	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		1/20/2011	6/28/2012	16,137	0	15,106	1,031			0	1,031
424	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		1/28/2011	6/28/2012	21,516	0	20,231	1,285			0	1,285
425	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		2/29/2012	6/28/2012	26,895	0	26,978	-83			0	-83
426	PETROBRAS INTL FIN C 5 375% 1/27/21	71645WAR2		1/20/2011	6/28/2012	21,516	0	19,960	1,556			0	1,556
427	PETROLEO BRASILEIRO SA ADR	71654V101		7/26/2010	3/29/2012	36,058	0	45,605	-9,547			0	-9,547
428	PHARMACYCLICS INC	716933106		9/21/2011	1/2/2011	3,763	0	3,569	194			0	194
429	PHARMACYCLICS INC	716933106		9/21/2011	1/14/2011	21,425	0	22,127	-702			0	-702
430	PFIZER INC	717081103		7/8/2009	8/15/2011	5,576	0	4,493	1,083			0	1,083
431	PFIZER INC	717081103		7/7/2009	8/15/2011	41,408	0	33,301	8,107			0	8,107
432	PFIZER INC	717081103		3/23/2012	4/19/2012	14,988	0	14,558	430			0	430
433	PFIZER INC	717081103		3/23/2012	5/1/2012	229	0	217	12			0	12
434	PHARMASSET INC	71715N106		10/24/2011	1/2/2011	7,528	0	7,344	184			0	184
435	PHARMASSET INC	71715N106		8/16/2011	11/21/2011	71,881	0	34,423	37,458			0	37,458
436	PHARMASSET INC	71715N106		10/24/2011	1/21/2011	8,076	0	4,406	3,670			0	3,670
437	PHILIP MORRIS INTERNAT-W/I	718172109		1/18/2007	8/15/2011	19,099	0	12,903	6,196			0	6,196
438	PHILIP MORRIS INTERNAT-W/I	718172109		1/26/2007	8/15/2011	15,007	0	10,120	4,887			0	4,887
439	CARDIOME PHARMA CORPORATION	14159U202		12/13/2010	1/27/2012	1,978	0	5,304	-3,326			0	-3,326
440	CARDIOME PHARMA CORPORATION	14159U202		12/13/2010	1/30/2012	1,502	0	4,009	-2,507			0	-2,507
441	CARDIOME PHARMA CORPORATION	14159U202		12/23/2010	1/30/2012	3,396	0	8,658	-5,262			0	-5,262
442	CARDIOME PHARMA CORPORATION	14159U202		12/23/2010	1/30/2012	603	0	1,531	-928			0	-928
443	CARNIVAL CORP	143658300		12/10/2010	8/11/2011	78,926	0	114,841	-35,915			0	-35,915
444	CARNIVAL CORP	143658300		12/23/2010	8/11/2011	5,768	0	8,867	-3,099			0	-3,099
445	CARPENTER TECHNOLOGY CORP	144285103		6/6/2011	11/2/2011	4,947	0	4,580	367			0	367
446	CATERPILLAR INC	149123101		8/15/2011	9/29/2011	27,768	0	33,673	-5,905			0	-5,905
447	CATERPILLAR INC	149123101		3/23/2012	5/1/2012	309	0	320	-11			0	-11
448	CATERPILLAR INC	149123101		12/23/2010	5/1/2012	3,194	0	2,934	260			0	260
449	CATHAY GENERAL BANCORP	149150104		12/23/2010	11/2/2011	4,239	0	5,081	-842			0	-842
450	CAVUM INC	150870103		7/13/2011	9/6/2011	31,215	0	44,525	-13,310			0	-13,310
451	CELANESE CORP -SER A	150870103		12/23/2010	4/3/2012	12,381	0	11,038	1,343			0	1,343
452	CELANESE CORP -SER A	150870103		10/29/2010	4/3/2012	14,673	0	11,545	3,128			0	3,128
453	CELANESE CORP -SER A	150870103		10/29/2010	5/1/2012	972	0	722	250			0	250
454	CARDIOME PHARMA CORPORATION	14159U202		12/13/2010	1/26/2012	795	0	2,097	-1,302			0	-1,302
455	CARDIOME PHARMA CORPORATION	14159U202		12/13/2010	1/26/2012	72	0	185	-113			0	-113
456	CELANESE CORP -SER A	150870103		1/30/2012	5/25/2012	6,912	0	8,457	-1,545			0	-1,545
457	CELANESE CORP -SER A	150870103		1/30/2012	5/25/2012	8,131	0	9,870	-1,739			0	-1,739
458	CENTERPOINT ENERGY INC	15189T107		3/23/2012	5/1/2012	406	0	386	20			0	20
459	CENTRICA PLC- SP ADR	15639K300		7/26/2010	5/15/2012	12,705	0	12,486	219			0	219
460	CENVEO INC	15670S105		3/5/2010	8/11/2011	2,394	0	4,973	-2,579			0	-2,579
461	CENVEO INC	15670S105		3/17/2010	8/11/2011	3,719	0	8,152	-4,433			0	-4,433
462	CENVEO INC	15670S105		7/23/2010	8/11/2011	7,733	0	10,938	-3,205			0	-3,205
463	CENVEO INC	15670S105		7/23/2010	8/11/2011	2,464	0	3,513	-1,049			0	-1,049
464	CENVEO INC	15670S105		12/23/2010	8/11/2011	1,014	0	1,393	-379			0	-379

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Long Term CG Distributions														Amount	
Short Term CG Distributions														474,485	
														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		
465	CENVEO INC	15670S105		12/23/2010	8/11/2011	901	0	1,224	-323			0	-323		
466	CENVEO INC	15670S105		12/23/2010	8/12/2011	5,213	0	7,346	-2,133			0	-2,133		
467	CENVEO INC	15670S105		12/23/2010	8/12/2011	1,707	0	2,396	-689			0	-689		
468	CENVEO INC	15670S105		9/1/2009	8/12/2011	411	0	543	-132			0	-132		
469	CENVEO INC	15670S105		9/1/2009	8/15/2011	1,970	0	2,522	-552			0	-552		
470	CENVEO INC	15670S105		9/1/2009	8/15/2011	5,525	0	7,018	-1,493			0	-1,493		
471	CENVEO INC	15670S105		9/1/2009	8/16/2011	2,601	0	3,405	-804			0	-804		
472	CHEVRON CORPORATION	166764100		3/23/2012	5/1/2012	325	0	317	8			0	8		
473	CHICOS FAS INC	168615102		2/25/2011	10/18/2011	32,845	0	37,925	-5,080			0	-5,080		
474	CHINA MOBILE LTD-SPON ADR	16941M109		2/3/2011	5/15/2012	17,831	0	15,796	2,035			0	2,035		
475	CHIPOTLE MEXICAN GRILL INC -CL A	169656105		1/4/2012	4/16/2012	36,752	0	29,598	7,154			0	7,154		
476	CHUBB CORP	171232101		3/13/2007	8/15/2011	15,341	0	12,444	2,897			0	2,897		
477	CHUBB CORP	171232101		8/10/2007	8/15/2011	8,591	0	6,798	1,793			0	1,793		
478	CHUBB CORP	171232101		1/24/2008	8/15/2011	9,205	0	7,329	1,876			0	1,876		
479	CHUBB CORP	171232101		1/28/2008	8/15/2011	10,432	0	8,399	2,033			0	2,033		
480	CHUBB CORP	171232101		3/3/2008	8/15/2011	3,682	0	3,008	674			0	674		
481	COCA - COLA CO	191216100		9/24/2010	6/1/2012	8,040	0	6,456	1,584			0	1,584		
482	COCA - COLA CO	191216100		12/23/2010	6/1/2012	11,694	0	10,499	1,195			0	1,195		
483	COCA - COLA CO	191216100		5/1/2012	6/1/2012	1,462	0	1,539	-77			0	-77		
484	COCA - COLA CO	191216100		3/23/2012	6/1/2012	76,011	0	74,223	1,788			0	1,788		
485	COCA - COLA CO	191216100		8/15/2011	6/1/2012	75,280	0	70,349	4,931			0	4,931		
486	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		6/25/2010	7/27/2011	79,059	0	60,090	18,969			0	18,969		
487	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		7/20/2010	7/27/2011	55,971	0	42,823	13,148			0	13,148		
488	COGNIZANT TECHNOLOGY SOLUTIONS	192446102		12/23/2010	7/27/2011	9,095	0	9,442	-347			0	-347		
489	COHEN & STEERS INC	19247A100		7/17/2011	10/20/2011	6,227	0	9,224	-2,997			0	-2,997		
490	COHEN & STEERS INC	19247A100		7/8/2011	10/20/2011	240	0	349	-109			0	-109		
491	COHEN & STEERS INC	19247A100		7/5/2011	10/20/2011	3,844	0	5,374	-1,530			0	-1,530		
492	COHEN & STEERS INC	19247A100		7/6/2011	10/20/2011	3,363	0	4,739	-1,376			0	-1,376		
493	COHEN & STEERS INC	19247A100		7/7/2011	10/20/2011	4,084	0	5,902	-1,818			0	-1,818		
494	COHEN & STEERS INC	19247A100		7/8/2011	10/20/2011	6,486	0	9,422	-2,936			0	-2,936		
495	COMCAST CORP 5.9% 3/15/16	20030NAL5		6/29/2011	6/26/2012	11,519	0	11,433	86			0	86		
496	COMERICA INC	200340107		9/7/2010	8/15/2011	20,074	0	28,750	-8,676			0	-8,676		
497	COMERICA INC	200340107		9/7/2010	8/15/2011	5,227	0	7,499	-2,272			0	-2,272		
498	COMERICA INC	200340107		9/7/2010	8/15/2011	2,879	0	4,119	-1,240			0	-1,240		
499	COMERICA INC	200340107		9/8/2010	8/15/2011	9,620	0	13,946	-4,326			0	-4,326		
500	COMERICA INC	200340107		9/8/2010	8/15/2011	47,773	0	69,353	-21,580			0	-21,580		
501	COMERICA INC	200340107		9/9/2010	8/15/2011	5,833	0	8,503	-2,670			0	-2,670		
502	COMPUTER PROGRAMS & SYS INC	205306103		9/21/2011	10/31/2011	20,343	0	27,473	-7,130			0	-7,130		
503	CONOCOPHILLIPS	20825C104		12/27/2005	8/15/2011	2,019	0	1,727	292			0	292		
504	CONOCOPHILLIPS	20825C104		5/15/2006	8/15/2011	125,153	0	117,035	8,118			0	8,118		
505	CONOCOPHILLIPS	20825C104		10/4/2006	8/15/2011	12,112	0	10,150	1,962			0	1,962		
506	CONOCOPHILLIPS	20825C104		10/16/2006	8/15/2011	8,747	0	7,899	848			0	848		
507	CONOCOPHILLIPS	20825C104		11/2/2006	8/15/2011	3,364	0	2,978	386			0	386		
508	CONOCOPHILLIPS	20825C104		10/10/2008	8/15/2011	22,877	0	15,572	7,305			0	7,305		
509	CONOCOPHILLIPS	20825C104		10/16/2008	8/15/2011	25,569	0	18,334	7,235			0	7,235		
510	CONOCOPHILLIPS	20825C104		10/20/2008	8/15/2011	23,550	0	19,292	4,258			0	4,258		
511	CONOCOPHILLIPS	20825C104		11/4/2008	8/15/2011	14,803	0	12,124	2,679			0	2,679		
512	CONOCOPHILLIPS	20825C104		8/20/2010	8/15/2011	10,093	0	8,073	2,020			0	2,020		
513	CRANE CO	224399105		7/26/2011	11/2/2011	4,804	0	5,681	-877			0	-877		
514	CREDIT SUISSE GROUP	225401108		7/26/2010	2/9/2012	13,070	0	20,410	-7,340			0	-7,340		
515	CUMMINS INC	231021106		5/1/2009	8/15/2011	105,417	0	37,579	67,838			0	67,838		
516	CUMMINS INC	231021106		5/1/2009	8/15/2011	115,853	0	41,195	74,658			0	74,658		
517	CYPRESS SEMICONDUCTOR CORP	232806109		12/23/2010	11/2/2011	3,282	0	3,220	62			0	62		
518	CYPRESS SEMICONDUCTOR CORP	232806109		9/24/2010	11/2/2011	2,553	0	1,769	784			0	784		
519	D F C GLOBAL CORP	23324T107		12/23/2010	11/2/2011	16,524	0	15,449	1,075			0	1,075		
520	D F C GLOBAL CORP	23324T107		12/23/2010	11/17/2011	11,301	0	12,529	-1,228			0	-1,228		
521	D F C GLOBAL CORP	23324T107		10/28/2010	11/17/2011	17,249	0	16,143	1,106			0	1,106		
522	D F C GLOBAL CORP	23324T107		10/28/2010	5/2/2012	9,813	0	9,384	429			0	429		

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

	Kind(s) of Property Sold	Amount		How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
		Long Term CG Distributions	Short Term CG Distributions												
		474,485	0					44,603,353		0	43,925,359	677,994	0	0	677,994
523	EASTMAN CHEM CO	277432100			12/23/2010	9/6/2011		8,970		0	9,827	-857		0	-857
524	EASTMAN CHEM CO	277432100			3/3/2011	9/6/2011		8,970		0	11,726	-2,756		0	-2,756
525	EATON CORP	278058102			3/23/2012	5/1/2012		482		0	487	-5		0	-5
526	ELLIS PERRY INTL INC	288853104			9/6/2011	11/2/2011		3,567		0	3,033	534		0	534
527	ELLIS PERRY INTL INC	288853104			11/17/2011	11/17/2011		13,599		0	19,207	-5,608		0	-5,608
528	ENERGIZER HLDGS INC	29266R108			11/12/2010	8/15/2011		768		0	695	73		0	73
529	ENERGIZER HLDGS INC	29266R108			11/12/2010	8/15/2011		5,296		0	4,767	529		0	529
530	ENERGIZER HLDGS INC	29266R108			11/15/2010	8/15/2011		73,453		0	67,657	5,796		0	5,796
531	ENERGIZER HLDGS INC	29266R108			3/23/2011	8/15/2011		33,311		0	30,788	2,523		0	2,523
532	ENSCO PLC	29358Q109			3/24/2011	8/15/2011		471		0	569	-98		0	-98
533	ENSCO PLC	29358Q109			12/13/2010	8/15/2011		174,918		0	213,752	-38,834		0	-38,834
534	ENTROPIC COMMUNICATIONS INC	29384R105			12/23/2010	8/4/2011		10,272		0	27,621	-17,349		0	-17,349
535	ENTROPIC COMMUNICATIONS INC	29384R105			12/23/2010	8/4/2011		3,454		0	9,248	-5,794		0	-5,794
536	ERICSSON L M TEL CO ADR	294821608			7/26/2010	5/15/2012		10,274		0	13,272	-2,998		0	-2,998
537	EXELON CORP	30161N101			3/23/2012	5/1/2012		391		0	391	0		0	0
538	EZCORP INC	302301106			7/5/2011	10/21/2011		24,566		0	35,290	-10,725		0	-10,725
539	EXXON MOBIL CORP	30231G102			8/15/2011	10/26/2011		90,397		0	83,776	6,621		0	6,621
540	EXXON MOBIL CORP	30231G102			5/15/2010	10/26/2011		11,200		0	8,615	2,585		0	2,585
541	EXXON MOBIL CORP	30231G102			11/5/2010	10/26/2011		3,200		0	2,793	407		0	407
542	EXXON MOBIL CORP	30231G102			6/18/2010	10/26/2011		23,199		0	18,335	4,864		0	4,864
543	EXXON MOBIL CORP	30231G102			6/18/2010	3/9/2012		56,497		0	42,361	14,136		0	14,136
544	EXXON MOBIL CORP	30231G102			7/20/2010	3/9/2012		81,794		0	56,491	25,303		0	25,303
545	EXXON MOBIL CORP	30231G102			5/15/2006	3/9/2012		5,903		0	4,308	1,595		0	1,595
546	EXXON MOBIL CORP	30231G102			11/23/2005	3/9/2012		127,329		0	90,876	36,453		0	36,453
547	FEI CO	30241L109			10/20/2011	11/2/2011		4,212		0	3,615	597		0	597
548	FARO TECHNOLOGIES INC	311642102			5/27/2011	11/2/2011		4,382		0	4,894	-512		0	-512
549	FILMCO GOLD G30459	3128CUQL3			10/16/2009	7/15/2011		786		0	827	-41		0	-41
550	FILMCO GOLD G30459	3128CUQL3			10/16/2009	8/15/2011		1,053		0	1,108	-55		0	-55
551	FILMCO GOLD G30459	3128CUQL3			10/16/2009	9/15/2011		1,369		0	1,441	-72		0	-72
552	FILMCO GOLD G30459	3128CUQL3			10/16/2009	10/15/2011		528		0	556	-28		0	-28
553	FILMCO GOLD G30459	3128CUQL3			10/16/2009	11/15/2011		942		0	991	-49		0	-49
554	FILMCO GOLD G30459	3128CUQL3			10/16/2009	12/15/2011		536		0	564	-28		0	-28
555	FILMCO GOLD G30459	3128CUQL3			10/16/2009	1/15/2012		641		0	674	-33		0	-33
556	FILMCO GOLD G30459	3128CUQL3			10/16/2009	2/15/2012		474		0	499	-25		0	-25
557	FILMCO GOLD G30459	3128CUQL3			10/16/2009	3/15/2012		1,595		0	1,679	-84		0	-84
558	FILMCO GOLD G30459	3128CUQL3			10/16/2009	4/15/2012		1,967		0	2,071	-104		0	-104
559	FILMCO GOLD G30459	3128CUQL3			10/16/2009	5/15/2012		702		0	738	-36		0	-36
560	FILMCO GOLD G30459	3128CUQL3			10/16/2009	6/15/2012		653		0	687	-34		0	-34
561	FILMCO GOLD G11938	3128M1BF5			6/13/2007	7/15/2011		322		0	320	2		0	2
562	FILMCO GOLD G11938	3128M1BF5			6/13/2007	8/15/2011		321		0	318	3		0	3
563	FILMCO GOLD G04719	3128M6SG4			9/30/2008	3/15/2012		1,892		0	1,897	-5		0	-5
564	FILMCO GOLD G04719	3128M6SG4			9/30/2008	4/15/2012		1,903		0	1,908	-5		0	-5
565	FILMCO GOLD G04719	3128M6SG4			9/30/2008	5/15/2012		2,404		0	2,411	-7		0	-7
566	FILMCO GOLD G04719	3128M6SG4			9/30/2008	6/15/2012		1,959		0	1,965	-6		0	-6
567	FILMCO GOLD G05938	3128M74X1			12/22/2010	7/15/2011		776		0	817	-41		0	-41
568	FILMCO GOLD G05938	3128M74X1			12/22/2010	8/15/2011		1,213		0	1,276	-63		0	-63
569	FILMCO GOLD G05938	3128M74X1			12/22/2010	9/15/2011		1,030		0	1,085	-55		0	-55
570	FILMCO GOLD G05938	3128M74X1			12/22/2010	10/15/2011		855		0	900	-45		0	-45
571	FILMCO GOLD G05938	3128M74X1			12/22/2010	11/15/2011		1,147		0	1,208	-61		0	-61
572	FILMCO GOLD G05938	3128M74X1			12/22/2010	12/15/2011		1,054		0	1,109	-55		0	-55
573	FILMCO GOLD G05938	3128M74X1			12/22/2010	1/15/2012		868		0	913	-45		0	-45
574	FILMCO GOLD G05938	3128M74X1			12/22/2010	2/15/2012		925		0	974	-49		0	-49
575	FILMCO GOLD G05938	3128M74X1			12/22/2010	3/15/2012		1,035		0	1,090	-55		0	-55
576	FILMCO GOLD G05938	3128M74X1			12/22/2010	4/15/2012		1,503		0	1,581	-78		0	-78
577	FILMCO GOLD G05938	3128M74X1			12/22/2010	5/15/2012		1,017		0	1,070	-53		0	-53
578	FILMCO GOLD G05938	3128M74X1			12/22/2010	6/15/2012		2,685		0	2,826	-141		0	-141
579	FILMCO GOLD G05337	3128M7HN9			6/10/2010	7/15/2011		1,297		0	1,393	-96		0	-96
580	FILMCO GOLD G05337	3128M7HN9			6/10/2010	8/15/2011		780		0	838	-58		0	-58

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														474,485	
														0	
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses		
581	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	9/15/2011	1,737	0	1,865	-128			0	-128		
582	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	10/15/2011	2,242	0	2,408	-166			0	-166		
583	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	11/15/2011	1,266	0	1,360	-94			0	-94		
584	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	12/15/2011	2,869	0	3,081	-212			0	-212		
585	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	1/15/2012	3,596	0	3,863	-267			0	-267		
586	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	2/15/2012	3,619	0	3,887	-268			0	-268		
587	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	3/15/2012	1,937	0	2,080	-143			0	-143		
588	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	4/15/2012	1,288	0	1,383	-95			0	-95		
589	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	5/15/2012	1,225	0	1,316	-91			0	-91		
590	FHLMC GOLD G05337	5 5% 12/01/38	3128M7HN9	6/10/2010	6/15/2012	2,357	0	2,532	-175			0	-175		
591	FHLMC GOLD G05477	4 5% 5/01/39	3128M7M29	4/18/2012	6/15/2012	9,376	0	10,148	-772			0	-772		
592	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/29/2010	7/15/2011	1,871	0	2,026	-155			0	-155		
593	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/29/2010	8/15/2011	1,574	0	1,705	-131			0	-131		
594	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/29/2010	9/15/2011	1,704	0	1,845	-141			0	-141		
595	FHLMC GOLD G05509	6 0% 6/01/39	3128M7N28	12/29/2010	9/21/2011	64,404	0	63,506	898			0	898		
596	FHLMC GOLD G05669	6 5% 4/01/39	3128M7T22	9/10/2009	7/15/2011	1,292	0	1,376	-84			0	-84		
597	FHLMC GOLD G05669	6 5% 4/01/39	3128M7T22	9/10/2009	8/15/2011	786	0	607	-37			0	-37		
598	FHLMC GOLD G05669	6 5% 4/01/39	3128M7T22	9/10/2009	9/15/2011	1,114	0	837	-51			0	-51		
599	FHLMC GOLD G05669	6 5% 4/01/39	3128M7T22	9/10/2009	10/15/2011	1,114	0	1,187	-73			0	-73		
600	FHLMC GOLD G05669	6 5% 4/01/39	3128M7T22	9/10/2009	11/15/2011	1,330	0	1,416	-86			0	-86		
601	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	11/15/2011	3/15/2012	280	0	296	-16			0	-16		
602	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	9/23/2011	4/15/2012	4,255	0	4,537	-282			0	-282		
603	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	9/15/2011	4/15/2012	250	0	265	-15			0	-15		
604	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	11/15/2011	4/15/2012	167	0	176	-9			0	-9		
605	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	9/23/2011	4/19/2012	139,955	0	139,976	-21			0	-21		
606	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	9/23/2011	5/15/2012	3,914	0	4,173	-259			0	-259		
607	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	9/15/2011	5/15/2012	544	0	577	-33			0	-33		
608	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	11/15/2011	5/15/2012	363	0	383	-20			0	-20		
609	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	9/23/2011	6/15/2012	2,120	0	2,260	-140			0	-140		
610	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	9/15/2011	6/15/2012	303	0	321	-18			0	-18		
611	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	11/15/2011	6/15/2012	202	0	213	-11			0	-11		
612	FHLMC GOLD Q03517	4 5% 9/01/41	3132GJSE0	11/7/2011	1/15/2012	102	0	108	-6			0	-6		
613	FHLMC POOL Q04584	4 5% 11/01/41	3132GKXM3	1/7/2011	2/15/2012	103	0	109	-6			0	-6		
614	FHLMC POOL Q04584	4 5% 11/01/41	3132GKXM3	1/7/2011	3/15/2012	107	0	113	-6			0	-6		
615	FHLMC POOL Q04584	4 5% 11/01/41	3132GKXM3	1/7/2011	4/15/2012	108	0	115	-7			0	-7		
616	FHLMC POOL Q04584	4 5% 11/01/41	3132GKXM3	1/7/2011	5/15/2012	1,380	0	1,463	-83			0	-83		
617	FHLMC POOL Q04584	4 5% 11/01/41	3132GKXM3	1/7/2011	6/15/2012	108	0	114	-6			0	-6		
618	FED HOME LOAN BANK	3 625% 10/18/11	3133XSAE8	2/16/2010	2/29/2012	105,335	0	105,822	-487			0	-487		
619	FED HOME LOAN BANK	3 625% 10/18/11	3133XSAE8	9/11/2008	2/29/2012	21,067	0	19,942	1,125			0	1,125		
620	FEDERAL NATL MTG AS	4 375% 7/17/11	31359MSL8	9/30/2009	12/23/2011	69,018	0	70,359	-1,341			0	-1,341		
621	FEDERAL NATL MTG AS	4 375% 7/17/11	31359MSL8	9/30/2009	1/9/2012	26,525	0	27,061	-536			0	-536		
622	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	5/24/2006	7/25/2011	171	0	170	1			0	1		
623	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	7/25/2011	2,015	0	2,038	-23			0	-23		
624	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	12/18/2006	7/25/2011	137	0	138	-1			0	-1		
625	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	5/24/2006	8/25/2011	72	0	72	0			0	0		
626	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	8/25/2011	851	0	861	-10			0	-10		
627	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	12/18/2006	8/25/2011	58	0	58	0			0	0		
628	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	5/24/2006	9/25/2011	89	0	89	0			0	0		
629	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	9/25/2011	1,051	0	1,063	-12			0	-12		
630	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	12/18/2006	9/25/2011	71	0	72	-1			0	-1		
631	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	5/24/2006	10/25/2011	97	0	96	1			0	1		
632	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	10/25/2011	1,139	0	1,152	-13			0	-13		
633	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	12/18/2006	10/25/2011	77	0	78	-1			0	-1		
634	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	5/24/2006	1/25/2011	123	0	122	1			0	1		
635	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	11/25/2011	1,448	0	1,464	-16			0	-16		
636	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	12/18/2006	1/25/2011	98	0	99	-1			0	-1		
637	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	5/24/2006	12/25/2011	119	0	118	1			0	1		
638	FNMA POOL # 255364	6 0% 9/01/34	31371LTV1	1/3/2007	12/25/2011	1,399	0	1,415	-16			0	-16		

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

Amount														
474,485														
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
639	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	9/25/2011		160	0	174	-14			0	-14
640	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		11/13/2007	10/25/2011		23	0	23	0	0		0	0
641	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	10/25/2011		12	0	13	-1			0	-1
642	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		11/13/2007	11/25/2011		337	0	340	-3			0	-3
643	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	11/25/2011		184	0	201	-17			0	-17
644	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		11/13/2007	12/25/2011		573	0	578	-5			0	-5
645	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	12/25/2011		313	0	341	-28			0	-28
646	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		11/13/2007	1/25/2012		677	0	683	-6			0	-6
647	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	1/25/2012		369	0	403	-34			0	-34
648	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		11/13/2007	2/25/2012		641	0	646	-5			0	-5
649	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	2/25/2012		350	0	381	-31			0	-31
650	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		11/13/2007	3/25/2012		771	0	778	-7			0	-7
651	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	3/25/2012		421	0	459	-38			0	-38
652	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		11/13/2007	4/25/2012		19	0	19	0	0		0	0
653	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	4/25/2012		10	0	11	-1			0	-1
654	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		11/13/2007	5/25/2012		1,028	0	1,036	-8			0	-8
655	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	5/25/2012		561	0	611	-50			0	-50
656	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		11/13/2007	6/25/2012		181	0	183	-2			0	-2
657	FNMA POOL # 831812 6 0% 9/01/36	31407JDR0		12/29/2010	6/25/2012		99	0	108	-9			0	-9
658	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	7/25/2011		1,040	0	1,118	-78			0	-78
659	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	7/25/2011		480	0	525	-45			0	-45
660	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	8/25/2011		1,046	0	1,124	-78			0	-78
661	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	8/25/2011		483	0	528	-45			0	-45
662	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	9/21/2011		20,855	0	20,492	363			0	363
663	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	9/21/2011		8,689	0	8,389	300			0	300
664	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	9/25/2011		997	0	1,071	-74			0	-74
665	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	9/25/2011		460	0	503	-43			0	-43
666	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	10/25/2011		654	0	702	-48			0	-48
667	FINISAR CORPORATION	31787A507		11/8/2011	12/21/2011		14,141	0	18,699	-4,558			0	-4,558
668	FLOWERVE CORP	34354P105		4/21/2011	10/21/2011		21,228	0	33,928	-12,700			0	-12,700
669	FLOWERVE CORP	34354P105		6/9/2011	10/21/2011		3,829	0	5,105	-1,276			0	-1,276
670	FORD MOTOR CO	345370860		11/22/2010	8/15/2011		9,626	0	13,933	-4,307			0	-4,307
671	FORD MOTOR CO	345370860		11/22/2010	8/15/2011		35,485	0	51,542	-16,057			0	-16,057
672	FORD MOTOR CO	345370860		11/22/2010	8/15/2011		15,656	0	22,776	-7,120			0	-7,120
673	FORD MOTOR CO	345370860		11/22/2010	8/15/2011		44,206	0	64,442	-20,236			0	-20,236
674	FORD MOTOR CO	345370860		1/6/2011	8/15/2011		2,545	0	4,102	-1,557			0	-1,557
675	FORD MOTOR CO	345370860		1/6/2011	8/15/2011		14,208	0	22,792	-8,584			0	-8,584
676	FORD MOTOR CO	345370860		1/6/2011	8/15/2011		14,468	0	23,312	-8,844			0	-8,844
677	FORESTAR GROUP INC	346233109		12/23/2010	11/2/2011		4,338	0	5,987	-1,649			0	-1,649
678	FORTINET INC	34959E109		8/27/2010	11/2/2011		9,505	0	4,053	5,452			0	5,452
679	FORTINET INC	34959E109		8/27/2010	4/3/2012		7,987	0	2,702	5,285			0	5,285
680	FORTINET INC	34959E109		4/30/2010	4/3/2012		10,269	0	3,237	7,032			0	7,032
681	FOSSIL INC	349882100		8/2/2011	9/6/2011		30,173	0	41,796	-11,623			0	-11,623
682	FRNK 2007-1 A4 5 03% 2/16/15	35242XAD3		3/28/2007	7/15/2011		3,454	0	3,454	0	0		0	0
683	FRNK 2007-1 A4 5 03% 2/16/15	35242XAD3		3/28/2007	8/15/2011		3,039	0	3,039	0	0		0	0
684	FRNK 2007-1 A4 5 03% 2/16/15	35242XAD3		3/28/2007	9/15/2011		3,203	0	3,203	0	0		0	0
685	FRNK 2007-1 A4 5 03% 2/16/15	35242XAD3		3/28/2007	10/17/2011		1,123	0	1,123	0	0		0	0
686	FRESENIUS MEDICAL CARE AG & CO	358029106		3/29/2012	5/15/2012		21,429	0	22,589	-1,160			0	-1,160
687	FRESH MARKET INC/THE	35804H106		2/24/2011	11/2/2011		9,464	0	10,037	-573			0	-573
688	FRESH MARKET INC/THE	35804H106		2/24/2011	2/2/2012		30,148	0	28,021	2,127			0	2,127
689	GMACC 2001-C2 B 6 79% 4/15/34	361849RC8		3/11/2010	5/15/2012		2,588	0	2,718	-130			0	-130
690	HOME DEPOT INC	437076102		3/23/2012	5/1/2012		524	0	494	30			0	30
691	HOME DEPOT INC	437076102		3/23/2012	6/8/2012		22,270	0	21,263	1,007			0	1,007
692	HONEYWELL INTL INC	438516106		5/15/2006	8/15/2011		15,980	0	14,627	1,353			0	1,353
693	HONEYWELL INTL INC	438516106		3/23/2012	5/1/2012		612	0	598	14			0	14
694	HONEYWELL INTL INC	438516106		3/23/2012	6/19/2012		69,013	0	72,978	-3,965			0	-3,965
695	HOSPIRA INC	441060100		8/15/2011	10/20/2011		91,497	0	145,521	-54,024			0	-54,024
696	HOST HOTELS & RESORTS INC	44107P104		12/23/2010	11/2/2011		4,625	0	5,854	-1,229			0	-1,229

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

Long Term CG Distributions															Amount	
Short Term CG Distributions															474,485	
															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		
697	HUABAO INTERNATIONAL-UNSPON AD#44330E108			1/30/2012	4/24/2012		6,098	0	7,832	-1,734			0	-1,734		
698	HUABAO INTERNATIONAL-UNSPON AD#44330E108			1/30/2012	5/4/2012		25,940	0	39,813	-13,873			0	-13,873		
699	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/20/2011		26,678	0	33,186	-6,508			0	-6,508		
700	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/20/2011		14,151	0	17,290	-3,139			0	-3,139		
701	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/21/2011		30,111	0	36,734	-6,623			0	-6,623		
702	HUMAN GENOME SCIENCES INC	444903108		12/2/2009	7/22/2011		18,459	0	22,470	-4,011			0	-4,011		
703	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/22/2011		14,943	0	19,274	-4,331			0	-4,331		
704	HUMAN GENOME SCIENCES INC	444903108		8/20/2010	7/22/2011		5,274	0	6,530	-1,256			0	-1,256		
705	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/22/2011		14,584	0	18,792	-4,208			0	-4,208		
706	HUMAN GENOME SCIENCES INC	444903108		12/3/2009	7/22/2011		1,637	0	2,012	-375			0	-375		
707	HUNTINGTON BANCSHARES INC	446150104		1/22/2010	10/20/2011		2,229	0	2,026	203			0	203		
708	HUNTINGTON BANCSHARES INC	446150104		7/23/2010	10/20/2011		10,669	0	13,222	-2,553			0	-2,553		
709	HUNTINGTON BANCSHARES INC	446150104		12/23/2010	10/20/2011		9,408	0	13,328	-3,920			0	-3,920		
710	HUNTINGTON BANCSHARES INC	446150104		1/22/2010	10/20/2011		12,949	0	11,762	1,187			0	1,187		
711	HUNTINGTON BANCSHARES INC	446150104		1/22/2010	10/21/2011		1,006	0	925	81			0	81		
712	HUNTINGTON BANCSHARES INC	446150104		1/22/2010	10/21/2011		1,060	0	969	91			0	91		
713	IPG PHOTONICS CORP	44980X109		5/26/2011	11/1/2011		11,228	0	16,495	-5,267			0	-5,267		
714	IPG PHOTONICS CORP	44980X109		5/26/2011	11/1/2011		11,706	0	17,212	-5,506			0	-5,506		
715	ICAP PLC-SPON ADR	450936109		7/26/2010	1/17/2012		16,599	0	20,899	-4,300			0	-4,300		
716	IDEX CORP	45167R104		8/3/2011	10/21/2011		26,198	0	30,663	-4,465			0	-4,465		
717	INFORMATICA CORP	45666Q102		8/11/2010	8/15/2011		31,556	0	18,707	12,849			0	12,849		
718	INFORMATICA CORP	45666Q102		8/11/2010	8/15/2011		4,565	0	2,703	1,862			0	1,862		
719	INFORMATICA CORP	45666Q102		8/12/2010	8/15/2011		31,556	0	18,836	12,720			0	12,720		
720	INFORMATICA CORP	45666Q102		8/12/2010	8/15/2011		50	0	29	21			0	21		
721	INFORMATICA CORP	45666Q102		8/12/2010	8/15/2011		4,515	0	2,690	1,825			0	1,825		
722	FNMA POOL 888890	31410GRK1		3/8/2010	11/25/2011		736	0	791	-55			0	-55		
723	FNMA POOL 888890	31410GRK1		3/8/2010	12/25/2011		618	0	664	-46			0	-46		
724	FNMA POOL 888890	31410GRK1		3/8/2010	1/25/2012		698	0	750	-52			0	-52		
725	FNMA POOL 888890	31410GRK1		3/8/2010	2/25/2012		618	0	664	-46			0	-46		
726	FNMA POOL 888890	31410GRK1		3/8/2010	3/25/2012		768	0	825	-57			0	-57		
727	FNMA POOL 888890	31410GRK1		3/8/2010	4/25/2012		860	0	924	-64			0	-64		
728	FNMA POOL 888890	31410GRK1		3/8/2010	5/25/2012		980	0	1,053	-73			0	-73		
729	FNMA POOL 888890	31410GRK1		3/8/2010	6/25/2012		1,050	0	1,129	-79			0	-79		
730	FNMA POOL # 888967	31410GTY9		6/9/2008	7/25/2011		1,222	0	1,240	-18			0	-18		
731	FNMA POOL # 831812	31407JDR0		11/13/2007	9/25/2011		293	0	295	-2			0	-2		
732	FNMA POOL # AC1520	31417KVN4		10/14/2009	9/25/2011		523	0	530	-7			0	-7		
733	FNMA POOL # AC1520	31417KVN4		10/14/2009	10/25/2011		1,071	0	1,088	-17			0	-17		
734	FNMA POOL # AC1520	31417KVN4		10/14/2009	11/25/2011		1,819	0	1,847	-28			0	-28		
735	FNMA POOL # AC1520	31417KVN4		10/14/2009	12/25/2011		1,281	0	1,300	-19			0	-19		
736	FNMA POOL # AC1520	31417KVN4		10/14/2009	1/25/2012		1,926	0	1,955	-29			0	-29		
737	FNMA POOL # AC1520	31417KVN4		10/14/2009	2/25/2012		789	0	801	-12			0	-12		
738	FNMA POOL # AC1520	31417KVN4		10/14/2009	3/25/2012		527	0	535	-8			0	-8		
739	FNMA POOL # AC1520	31417KVN4		10/14/2009	4/25/2012		1,011	0	1,026	-15			0	-15		
740	FNMA POOL # AC1520	31417KVN4		10/14/2009	5/25/2012		2,168	0	2,200	-32			0	-32		
741	FNMA POOL # AC1520	31417KVN4		10/14/2009	6/25/2012		1,451	0	1,473	-22			0	-22		
742	FNMA POOL # AC8596	31417VRS4		2/11/2010	7/25/2011		1,166	0	1,188	-22			0	-22		
743	FNMA POOL # AC8596	31417VRS4		2/11/2010	8/25/2011		1,348	0	1,374	-26			0	-26		
744	FNMA POOL # AC8596	31417VRS4		2/11/2010	9/25/2011		1,238	0	1,262	-24			0	-24		
745	FNMA POOL # AC8596	31417VRS4		2/11/2010	11/25/2011		2,732	0	2,784	-52			0	-52		
746	FNMA POOL # AC8596	31417VRS4		9/23/2011	11/25/2011		455	0	482	-27			0	-27		
747	FNMA POOL # AC8596	31417VRS4		2/11/2010	12/25/2011		2,825	0	2,879	-54			0	-54		
748	FNMA POOL # AC8596	31417VRS4		9/23/2011	12/25/2011		471	0	498	-27			0	-27		
749	FNMA POOL # AC8596	31417VRS4		9/23/2011	1/13/2012		9,919	0	9,903	16			0	16		
750	FNMA POOL # AC8596	31417VRS4		2/11/2010	1/13/2012		37,574	0	36,112	1,462			0	1,462		
751	FNMA POOL # AC8596	31417VRS4		2/11/2010	1/25/2012		2,774	0	2,827	-53			0	-53		
752	FNMA POOL # AC8596	31417VRS4		2/11/2010	2/25/2012		573	0	584	-11			0	-11		
753	FNMA POOL # AC8596	31417VRS4		2/11/2010	3/25/2012		565	0	575	-10			0	-10		
754	FNMA POOL # AC8596	31417VRS4		2/11/2010	4/25/2012		617	0	629	-12			0	-12		

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

Long Term CG Distributions										Amount						
Short Term CG Distributions										474,485	0					
	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses	677,994
755	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	5/25/2012		577	0	588	-11			0	-11		
756	FNMA POOL # AC8596 4 0% 1/01/25	31417VRS4		2/11/2010	6/25/2012		514	0	524	-10			0	-10		
757	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	7/25/2011		300	0	310	-10			0	-10		
758	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	8/25/2011		306	0	316	-10			0	-10		
759	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	9/25/2011		418	0	432	-14			0	-14		
760	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	10/25/2011		488	0	504	-16			0	-16		
761	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	11/25/2011		483	0	499	-16			0	-16		
762	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	12/25/2011		548	0	566	-18			0	-18		
763	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	1/25/2012		2,312	0	2,389	-77			0	-77		
764	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	2/25/2012		567	0	586	-19			0	-19		
765	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	3/25/2012		823	0	850	-27			0	-27		
766	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	4/18/2012		214,424	0	202,337	12,087			0	12,087		
767	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	4/25/2012		759	0	784	-25			0	-25		
768	FNMA POOL # MA0708 4 5% 3/01/41	31417YYE1		5/19/2011	5/25/2012		896	0	926	-30			0	-30		
769	FNMA POOL # AD0132 6% 9/1/2039	31418MEE8		9/23/2009	7/25/2011		340	0	358	-18			0	-18		
770	FHLMC GOLD G11938 4 5% 3/01/21	3128M1BF5		6/13/2007	9/15/2011		382	0	380	2			0	2		
771	INFORMATICA CORP	45666Q102		8/13/2010	8/15/2011		4,069	0	2,497	1,572			0	1,572		
772	INFORMATICA CORP	45666Q102		8/13/2010	8/15/2011		50	0	30	20			0	20		
773	INFORMATICA CORP	45666Q102		8/13/2010	8/15/2011		20,591	0	12,652	7,939			0	7,939		
774	INFORMATICA CORP	45666Q102		8/13/2010	8/15/2011		17,366	0	10,697	6,669			0	6,669		
775	INFORMATICA CORP	45666Q102		8/16/2010	8/15/2011		50	0	31	19			0	19		
776	INFORMATICA CORP	45666Q102		8/16/2010	8/15/2011		5,706	0	3,621	2,085			0	2,085		
777	INLAND REAL ESTATE	457461200		2/28/2011	11/2/2011		2,925	0	3,821	-896			0	-896		
778	INPEX HLDGS-UNSPON ADR	45790H101		12/3/2010	5/15/2012		2,058	0	1,926	132			0	132		
779	INPEX HLDGS-UNSPON ADR	45790H101		12/6/2010	5/15/2012		1,486	0	1,383	103			0	103		
780	MERCK & CO INC	58933Y105		5/9/2008	8/15/2011		5,718	0	3,334	2,384			0	2,384		
781	MERCK & CO INC	58933Y105		3/23/2012	5/1/2012		392	0	377	15			0	15		
782	MERIT MED SYS INC	589889104		4/12/2011	11/2/2011		5,561	0	7,023	-1,462			0	-1,462		
783	MERIT MED SYS INC	589889104		4/12/2011	4/13/2012		2,316	0	3,266	-950			0	-950		
784	MERIT MED SYS INC	589889104		4/12/2011	4/13/2012		1,158	0	1,633	-475			0	-475		
785	MERIT MED SYS INC	589889104		4/12/2011	4/16/2012		5,447	0	7,349	-1,902			0	-1,902		
786	MERIT MED SYS INC	589889104		4/12/2011	4/16/2012		2,402	0	3,268	-864			0	-864		
787	MERIT MED SYS INC	589889104		8/4/2011	4/17/2012		9,497	0	11,554	-2,057			0	-2,057		
788	MERIT MED SYS INC	589889104		4/12/2011	4/17/2012		7,683	0	10,322	-2,639			0	-2,639		
789	MERIT MED SYS INC	589889104		8/4/2011	4/17/2012		2,893	0	3,562	-669			0	-669		
790	MERITAGE HOMES CORPORATION	59001A102		10/24/2011	11/2/2011		3,165	0	3,400	-235			0	-235		
791	MERITAGE HOMES CORPORATION	59001A102		10/24/2011	1/27/2012		14,740	0	10,201	4,539			0	4,539		
792	MERITAGE HOMES CORPORATION	59001A102		10/24/2011	2/1/2012		12,636	0	9,823	2,813			0	2,813		
793	METLIFE INC	59156R108		1/27/2012	5/1/2012		363	0	354	9			0	9		
794	METROPCS COMMUNICATIONS INC	591708102		4/12/2011	8/8/2011		17,685	0	32,382	-14,697			0	-14,697		
795	MICROSOFT CORP 5 3% 2/08/41	594918AM6		2/3/2011	10/17/2011		24,486	0	19,831	4,655			0	4,655		
796	MICROCHIP TECHNOLOGY INC	595017104		3/23/2012	4/3/2012		7,724	0	7,729	-5			0	-5		
797	MITEK SYSTEMS INC	606710200		9/23/2011	11/2/2011		2,709	0	2,709	0			0	0		
798	MITSUBISHI CORP SPONSORED ADR	606769305		12/2/2010	11/23/2011		3,057	0	4,145	-1,088			0	-1,088		
799	MITSUBISHI CORP SPONSORED ADR	606769305		7/26/2010	11/23/2011		29,806	0	33,891	-4,085			0	-4,085		
800	MITSUBISHI CORP SPONSORED ADR	606769305		7/26/2010	11/25/2011		2,622	0	3,042	-420			0	-420		
801	MOLINA HEALTHCARE INC	60855R100		4/20/2012	6/14/2012		20,326	0	26,024	-5,698			0	-5,698		
802	MOLINA HEALTHCARE INC	60855R100		4/20/2012	6/14/2012		8,433	0	10,979	-2,546			0	-2,546		
803	MORGAN STANLEY	617446448		5/7/2009	8/15/2011		1,607	0	2,424	-817			0	-817		
804	MORGAN STANLEY	617446448		5/7/2009	8/15/2011		46,066	0	69,168	-23,102			0	-23,102		
805	MORGAN STANLEY	617446448		5/8/2009	8/15/2011		19,212	0	26,940	-7,728			0	-7,728		
806	MORGAN STANLEY	617446448		5/8/2009	8/15/2011		3,089	0	4,368	-1,279			0	-1,279		
807	MORGAN STANLEY	617446448		5/8/2009	8/15/2011		9,838	0	14,498	-4,660			0	-4,660		
808	MORGAN STANLEY	617446448		8/20/2010	8/15/2011		3,571	0	5,192	-1,621			0	-1,621		
809	MORGANS HOTEL GROUP CO	61748W108		1/1/2011	11/2/2011		3,787	0	6,585	-2,798			0	-2,798		
810	MORGANS HOTEL GROUP CO	61748W108		1/10/2011	11/2/2011		2,608	0	4,208	-1,600			0	-1,600		
811	MORGANS HOTEL GROUP CO	61748W108		5/15/2009	11/10/2011		445	0	326	119			0	119		
812	MORGANS HOTEL GROUP CO	61748W108		5/15/2009	11/10/2011		163	0	122	41			0	41		

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	677,994	Excess	Adjusted	sses
	829			
	344			
	449			
	-2,211			
	-4,577			
	-5,148			
	63			
	130			
	4			
	7			
	7			
	7			
	8			
	11			
	2			
	2			
	2			
	683			
	2			
	-7			
	-30			
	-8			
	-29			
	-9			
	-37			
	-10			
	-38			
	-8			
	-31			
	-9			
	-37			
	-7			
	-31			
	-9			
	-38			
	-8			
	-34			
	-174			
	1,945			
	-98			
	25			
	0			
	0			
	8			
	0			
	0			
	33			
	-1			
	86			
	-2			
	129			
	-3			
	120			
	1,945			
	43			
	-1			
	30			
	0			
	0			
	24			
	-1			

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

Long Term CG Distributions																Amount		677,994	
Short Term CG Distributions																474,485		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					
929	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	7/15/2011		652	0	646	6			0	6					
930	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	8/15/2011		506	0	502	4			0	4					
931	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	9/15/2011		816	0	809	7			0	7					
932	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	10/15/2011		918	0	910	8			0	8					
933	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	11/15/2011		1,411	0	1,399	12			0	12					
934	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	12/15/2011		1,027	0	1,019	8			0	8					
935	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	1/15/2012		987	0	980	7			0	7					
936	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	2/15/2012		850	0	844	6			0	6					
937	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	3/15/2012		739	0	734	5			0	5					
938	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	4/15/2012		528	0	524	4			0	4					
939	FHLMC GOLD C91186 5.0% 6/01/28	3128P7J79		8/20/2008	5/15/2012		960	0	954	6			0	6					
940	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		12/18/2006	12/25/2011		95	0	96	-1			0	-1					
941	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		5/24/2006	1/25/2012		143	0	142	1			0	1					
942	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	1/25/2012		1,686	0	1,706	-20			0	-20					
943	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		12/18/2006	1/25/2012		114	0	116	-2			0	-2					
944	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		5/24/2006	2/25/2012		81	0	81	0			0	0					
945	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	2/25/2012		956	0	967	-11			0	-11					
946	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		12/18/2006	2/25/2012		65	0	66	-1			0	-1					
947	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		5/24/2006	3/25/2012		93	0	93	0			0	0					
948	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	3/25/2012		1,102	0	1,114	-12			0	-12					
949	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		12/18/2006	3/25/2012		75	0	76	-1			0	-1					
950	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		5/24/2006	4/25/2012		142	0	142	0			0	0					
951	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	4/25/2012		1,679	0	1,698	-19			0	-19					
952	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		12/18/2006	4/25/2012		114	0	115	-1			0	-1					
953	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		5/24/2006	5/25/2012		162	0	162	0			0	0					
954	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	5/25/2012		1,917	0	1,939	-22			0	-22					
955	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		12/18/2006	5/25/2012		130	0	131	-1			0	-1					
956	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		5/24/2006	6/25/2012		70	0	69	1			0	1					
957	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		1/3/2007	6/25/2012		821	0	831	-10			0	-10					
958	FHMA POOL # 255364 6.0% 9/01/34	31371LTV1		12/18/2006	6/25/2012		56	0	56	0			0	0					
959	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	7/25/2011		688	0	694	-6			0	-6					
960	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	8/25/2011		657	0	662	-5			0	-5					
961	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	9/25/2011		785	0	791	-6			0	-6					
962	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	10/25/2011		673	0	678	-5			0	-5					
963	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	11/25/2011		720	0	725	-5			0	-5					
964	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	12/25/2011		739	0	745	-6			0	-6					
965	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	1/25/2012		678	0	683	-5			0	-5					
966	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	2/25/2012		614	0	619	-5			0	-5					
967	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	3/25/2012		655	0	660	-5			0	-5					
968	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	4/25/2012		727	0	733	-6			0	-6					
969	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		12/7/2005	5/25/2012		676	0	681	-5			0	-5					
970	FHMA POOL # 555528 6.0% 4/01/33	31385XD95		4/8/2011	6/25/2012		681	0	686	-5			0	-5					
971	FHMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	7/25/2011		880	0	860	20			0	20					
972	FHMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	8/25/2011		272	0	266	6			0	6					
973	FHMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	9/25/2011		403	0	394	9			0	9					
974	FHMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	10/25/2011		281	0	275	6			0	6					
975	FHMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	11/25/2011		285	0	279	6			0	6					
976	FHMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	12/25/2011		282	0	276	6			0	6					
977	FHMA POOL # AH3519 4.0% 2/01/41	3138A44D4		4/8/2011	1/25/2012		1,334	0	1,308	26			0	26					
978	FHMA POOL # 888967 6.0% 12/01/37	31410GTY9		6/9/2008	8/25/2011		938	0	952	-14			0	-14					
979	FHMA POOL # 888967 6.0% 12/01/37	31410GTY9		6/9/2008	10/25/2011		1,302	0	1,321	-19			0	-19					
980	FHMA POOL # 888967 6.0% 12/01/37	31410GTY9		6/9/2008	11/25/2011		1,246	0	1,264	-18			0	-18					
981	FHMA POOL # 888967 6.0% 12/01/37	31410GTY9		6/9/2008	9/25/2011		1,032	0	1,047	-15			0	-15					
982	FHMA POOL # 888967 6.0% 12/01/37	31410GTY9		6/9/2008	12/25/2011		1,248	0	1,266	-18			0	-18					
983	FHMA POOL # 888967 6.0% 12/01/37	31410GTY9		6/9/2008	1/25/2012		1,028	0	1,043	-15			0	-15					
984	FHMA POOL # 888967 6.0% 12/01/37	31410GTY9		6/9/2008	2/25/2012		1,032	0	1,047	-15			0	-15					
985	NAVISTAR INTL CORP NEW	63934E108		6/9/2008	9/6/2011		4,632	0	4,455	177			0	177					
986	NAVISTAR INTL CORP NEW	63934E108		7/23/2010	9/6/2011		5,791	0	8,004	-2,213			0	-2,213					

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions							
							474,485	0							677,994
987	NAVISTAR INTL CORP NEW	63934E108		12/1/2010	9/6/2011				0	9,249	-2,686			0	-2,686
988	NAVISTAR INTL CORP NEW	63934E108		12/23/2010	9/6/2011				0	4,600	-1,525			0	-1,525
989	NAVISTAR INTL CORP NEW	63934E108		12/1/2010	9/6/2011				0	5,985	-1,756			0	-1,756
990	NAVISTAR INTL CORP NEW	63934E108		12/1/2010	9/6/2011				0	24,189	-3,994			0	-3,994
991	NESTLE SA SPON ADR REPSTG REG	641069406		7/26/2010	5/15/2012				0	17,819	2,586			0	2,586
992	NETSUITE INC	64118Q107		8/12/2011	11/2/2011				0	4,272	336			0	336
993	NETSUITE INC	64118Q107		8/12/2011	12/21/2011				0	23,496	3,955			0	3,955
994	NEWCREST MNG LTD ADR	651191108		7/26/2010	5/15/2012				0	20,482	-3,794			0	-3,794
995	NEWELL RUBBERMAID INC	651229106		1/27/2011	8/10/2011				0	55,258	-21,755			0	-21,755
996	NEWELL RUBBERMAID INC	651229106		9/20/2010	8/10/2011				0	39,650	-13,359			0	-13,359
997	NEWELL RUBBERMAID INC	651229106		9/20/2010	8/15/2011				0	1,981	-404			0	-404
998	NEWELL RUBBERMAID INC	651229106		9/20/2010	8/15/2011				0	99,371	-22,382			0	-22,382
999	NEWFIELD EXPL CO	651290108		8/15/2011	12/21/2011				0	43,769	-14,929			0	-14,929
1,000	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	5/25/2012				0	2,435	-149			0	-149
1,001	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	5/25/2012				0	430	-24			0	-24
1,002	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	5/25/2012				0	1,567	-78			0	-78
1,003	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	6/25/2012				0	269	-13			0	-13
1,004	FNMA POOL # AL0219 3 324% 4/01/41	3138EGG57		10/20/2011	11/25/2011				0	15,654	-254			0	-254
1,005	FNMA POOL # AL0219 3 313% 4/1/41	3138EGG57		10/20/2011	12/25/2011				0	4,719	-75			0	-75
1,006	FNMA POOL # AL0219 3 313% 4/1/41	3138EGG57		10/20/2011	12/25/2011				0	5,574	-89			0	-89
1,007	FNMA POOL # AL0219 3 311% 4/01/41	3138EGG57		10/20/2011	3/25/2012				0	5,602	-89			0	-89
1,008	FNMA POOL # AL0219 3 313% 4/01/41	3138EGG57		10/20/2011	3/25/2012				0	7,025	-114			0	-114
1,009	FNMA POOL # AL0219 3 31503% 4/01/41	3138EGG57		10/20/2011	4/25/2012				0	12,029	-193			0	-193
1,010	FNMA POOL # AL0219 3 32% 4/01/41	3138EGG57		10/20/2011	5/25/2012				0	6,738	-108			0	-108
1,011	FNMA POOL # AL0219 3 328% 4/01/41	3138EGG57		10/20/2011	6/25/2012				0	7,473	-119			0	-119
1,012	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	7/25/2011				0	2,388	-165			0	-165
1,013	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	8/25/2011				0	3,212	-222			0	-222
1,014	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	9/25/2011				0	3,055	-211			0	-211
1,015	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	10/25/2011				0	2,753	-190			0	-190
1,016	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	11/25/2011				0	2,911	-202			0	-202
1,017	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	12/25/2011				0	2,623	-181			0	-181
1,018	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	1/13/2012				0	16,545	65			0	65
1,019	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	12/5/2012				0	3,010	-208			0	-208
1,020	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	2/25/2012				0	2,091	-144			0	-144
1,021	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	3/25/2012				0	2,022	-140			0	-140
1,022	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	4/25/2012				0	2,157	-149			0	-149
1,023	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	5/25/2012				0	2,183	-151			0	-151
1,024	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	6/25/2012				0	1,967	-136			0	-136
1,025	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		8/2/2011	9/25/2011				0	1,584	-52			0	-52
1,026	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		8/2/2011	10/25/2011				0	1,576	-51			0	-51
1,027	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		8/2/2011	11/25/2011				0	2,075	-68			0	-68
1,028	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		8/2/2011	12/25/2011				0	1,851	-60			0	-60
1,029	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		8/2/2011	1/25/2012				0	2,784	-91			0	-91
1,030	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		8/2/2011	2/8/2012				0	140,666	2,647			0	2,647
1,031	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		8/2/2011	2/25/2012				0	3,756	-122			0	-122
1,032	FNMA REMIC 2003-64 5 50348% 3/25/30	31393DKA8		5/20/2010	7/25/2011				0	4,075	-185			0	-185
1,033	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	8/25/2011				0	4,890	-221			0	-221
1,034	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	9/25/2011				0	5,759	-261			0	-261
1,035	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	10/25/2011				0	4,021	-182			0	-182
1,036	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		6/9/2008	3/25/2012				0	1,078	-16			0	-16
1,037	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		6/9/2008	4/25/2012				0	1,254	-19			0	-19
1,038	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		6/9/2008	5/25/2012				0	1,276	-18			0	-18
1,039	FNMA POOL # 888967 6 0% 12/01/37	31410GT9		6/9/2008	6/25/2012				0	1,159	-17			0	-17
1,040	FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		12/16/2009	7/25/2011				0	556	-41			0	-41
1,041	FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		12/16/2009	8/25/2011				0	448	-34			0	-34
1,042	FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		12/16/2009	9/21/2011				0	22,664	600			0	600
1,043	FNMA POOL # 889072 6 5% 12/1/2037	31410GW90		12/16/2009	9/25/2011				0	569	-43			0	-43
1,044	FNMA POOL # 930924 4 5% 4/1/2039	31412PG96		9/1/2009	7/25/2011				0	2,647	-18			0	-18

Long Term CG Distributions										Amount						
Short Term CG Distributions										474,485	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	677,994	0	677,994
1,045	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG96		9/1/2009	8/25/2011	2,069	0	2,084	-15			0	-15			
1,046	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG96		9/1/2009	9/15/2011	229,707	0	218,195	11,512			0	11,512			
1,047	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG96		9/1/2009	9/25/2011	4,757	0	4,790	-33			0	-33			
1,048	FNMA POOL # 930924 4 5% 4/1/2039	31412PGG96		9/1/2009	10/25/2011	7,020	0	7,068	-48			0	-48			
1,049	FNMA POOL # 949294 6 0% 10/01/37	31413MCM70		9/25/2007	7/25/2011	96	0	97	-1			0	-1			
1,050	FNMA POOL # 949294 6 0% 10/01/37	31413MCM70		9/25/2007	8/25/2011	97	0	97	0			0	0			
1,051	FNMA POOL # 949294 6 0% 10/01/37	31413MCM70		9/25/2007	9/25/2011	1,626	0	1,630	-4			0	-4			
1,052	FNMA POOL # 949294 6 0% 10/01/37	31413MCM70		9/25/2007	10/25/2011	800	0	802	-2			0	-2			
1,053	FNMA POOL # 949294 6 0% 10/01/37	31413MCM70		9/25/2007	11/25/2011	115	0	115	0			0	0			
1,054	FNMA POOL # 949294 6 0% 10/01/37	31413MCM70		9/25/2007	12/25/2011	2,298	0	2,304	-6			0	-6			
1,055	FNMA POOL # 949294 6 0% 10/01/37	31413MCM70		9/25/2007	1/25/2012	2,061	0	2,066	-5			0	-5			
1,056	FNMA POOL # 949294 6 0% 10/01/37	31413MCM70		9/25/2007	2/25/2012	3,792	0	3,802	-10			0	-10			
1,057	FNMA POOL # 949294 6 0% 10/01/37	31413MCM70		9/25/2007	3/25/2012	1,785	0	1,790	-5			0	-5			
1,058	FNMA POOL # 949294 6 0% 10/01/37	31413MCM70		9/25/2007	4/25/2012	2,973	0	2,981	-8			0	-8			
1,059	FNMA POOL # 949294 6% 10/1/37	31413MCM70		9/25/2007	5/25/2012	819	0	821	-2			0	-2			
1,060	FNMA POOL # 949294 6% 10/1/37	31413MCM70		9/25/2007	6/25/2012	3,632	0	3,642	-10			0	-10			
1,061	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	7/25/2011	1,128	0	1,126	2			0	2			
1,062	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	8/25/2011	1,131	0	1,129	2			0	2			
1,063	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	9/25/2011	1,697	0	1,693	4			0	4			
1,064	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	10/25/2011	2,578	0	2,572	6			0	6			
1,065	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	11/25/2011	2,608	0	2,602	6			0	6			
1,066	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	12/25/2011	2,658	0	2,652	6			0	6			
1,067	GENERAL ELECTRIC COMPANY	369604103		6/3/2008	8/15/2011	5,709	0	10,734	-5,025			0	-5,025			
1,068	GENERAL ELECTRIC COMPANY	369604103		6/11/2008	8/15/2011	5,872	0	10,861	-4,989			0	-4,989			
1,069	GENERAL ELECTRIC COMPANY	369604103		6/23/2008	8/15/2011	7,340	0	12,402	-5,062			0	-5,062			
1,070	GENERAL ELECTRIC COMPANY	369604103		7/16/2008	8/15/2011	4,730	0	7,865	-3,135			0	-3,135			
1,071	GENERAL ELECTRIC COMPANY	369604103		7/16/2008	9/29/2011	3,314	0	5,695	-2,381			0	-2,381			
1,072	GENERAL ELECTRIC COMPANY	369604103		11/4/2008	9/29/2011	9,627	0	12,737	-3,110			0	-3,110			
1,073	GENERAL ELECTRIC COMPANY	369604103		1/28/2011	9/29/2011	15,466	0	19,864	-4,398			0	-4,398			
1,074	GENERAL ELECTRIC COMPANY	369604103		3/23/2012	5/1/2012	198	0	199	-1			0	-1			
1,075	GENERAL ELEC CAP CRP 5 625% 9/15/	36962G3H5		3/19/2009	2/22/2012	51,536	0	41,237	10,299			0	10,299			
1,076	GENERAL ELEC CAP CRP 5 625% 9/15/	36962G3H5		1/22/2009	2/22/2012	74,441	0	61,764	12,677			0	12,677			
1,077	GENERAL MILLS INC 5 65% 2/15/19	370334BH6		5/21/2009	2/24/2012	11,993	0	10,320	1,673			0	1,673			
1,078	GENERAL MILLS INC 5 65% 2/15/19	370334BH6		1/29/2009	2/24/2012	17,990	0	14,987	3,003			0	3,003			
1,079	GEOEYE INC	37250W108		8/17/2011	10/21/2011	344	0	346	-2			0	-2			
1,080	GEOEYE INC	37250W108		8/17/2011	10/21/2011	3,100	0	3,122	-22			0	-22			
1,081	GEOEYE INC	37250W108		8/18/2011	10/21/2011	3,789	0	3,708	81			0	81			
1,082	GEOEYE INC	37250W108		8/18/2011	11/2/2011	548	0	674	-126			0	-126			
1,083	GEOEYE INC	37250W108		8/12/2011	11/2/2011	2,740	0	3,293	-553			0	-553			
1,084	GEOEYE INC	37250W108		8/12/2011	11/14/2011	6,307	0	8,722	-2,415			0	-2,415			
1,085	GEOEYE INC	37250W108		8/12/2011	11/14/2011	9,816	0	13,631	-3,815			0	-3,815			
1,086	GILDANE ACTIVEWEAR INC	375916103		7/26/2010	5/15/2012	11,200	0	13,658	-2,458			0	-2,458			
1,087	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	11/25/2011	5,448	0	5,706	-258			0	-258			
1,088	FNMA REMIC 2003-64 5 5% 3/25/30	31393DKA8		5/20/2010	12/25/2011	5,587	0	5,853	-266			0	-266			
1,089	FNMA POOL 975268 5 5% 5/01/38	31414S6D0		4/20/2011	2/25/2012	1,338	0	1,430	-92			0	-92			
1,090	FNMA POOL 975268 5 5% 5/01/38	31414S6D0		4/20/2011	3/25/2012	1,656	0	1,769	-113			0	-113			
1,091	FNMA POOL 975268 5 5% 5/01/38	31414S6D0		4/20/2011	4/25/2012	2,838	0	3,032	-194			0	-194			
1,092	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	5/25/2012	2,413	0	2,578	-165			0	-165			
1,093	FNMA POOL # 975268 5 5% 5/1/38	31414S6D0		4/20/2011	6/25/2012	2,686	0	2,870	-184			0	-184			
1,094	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	7/25/2011	376	0	390	-14			0	-14			
1,095	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	8/25/2011	405	0	420	-15			0	-15			
1,096	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	9/25/2011	545	0	566	-21			0	-21			
1,097	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	10/25/2011	2,732	0	2,838	-106			0	-106			
1,098	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	11/25/2011	5,257	0	5,459	-202			0	-202			
1,099	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	12/25/2011	2,992	0	3,107	-115			0	-115			
1,100	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	1/25/2012	357	0	370	-13			0	-13			
1,101	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	2/25/2012	754	0	783	-29			0	-29			
1,102	FNMA POOL # 981644 4 5% 6/01/23	31415BBM0		10/14/2009	3/25/2012	1,767	0	1,834	-67			0	-67			

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

	Long Term CG Distributions		Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	Short Term CG Distributions							474,485	0							
1,103	FNMA POOL # 981644	4 5%	6/01/23	314158BM0		10/14/2009	4/25/2012		1,717	0	0	1,783	-66		0	0	677,994
1,104	FNMA POOL # 981644	4 5%	6/01/23	314158BM0		10/14/2009	5/25/2012		2,075	0	0	2,154	-79		0	0	-79
1,105	FNMA POOL # 981644	4 5%	6/01/23	314158BM0		10/14/2009	6/25/2012		1,535	0	0	1,594	-59		0	0	-59
1,106	FNMA POOL # 995230	6 5%	1/01/39	314168ST6		4/26/2010	7/25/2011		1,750	0	0	1,891	-141		0	0	-141
1,107	FNMA POOL # 995230	6 5%	1/01/39	314168ST6		4/26/2010	8/25/2011		1,384	0	0	1,495	-111		0	0	-111
1,108	FNMA POOL # 995230	6 5%	1/01/39	314168ST6		4/26/2010	9/21/2011		65,356	0	0	63,663	1,693		0	0	1,693
1,109	FNMA POOL # 995230	6 5%	1/01/39	314168ST6		4/26/2010	9/25/2011		1,568	0	0	1,694	-126		0	0	-126
1,110	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		6/28/2011	7/25/2011		250	0	0	261	-11		0	0	-11
1,111	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		6/28/2011	8/25/2011		338	0	0	352	-14		0	0	-14
1,112	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		6/28/2011	9/15/2011		11,485	0	0	11,252	233		0	0	233
1,113	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		6/28/2011	9/25/2011		338	0	0	352	-14		0	0	-14
1,114	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		6/28/2011	10/25/2011		1,477	0	0	1,539	-62		0	0	-62
1,115	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		2/3/2012	3/25/2012		629	0	0	652	-23		0	0	-23
1,116	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		2/3/2012	4/25/2012		4,004	0	0	4,156	-152		0	0	-152
1,117	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		2/3/2012	5/25/2012		1,226	0	0	1,273	-47		0	0	-47
1,118	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		2/3/2012	6/14/2012		144,002	0	0	142,586	1,416		0	0	1,416
1,119	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		2/3/2012	6/25/2012		1,980	0	0	2,055	-75		0	0	-75
1,120	FNMA POOL # A48389	4 5%	6/01/39	314168SKB6		10/14/2009	7/25/2011		510	0	0	518	-8		0	0	-8
1,121	FNMA POOL # AC1520	4 0%	9/01/24	31417KVN4		10/14/2009	8/25/2011		1,059	0	0	1,075	-16		0	0	-16
1,122	GMACC 2001-C2 B	6 79%	4/15/34	361849RC8		3/11/2010	6/15/2012		543	0	0	570	-27		0	0	-27
1,123	GT ADVANCED TECHNOLOGIES INC		36191U106			12/13/2010	10/14/2011		22,521	0	0	28,003	-5,482		0	0	-5,482
1,124	GT ADVANCED TECHNOLOGIES INC		36191U106			12/23/2010	10/14/2011		7,684	0	0	9,201	-1,517		0	0	-1,517
1,125	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	7/15/2011		793	0	0	749	7		0	0	7
1,126	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	8/15/2011		756	0	0	782	8		0	0	8
1,127	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	9/15/2011		790	0	0	854	9		0	0	9
1,128	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	10/15/2011		863	0	0	984	9		0	0	9
1,129	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	11/15/2011		993	0	0	984	9		0	0	9
1,130	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	12/15/2011		1,097	0	0	1,087	10		0	0	10
1,131	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	1/15/2012		1,437	0	0	1,424	13		0	0	13
1,132	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	2/15/2012		981	0	0	972	9		0	0	9
1,133	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	3/15/2012		1,035	0	0	1,026	9		0	0	9
1,134	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	4/15/2012		1,020	0	0	1,012	8		0	0	8
1,135	GNMA POOL # 781830	5 0%	11/15/34	36241KA73		8/30/2007	5/15/2012		1,175	0	0	1,166	9		0	0	9
1,136	GLOBE SPECIALTY METALS INC		37954N206			12/8/2009	1/6/2012		13,430	0	0	9,963	3,467		0	0	3,467
1,137	GLOBE SPECIALTY METALS INC		37954N206			7/23/2010	1/6/2012		8,284	0	0	7,706	578		0	0	578
1,138	GLOBE SPECIALTY METALS INC		37954N206			12/23/2010	1/6/2012		3,263	0	0	4,586	-1,323		0	0	-1,323
1,139	GOOGLE INC - CL A		38258P508			6/5/2009	8/15/2011		225,292	0	0	180,114	45,178		0	0	45,178
1,140	GLAXO SMITHKLINE PLC SPONS ADR		37733W105			7/26/2010	5/15/2012		20,471	0	0	16,344	4,127		0	0	4,127
1,141	GREENHILL & CO INC		395259104			10/20/2011	11/2/2011		4,040	0	0	4,184	-144		0	0	-144
1,142	GREENHILL & CO INC		395259104			10/20/2011	5/4/2012		25,558	0	0	27,385	-1,827		0	0	-1,827
1,143	GULFPORT ENERGY CORP		402635304			9/6/2011	11/2/2011		4,948	0	0	3,967	981		0	0	981
1,144	GULFPORT ENERGY CORP		402635304			9/6/2011	3/29/2012		12,838	0	0	12,165	673		0	0	673
1,145	GULFPORT ENERGY CORP		402635304			9/9/2011	3/29/2012		8,931	0	0	8,346	585		0	0	585
1,146	GULFPORT ENERGY CORP		402635304			9/6/2011	3/29/2012		5,300	0	0	5,025	275		0	0	275
1,147	HSBC FINANCE CORP	5 0%	6/30/15	40429CCS9		8/2/2007	6/28/2012		26,603	0	0	23,915	2,688		0	0	2,688
1,148	HSBC FINANCE CORP	5 0%	6/30/15	40429CCS9		3/12/2009	6/28/2012		79,810	0	0	61,074	18,736		0	0	18,736
1,149	HSBC FINANCE CORP	5 0%	6/30/15	40429CCS9		3/1/2012	6/28/2012		37,245	0	0	37,277	-32		0	0	-32
1,150	HSN INC		404303109			5/4/2011	8/9/2011		10,806	0	0	12,879	-2,073		0	0	-2,073
1,151	HSN INC		404303109			5/4/2011	11/2/2011		5,511	0	0	5,221	290		0	0	290
1,152	HALLIBURTON CO		406216101			1/18/2007	8/15/2011		19,871	0	0	12,058	7,813		0	0	7,813
1,153	HALLIBURTON CO		406216101			10/26/2011	5/1/2012		1,045	0	0	1,050	-5		0	0	-5
1,154	LAS VEGAS SANDS CORP		517834107			5/20/2011	5/1/2012		1,693	0	0	1,262	431		0	0	431
1,155	LBUS 2003-C7 A2	4 064%	9/15/27	52108HUK8		1/29/2010	7/15/2011		1,152	0	0	1,159	-7		0	0	-7
1,156	LBUS 2003-C7 A2	4 064%	9/15/27	52108HUK8		1/29/2010	8/15/2011		218	0	0	220	-2		0	0	-2
1,157	GLOBE SPECIALTY METALS INC		37954N206			12/23/2010	11/2/2011		5,129	0	0	5,645	-516		0	0	-516
1,158	LBUS 2003-C7 A2	4 064%	9/15/27	52108HUK8		1/29/2010	9/15/2011		220	0	0	221	-1		0	0	-1
1,159	LBUS 2003-C7 A2	4 064%	9/15/27	52108HUK8		1/29/2010	10/15/2011		235	0	0	236	-1		0	0	-1
1,160	LBUS 2003-C7 A2	4 064%	9/15/27	52108HUK8		1/29/2010	10/25/2011		3,972	0	0	4,005	-33		0	0	-33

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Long Term CG Distributions														Amount	
Short Term CG Distributions														474,485	
														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		
1,161	LEAP WIRELESS INTL INC	521863308		2/2/2012	5/25/2012	16,907	0	27,781	-10,874			0	-10,874		
1,162	LEAR CORP W/I	521865204		5/4/2011	10/13/2011	21,432	0	22,953	-1,521			0	-1,521		
1,163	LEAR CORP W/I	521865204		5/4/2011	11/2/2011	3,119	0	3,493	-374			0	-374		
1,164	LEAR CORP W/I	521865204		5/4/2011	12/21/2011	17,744	0	23,452	-5,708			0	-5,708		
1,165	LIBERTY MEDIA CORP-LIBER-A	530322304		3/17/2011	11/2/2011	7,483	0	8,556	-1,073			0	-1,073		
1,166	LIBERTY MEDIA CORP-LIBER-A	530322304		3/1/2011	11/17/2011	37,884	0	39,404	-1,520			0	-1,520		
1,167	LIBERTY MEDIA CORP-LIBER-A	530322304		3/17/2011	11/17/2011	6,199	0	7,000	-801			0	-801		
1,168	LIMITED BRANDS INC	532716107		10/5/2009	8/15/2011	48,481	0	23,960	24,521			0	24,521		
1,169	LIMITED BRANDS INC	532716107		10/5/2009	8/15/2011	14,649	0	7,279	7,370			0	7,370		
1,170	LIMITED BRANDS INC	532716107		10/6/2009	8/15/2011	41,156	0	21,308	19,848			0	19,848		
1,171	LITHIA MTRS INC	536797103		10/31/2011	11/2/2011	3,198	0	3,111	87			0	87		
1,172	LOGMEIN INC	54142L109		1/19/2011	11/2/2011	5,423	0	6,489	-1,066			0	-1,066		
1,173	LORILLARD INC	544147101		3/23/2012	5/1/2012	403	0	390	13			0	13		
1,174	LOWE'S COMPANIES INC	548661107		4/19/2012	5/1/2012	951	0	958	-7			0	-7		
1,175	LULULEMON ATHLETICA INC	550021109		1/4/2012	1/10/2012	24,702	0	20,383	4,319			0	4,319		
1,176	MDC PARTNERS INC-A	552697104		1/11/2011	11/2/2011	8,286	0	10,299	-2,013			0	-2,013		
1,177	MDC PARTNERS INC-A	552697104		1/10/2011	11/2/2011	2,572	0	3,149	-577			0	-577		
1,178	MDC PARTNERS INC-A	552697104		1/10/2011	4/13/2012	698	0	1,225	-527			0	-527		
1,179	MDC PARTNERS INC-A	552697104		1/10/2011	4/16/2012	693	0	1,225	-532			0	-532		
1,180	MDC PARTNERS INC-A	552697104		2/10/2011	4/16/2012	99	0	174	-75			0	-75		
1,181	MDC PARTNERS INC-A	552697104		2/10/2011	4/17/2012	3,034	0	5,381	-2,347			0	-2,347		
1,182	MDC PARTNERS INC-A	552697104		12/23/2010	4/18/2012	5,215	0	9,394	-4,179			0	-4,179		
1,183	MDC PARTNERS INC-A	552697104		2/10/2011	4/18/2012	6,126	0	11,109	-4,983			0	-4,983		
1,184	MDC PARTNERS INC-A	552697104		7/23/2010	4/19/2012	6,698	0	7,980	-1,282			0	-1,282		
1,185	MDC PARTNERS INC-A	552697104		1/19/2010	4/19/2012	96	0	88	8			0	8		
1,186	MDC PARTNERS INC-A	552697104		12/23/2010	4/19/2012	3,527	0	6,320	-2,793			0	-2,793		
1,187	MDC PARTNERS INC-A	552697104		7/23/2010	4/19/2012	3,241	0	3,876	-635			0	-635		
1,188	MDC PARTNERS INC-A	552697104		1/19/2010	5/25/2012	7,034	0	6,515	519			0	519		
1,189	GNMA POOL # 781830	36241KA73		8/30/2007	6/15/2012	1,089	0	1,081	8			0	8		
1,190	GNMA POOL # 782011	36241KGU6		5/10/2007	7/15/2011	1,896	0	1,880	16			0	16		
1,191	GNMA POOL # 782011	36241KGU6		5/10/2007	8/15/2011	1,245	0	1,235	10			0	10		
1,192	GNMA POOL # 782011	36241KGU6		5/10/2007	9/15/2011	1,824	0	1,810	14			0	14		
1,193	GNMA POOL # 782011	36241KGU6		5/10/2007	10/15/2011	2,788	0	2,767	21			0	21		
1,194	GNMA POOL # 782011	36241KGU6		5/10/2007	11/15/2011	2,913	0	2,892	21			0	21		
1,195	GNMA POOL # 782011	36241KGU6		5/10/2007	12/15/2011	2,695	0	2,676	19			0	19		
1,196	GNMA POOL # 782011	36241KGU6		5/10/2007	1/15/2012	1,963	0	1,950	13			0	13		
1,197	GNMA POOL # 782011	36241KGU6		5/10/2007	2/15/2012	2,570	0	2,553	17			0	17		
1,198	GNMA POOL # 782011	36241KGU6		5/10/2007	3/15/2012	2,087	0	2,074	13			0	13		
1,199	GNMA POOL # 782011	36241KGU6		5/10/2007	4/15/2012	2,449	0	2,434	15			0	15		
1,200	GNMA POOL # 782011	36241KGU6		5/10/2007	5/15/2012	2,213	0	2,199	14			0	14		
1,201	GNMA POOL # 782011	36241KGU6		5/10/2007	6/15/2012	1,548	0	1,538	10			0	10		
1,202	GNMA POOL # 782105	36241KKS6		5/10/2007	7/15/2011	1,420	0	1,408	12			0	12		
1,203	GNMA POOL # 782105	36241KKS6		5/10/2007	8/15/2011	1,356	0	1,345	11			0	11		
1,204	GNMA POOL # 782105	36241KKS6		5/10/2007	9/15/2011	1,467	0	1,455	12			0	12		
1,205	GNMA POOL # 782105	36241KKS6		5/10/2007	10/15/2011	2,415	0	2,397	18			0	18		
1,206	GNMA POOL # 782105	36241KKS6		5/10/2007	11/15/2011	1,884	0	1,870	14			0	14		
1,207	GNMA POOL # 782105	36241KKS6		5/10/2007	12/15/2011	2,608	0	2,589	19			0	19		
1,208	GNMA POOL # 782105	36241KKS6		5/10/2007	1/15/2012	1,683	0	1,671	12			0	12		
1,209	GNMA POOL # 782105	36241KKS6		5/10/2007	2/15/2012	1,741	0	1,730	11			0	11		
1,210	GNMA POOL # 782105	36241KKS6		5/10/2007	3/15/2012	1,794	0	1,782	12			0	12		
1,211	GNMA POOL # 782105	36241KKS6		5/10/2007	4/15/2012	2,310	0	2,295	15			0	15		
1,212	INPEX HLDGS-UNSPON ADR	45790H101		12/7/2010	5/15/2012	5,031	0	4,721	310			0	310		
1,213	INPEX HLDGS-UNSPON ADR	45790H101		12/2/2010	5/15/2012	3,573	0	3,317	256			0	256		
1,214	INTEL CORP	458140100		8/15/2011	11/4/2011	120,345	0	106,066	14,279			0	14,279		
1,215	INTEL CORP	458140100		8/11/2011	11/22/2011	4,416	0	3,947	469			0	469		
1,216	INTEL CORP	458140100		8/15/2011	11/22/2011	79,250	0	71,198	8,052			0	8,052		
1,217	INTERFACE INC CL A	45865106		12/23/2010	11/2/2011	3,331	0	4,620	-1,289			0	-1,289		
1,218	INTERNATIONAL BUSINESS MACHINES	459200101		8/11/2010	8/11/2011	2,826	0	2,212	614			0	614		

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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												
		474,485	0					44,603,353	0	43,925,359	677,994	0	0	0	677,994
1,219	INTERNATIONAL BUSINESS MACHINES	459200101		8/20/2010	8/11/2011			4,489	0	3,447	1,042			0	1,042
1,220	INTERNATIONAL BUSINESS MACHINES	459200101		8/20/2010	8/15/2011			11,756	0	8,681	3,075			0	3,075
1,221	INTERNATIONAL BUSINESS MACHINES	459200101		1/23/2008	8/15/2011			17,115	0	10,521	6,594			0	6,594
1,222	INTERNATIONAL BUSINESS MACHINES	459200101		1/23/2008	1/10/2012			61,286	0	35,813	25,453			0	25,453
1,223	INTERNATIONAL BUSINESS MACHINES	459200101		1/23/2008	1/12/2012			36,717	0	21,679	15,038			0	15,038
1,224	INTERNATIONAL BUSINESS MACHINES	459200101		3/15/2012	6/1/2012			50,915	0	55,210	-4,295			0	-4,295
1,225	INTERPUBLIC GROUP COS INC	460690100		5/5/2010	8/9/2011			9,579	0	10,258	-679			0	-679
1,226	INTERPUBLIC GROUP COS INC	460690100		7/23/2010	8/9/2011			5,858	0	6,112	-254			0	-254
1,227	INTERPUBLIC GROUP COS INC	460690100		12/23/2010	8/9/2011			5,225	0	7,135	-1,910			0	-1,910
1,228	INTERPUBLIC GROUP COS INC	460690100		1/10/2011	8/9/2011			11,242	0	15,759	-4,517			0	-4,517
1,229	INVESCO MORTGAGE CAPITAL	46131B100		3/23/2012	3/28/2012			7,629	0	7,734	-105			0	-105
1,230	ION GEOPHYSICAL CORP	462044108		3/3/2011	9/23/2011			12,354	0	33,690	-21,336			0	-21,336
1,231	ION GEOPHYSICAL CORP	462044108		3/17/2011	9/23/2011			2,083	0	5,366	-3,283			0	-3,283
1,232	ION GEOPHYSICAL CORP	462044108		8/17/2011	9/23/2011			13,158	0	18,877	-5,719			0	-5,719
1,233	ISHARES MSCI JAPAN INDEX FD	464286848		7/26/2010	5/15/2012			23,730	0	24,847	-1,117			0	-1,117
1,234	ITC HOLDINGS CORP	46585105		12/23/2010	11/2/2011			6,732	0	5,597	1,135			0	1,135
1,235	JP MORGAN CHASE & CO	46625H100		8/15/2011	11/8/2011			19,158	0	20,595	-1,437			0	-1,437
1,236	JP MORGAN CHASE & CO	46625H100		2/6/2009	11/8/2011			67,052	0	53,583	13,469			0	13,469
1,237	JP MORGAN CHASE & C 5 125% 9/15/14	46625HBV1		2/17/2010	1/20/2012			47,592	0	47,262	330			0	330
1,238	JP MORGAN CHASE & C 5 125% 9/15/14	46625HBV1		6/29/2011	1/20/2012			47,592	0	48,638	-1,046			0	-1,046
1,239	JPMCC 2001-CIB2 A3 6 425% 4/15/35	46625MCU1		6/29/2010	7/15/2012			4,013	0	4,138	-125			0	-125
1,240	MDC PARTNERS INC-A	552697104		1/19/2010	5/29/2012			8,999	0	8,188	811			0	811
1,241	MANITOWOC COMPANY INC	563571108		6/15/2011	7/22/2011			12,017	0	11,680	337			0	337
1,242	MANITOWOC COMPANY INC	563571108		4/21/2011	7/22/2011			21,222	0	30,179	-8,957			0	-8,957
1,243	MANITOWOC COMPANY INC	563571108		6/15/2011	7/25/2011			3,933	0	3,893	40			0	40
1,244	MANPOWER INC	56418H100		11/2/2009	9/23/2011			7,642	0	10,945	-3,303			0	-3,303
1,245	MANPOWER INC	56418H100		7/23/2010	9/23/2011			4,984	0	7,294	-2,310			0	-2,310
1,246	MANPOWER INC	56418H100		12/23/2010	9/23/2011			3,987	0	7,760	-3,773			0	-3,773
1,247	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	2/25/2012			2,428	0	2,381	47			0	47
1,248	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	3/25/2012			2,575	0	2,526	49			0	49
1,249	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	4/25/2012			2,074	0	2,035	39			0	39
1,250	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	5/25/2012			1,450	0	1,424	26			0	26
1,251	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	6/25/2012			1,908	0	1,875	33			0	33
1,252	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	7/25/2012			1,316	0	1,328	-12			0	-12
1,253	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	8/25/2011			1,746	0	1,762	-16			0	-16
1,254	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	9/25/2011			916	0	925	-9			0	-9
1,255	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	10/25/2011			1,626	0	1,641	-15			0	-15
1,256	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	11/25/2011			1,896	0	1,913	-17			0	-17
1,257	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	12/25/2011			1,621	0	1,636	-15			0	-15
1,258	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	1/25/2012			1,855	0	1,872	-17			0	-17
1,259	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	2/25/2012			2,334	0	2,356	-22			0	-22
1,260	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	3/25/2012			1,162	0	1,173	-11			0	-11
1,261	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	4/25/2012			1,636	0	1,651	-15			0	-15
1,262	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	5/25/2012			1,898	0	1,915	-17			0	-17
1,263	FNMA POOL # AH3620 3 5% 1/01/26	3138A5AW2		1/18/2011	6/25/2012			1,625	0	1,640	-15			0	-15
1,264	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	7/25/2011			330	0	346	-16			0	-16
1,265	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	8/25/2011			3,686	0	3,874	-188			0	-188
1,266	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	9/25/2011			6,249	0	6,569	-320			0	-320
1,267	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	10/25/2011			324	0	341	-17			0	-17
1,268	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	11/25/2011			3,693	0	3,882	-189			0	-189
1,269	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	12/25/2011			3,420	0	3,595	-175			0	-175
1,270	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	1/25/2012			1,544	0	1,623	-79			0	-79
1,271	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	2/25/2012			318	0	334	-16			0	-16
1,272	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	3/25/2012			3,345	0	3,516	-171			0	-171
1,273	FNMA POOL # AH4794 5 0% 2/01/41	3138A6KG4		3/4/2011	4/25/2012			2,873	0	3,020	-147			0	-147
1,274	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	5/25/2012			1,451	0	1,525	-74			0	-74
1,275	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	6/25/2012			1,086	0	1,141	-55			0	-55
1,276	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	7/25/2011			764	0	772	-8			0	-8

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							474,485	0								677,994
1,277	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	8/25/2011				83	0	84	-1			0	-1
1,278	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	9/25/2011				82	0	83	-1			0	-1
1,279	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	10/25/2011				82	0	83	-1			0	-1
1,280	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	11/25/2011				1,063	0	1,076	-13			0	-13
1,281	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	12/25/2011				525	0	531	-6			0	-6
1,282	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	1/25/2012				506	0	512	-6			0	-6
1,283	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	2/25/2012				1,980	0	2,003	-23			0	-23
1,284	FNMA POOL # AH8932 4 5% 4/01/41	3138AA4S7		2/16/2011	3/25/2012				916	0	927	-11			0	-11
1,285	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	1/25/2012				971	0	969	2			0	2
1,286	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	2/25/2012				1,812	0	1,808	4			0	4
1,287	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	3/25/2012				1,898	0	1,894	4			0	4
1,288	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	4/25/2012				1,653	0	1,649	4			0	4
1,289	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	5/25/2012				1,739	0	1,735	4			0	4
1,290	JPMCG 2001-CIB2 A3 6 429% 4/15/35	46622MCU1		6/29/2010	8/15/2011				3,373	0	3,478	-105			0	-105
1,291	JEFFERIES GROUP INC 7 75% 3/15/12	472319AA0		1/18/2011	3/15/2012				50,000	0	50,000	0			0	0
1,292	JEFFERIES GROUP INC 7 75% 3/15/12	472319AA0		1/19/2011	3/15/2012				50,000	0	50,000	0			0	0
1,293	JOHNSON & JOHNSON	478160104		9/30/2011	4/19/2012				183,085	0	186,122	-3,037			0	-3,037
1,294	JOHNSON CONTROLS INC 5 5% 1/15/14	478366AR8		12/2/2010	4/18/2012				79,179	0	73,012	6,167			0	6,167
1,295	JOHNSON CONTROLS INC 5 5% 1/15/14	478366AR8		3/4/2010	4/18/2012				33,934	0	32,452	1,482			0	1,482
1,296	JOHNSON CONTROLS INC 5 5% 1/15/14	478366AR8		7/13/2010	4/18/2012				28,278	0	27,414	864			0	864
1,297	PHILIP MORRIS INTERNAT-WI	718172109		2/5/2007	8/15/2011				14,324	0	9,542	4,782			0	4,782
1,298	PHILIP MORRIS INTERNAT-WI	718172109		2/14/2007	8/15/2011				19,781	0	13,096	6,685			0	6,685
1,299	PHILIP MORRIS INTERNAT-WI	718172109		3/13/2007	8/15/2011				3,411	0	2,231	1,180			0	1,180
1,300	POLYPORE INTERNATIONAL INC	73179V103		3/21/2011	1/2/2011				2,557	0	2,685	-108			0	-108
1,301	POLYPORE INTERNATIONAL INC	73179V103		3/21/2011	12/21/2011				19,302	0	23,451	-4,149			0	-4,149
1,302	POTASH CORP OF SASKATCHEWAN	73755L107		12/2/2010	5/15/2012				9,996	0	12,087	-2,091			0	-2,091
1,303	PRAXAIR INC	74005P104		11/23/2005	8/15/2011				109,012	0	57,610	51,402			0	51,402
1,304	PRAXAIR INC	74005P104		12/27/2005	8/15/2011				1,982	0	1,076	906			0	906
1,305	PRAXAIR INC	74005P104		5/15/2006	8/15/2011				31,713	0	17,813	13,900			0	13,900
1,306	PRICESMART INC	741511109		10/27/2011	11/2/2011				1,498	0	1,498	0			0	0
1,307	PRICESMART INC	741511109		10/27/2011	1/6/2012				9,976	0	12,778	-2,802			0	-2,802
1,308	PRICESMART INC	741511109		11/10/2011	1/6/2012				13,497	0	16,575	-3,078			0	-3,078
1,309	PRICESMART INC	741511109		10/27/2011	1/6/2012				1,174	0	1,447	-273			0	-273
1,310	PRIMO WATER CORP	74165N105		8/3/2011	11/2/2011				2,614	0	7,121	-4,507			0	-4,507
1,311	PRIMO WATER CORP	74165N105		8/2/2011	11/10/2011				7,410	0	29,784	-22,374			0	-22,374
1,312	PRIMO WATER CORP	74165N105		8/3/2011	11/10/2011				2,992	0	12,727	-9,735			0	-9,735
1,313	PROCTER & GAMBLE CO	742718109		3/23/2012	5/1/2012				636	0	675	-39			0	-39
1,314	PRIVATEBANCORP INC	742962103		10/27/2011	11/2/2011				3,544	0	3,965	-421			0	-421
1,315	QUALCOMM INC	747525103		3/3/2010	8/15/2011				156,447	0	119,646	36,801			0	36,801
1,316	QUALCOMM INC	747525103		8/11/2010	8/15/2011				510	0	392	118			0	118
1,317	QUALCOMM INC	747525103		8/11/2010	8/15/2011				39,239	0	30,296	8,943			0	8,943
1,318	QUALCOMM INC	747525103		8/11/2010	8/15/2011				49,431	0	38,077	11,354			0	11,354
1,319	QUALCOMM INC	747525103		8/11/2010	8/15/2011				1,019	0	785	234			0	234
1,320	QUALCOMM INC	747525103		8/20/2010	8/15/2011				11,211	0	8,584	2,627			0	2,627
1,321	QUALITY SYS INC	747582104		10/13/2011	10/31/2011				22,513	0	26,669	-4,156			0	-4,156
1,322	QUALITY SYS INC	747582104		10/20/2011	10/31/2011				7,763	0	8,761	-998			0	-998
1,323	RSC HOLDINGS INC	74972L102		10/14/2011	11/2/2011				3,733	0	3,776	-43			0	-43
1,324	RSC HOLDINGS INC	74972L102		10/14/2011	1/4/2012				46,684	0	23,980	22,704			0	22,704
1,325	RACKSPACE HOSTING INC	750086100		12/23/2010	8/12/2011				15,571	0	12,928	2,643			0	2,643
1,326	RACKSPACE HOSTING INC	750086100		8/4/2010	8/12/2011				11,493	0	6,135	5,358			0	5,358
1,327	RACKSPACE HOSTING INC	750086100		8/4/2010	11/2/2011				5,993	0	2,968	3,025			0	3,025
1,328	RANGE RESOURCES CORP	75281A109		10/18/2011	11/2/2011				3,458	0	3,694	-236			0	-236
1,329	RANGE RESOURCES CORP	75281A109		10/18/2011	1/12/2012				17,561	0	23,643	-6,082			0	-6,082
1,330	REALD INC	75604L105		5/10/2011	8/2/2011				18,776	0	43,582	-24,806			0	-24,806
1,331	REALD INC	75604L105		5/10/2011	8/2/2011				1,495	0	3,474	-1,979			0	-1,979
1,332	REALD INC	75604L105		5/10/2011	8/3/2011				1,108	0	2,463	-1,355			0	-1,355
1,333	REALD INC	75604L105		5/26/2011	8/3/2011				13,066	0	27,653	-14,587			0	-14,587
1,334	REALD INC	75604L105		5/10/2011	8/3/2011				29	0	63	-34			0	-34

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

Long Term CG Distributions		Short Term CG Distributions		Totals		Amount		Date	Date	How	Depreciation	Cost or Other	Gain or	F M V	Adjusted Basis	Excess of FMV	Gains Minus Excess
Kind(s) of Property Sold	CUSIP #	Kind(s) of Property Sold	CUSIP #	Long Term CG Distributions	Short Term CG Distributions	Long Term CG Distributions	Short Term CG Distributions										
1,335 REGIONS FINL CORP NEW	7591EP100	1,335 REGIONS FINL CORP NEW	7591EP100	0	0	0	0	7/5/2011	7/5/2011	Acquired	0	18,717	-3,295	0	0	0	677,994
1,336 REGIONS FINL CORP NEW	7591EP100	1,336 REGIONS FINL CORP NEW	7591EP100	0	0	0	0	12/23/2010	7/5/2011	Acquired	0	5,242	-658	0	0	0	-3,295
1,337 RIVERBED TECHNOLOGY INC	768573107	1,337 RIVERBED TECHNOLOGY INC	768573107	0	0	0	0	12/23/2010	11/2/2011	Acquired	0	9,447	-2,084	0	0	0	-2,084
1,338 RIVERBED TECHNOLOGY INC	768573107	1,338 RIVERBED TECHNOLOGY INC	768573107	0	0	0	0	5/15/2009	4/20/2012	Acquired	0	5,778	7,675	0	0	0	7,675
1,339 GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	1,339 GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	0	0	0	0	5/10/2007	5/15/2012	Acquired	0	961	12	0	0	0	12
1,340 GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	1,340 GNMA POOL # 782105 5.0% 3/15/36	36241KKS6	0	0	0	0	5/10/2007	6/15/2012	Acquired	0	967	6	0	0	0	6
1,341 GARDNER DENVER MACHY INC	365558105	1,341 GARDNER DENVER MACHY INC	365558105	0	0	0	0	12/23/2010	11/2/2011	Acquired	0	3,519	269	0	0	0	269
1,342 GARDNER DENVER MACHY INC	365558105	1,342 GARDNER DENVER MACHY INC	365558105	0	0	0	0	10/12/2010	1/30/2012	Acquired	0	9,213	3,606	0	0	0	3,606
1,343 GARDNER DENVER MACHY INC	365558105	1,343 GARDNER DENVER MACHY INC	365558105	0	0	0	0	10/12/2010	4/13/2012	Acquired	0	14,633	1,927	0	0	0	1,927
1,344 GECMC 2004-C3 A3 4 82225% 7/10/39	36828QH1	1,344 GECMC 2004-C3 A3 4 82225% 7/10/39	36828QH1	0	0	0	0	2/12/2010	7/10/2011	Acquired	0	3,752	-101	0	0	0	-101
1,345 GECMC 2004-C3 A3 4 82225% 7/10/39	36828QH1	1,345 GECMC 2004-C3 A3 4 82225% 7/10/39	36828QH1	0	0	0	0	2/22/2010	7/10/2011	Acquired	0	4,435	-123	0	0	0	-123
1,346 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,346 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	2/25/2008	6/25/2012	Acquired	0	1,616	3	0	0	0	3
1,347 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,347 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	7/25/2011	Acquired	0	1,608	-47	0	0	0	-47
1,348 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,348 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	8/25/2011	Acquired	0	3,676	-107	0	0	0	-107
1,349 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,349 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	9/25/2011	Acquired	0	1,065	-31	0	0	0	-31
1,350 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,350 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	10/25/2011	Acquired	0	3,206	-94	0	0	0	-94
1,351 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,351 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	11/25/2011	Acquired	0	1,469	-41	0	0	0	-41
1,352 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,352 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	12/25/2011	Acquired	0	5,135	-150	0	0	0	-150
1,353 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,353 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	1/13/2012	Acquired	0	12,562	475	0	0	0	475
1,354 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,354 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	1/25/2012	Acquired	0	1,204	-35	0	0	0	-35
1,355 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,355 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	2/25/2012	Acquired	0	2,304	-67	0	0	0	-67
1,356 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,356 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	3/25/2012	Acquired	0	1,427	-42	0	0	0	-42
1,357 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,357 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	4/25/2012	Acquired	0	1,252	-37	0	0	0	-37
1,358 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,358 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	5/25/2012	Acquired	0	2,344	-68	0	0	0	-68
1,359 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	1,359 FNMA POOL # 962301 4.5% 3/01/23	31414CRW0	0	0	0	0	5/20/2009	6/25/2012	Acquired	0	4,600	-134	0	0	0	-134
1,360 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,360 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	7/25/2011	Acquired	0	2,585	-2	0	0	0	-2
1,361 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,361 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	8/25/2011	Acquired	0	564	0	0	0	0	0
1,362 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,362 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	9/25/2011	Acquired	0	829	-1	0	0	0	-1
1,363 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,363 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	10/25/2011	Acquired	0	721	0	0	0	0	0
1,364 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,364 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	11/25/2011	Acquired	0	117	0	0	0	0	0
1,365 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,365 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	12/25/2011	Acquired	0	307	-1	0	0	0	-1
1,366 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,366 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	1/25/2012	Acquired	0	1,837	-2	0	0	0	-2
1,367 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,367 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	2/25/2012	Acquired	0	755	-1	0	0	0	-1
1,368 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,368 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	3/25/2012	Acquired	0	117	0	0	0	0	0
1,369 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,369 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	4/25/2012	Acquired	0	1,975	-2	0	0	0	-2
1,370 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,370 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	5/25/2012	Acquired	0	2,554	-2	0	0	0	-2
1,371 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	1,371 FNMA POOL # 966608 5.5% 2/01/38	31414HKV8	0	0	0	0	2/15/2008	6/25/2012	Acquired	0	1,871	-1	0	0	0	-1
1,372 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,372 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/20/2011	7/25/2011	Acquired	0	1,718	-117	0	0	0	-117
1,373 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,373 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/20/2011	8/25/2011	Acquired	0	1,665	-114	0	0	0	-114
1,374 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,374 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/20/2011	9/25/2011	Acquired	0	2,197	-150	0	0	0	-150
1,375 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,375 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/20/2011	10/25/2011	Acquired	0	1,871	-128	0	0	0	-128
1,376 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,376 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/20/2011	11/25/2011	Acquired	0	3,309	-226	0	0	0	-226
1,377 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,377 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/20/2011	12/25/2011	Acquired	0	2,620	-179	0	0	0	-179
1,378 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,378 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/20/2011	1/25/2012	Acquired	0	2,962	-203	0	0	0	-203
1,379 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,379 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	9/23/2009	8/25/2011	Acquired	0	480	-25	0	0	0	-25
1,380 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,380 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	9/23/2009	9/21/2011	Acquired	0	10,840	464	0	0	0	464
1,381 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,381 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	9/23/2009	9/25/2011	Acquired	0	358	-19	0	0	0	-19
1,382 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,382 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	9/23/2009	7/25/2011	Acquired	0	1,732	-116	0	0	0	-116
1,383 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,383 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/26/2010	8/25/2011	Acquired	0	1,390	-93	0	0	0	-93
1,384 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,384 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/26/2010	9/25/2011	Acquired	0	2,062	-138	0	0	0	-138
1,385 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,385 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/26/2010	10/25/2011	Acquired	0	1,554	-103	0	0	0	-103
1,386 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,386 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/26/2010	11/25/2011	Acquired	0	1,702	-114	0	0	0	-114
1,387 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,387 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/26/2010	12/25/2011	Acquired	0	1,270	-84	0	0	0	-84
1,388 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,388 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/26/2010	1/25/2012	Acquired	0	1,578	-105	0	0	0	-105
1,389 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,389 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/26/2010	2/25/2012	Acquired	0	1,779	-119	0	0	0	-119
1,390 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,390 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/26/2010	3/25/2012	Acquired	0	1,860	-124	0	0	0	-124
1,391 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	1,391 FNMA POOL # 975268 5.5% 5/01/38	31414S6D0	0	0	0	0	4/26/2010	4/25/2012	Acquired	0	1,746	-117	0	0	0	-117

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		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							
							474,485	0							677,994
1,393	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		4/26/2010	6/25/2012				1,959	0	-131			0	-131
1,394	FNMA POOL # AD2351 4 0% 3/01/25	31418PTH8		12/13/2010	7/25/2011				662	0	681			0	-19
1,395	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	8/10/2011				2,236	0	-60			0	-60
1,396	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	8/10/2011				2,642	0	-74			0	-74
1,397	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	9/10/2011				2,147	0	-58			0	-58
1,398	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	9/10/2011				2,538	0	-70			0	-70
1,399	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	10/10/2011				257	0	-7			0	-7
1,400	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	10/10/2011				304	0	-8			0	-8
1,401	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	11/10/2011				239	0	-6			0	-6
1,402	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	11/10/2011				282	0	-8			0	-8
1,403	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	12/10/2011				259	0	-7			0	-7
1,404	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	12/10/2011				307	0	-8			0	-8
1,405	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	1/10/2012				3,258	0	-87			0	-87
1,406	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	1/10/2012				3,850	0	-107			0	-107
1,407	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	2/10/2012				278	0	-7			0	-7
1,408	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	2/10/2012				328	0	-9			0	-9
1,409	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	3/10/2012				273	0	-7			0	-7
1,410	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	3/10/2012				322	0	-9			0	-9
1,411	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	4/10/2012				293	0	-8			0	-8
1,412	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	4/10/2012				346	0	-10			0	-10
1,413	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	5/10/2012				257	0	-7			0	-7
1,414	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	5/10/2012				304	0	-8			0	-8
1,415	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/1/2010	6/10/2012				252	0	-7			0	-7
1,416	GEPMC 2004-C3 A3 4 865% 7/10/39	36828QHV1		2/2/2010	6/10/2012				298	0	-8			0	-8
1,417	GENERAL ELECTRIC COMPANY	369604103		5/15/2006	8/15/2011				26,752	0	56,331			0	-29,579
1,418	GENERAL ELECTRIC COMPANY	369604103		3/7/2007	8/15/2011				14,681	0	30,897			0	-16,216
1,419	GENERAL ELECTRIC COMPANY	369604103		1/28/2008	8/15/2011				7,340	0	15,422			0	-8,082
1,420	GENERAL ELECTRIC COMPANY	369604103		2/25/2008	8/15/2011				10,766	0	22,506			0	-11,740
1,421	GENERAL ELECTRIC COMPANY	369604103		3/3/2008	8/15/2011				7,340	0	15,026			0	-7,686
1,422	GENERAL ELECTRIC COMPANY	369604103		3/6/2008	8/15/2011				14,518	0	29,468			0	-14,950
1,423	GENERAL ELECTRIC COMPANY	369604103		3/7/2008	8/15/2011				7,993	0	16,765			0	-8,772
1,424	GENERAL ELECTRIC COMPANY	369604103		5/9/2008	8/15/2011				7,177	0	14,199			0	-7,022
1,425	GENERAL ELECTRIC COMPANY	369604103		5/23/2008	8/15/2011				10,603	0	19,844			0	-9,241
1,426	NEWFIELD EXPL CO	651290108		8/17/2011	12/22/2011				24,403	0	35,650			0	-11,247
1,427	NEWFIELD EXPL CO	651290108		8/15/2011	12/22/2011				68,400	0	102,690			0	-34,290
1,428	NEWFIELD EXPL CO	651290108		8/17/2011	12/22/2011				59,056	0	85,345			0	-26,289
1,429	NEWS CORP INC	65248E203		11/23/2005	8/15/2011				51,619	0	47,854			0	3,765
1,430	NEWS CORP INC	65248E203		12/27/2005	8/15/2011				1,200	0	1,167			0	33
1,431	NEWS CORP INC	65248E203		5/10/2006	8/15/2011				27,782	0	30,955			0	-3,173
1,432	NEWS CORP INC	65248E203		1/28/2008	8/15/2011				9,089	0	10,121			0	-1,032
1,433	NEWS CORP INC	65248E203		3/3/2008	8/15/2011				8,746	0	9,816			0	-1,070
1,434	NEWS CORP INC	65248E203		3/6/2008	8/15/2011				12,690	0	14,245			0	-1,555
1,435	NEWS CORP INC	65248E203		3/13/2008	8/15/2011				8,403	0	9,261			0	-858
1,436	NEWS CORP INC	65248E203		3/24/2008	8/15/2011				13,376	0	14,759			0	-1,383
1,437	NEWS CORP INC	65248E203		5/23/2008	8/15/2011				12,690	0	14,208			0	-1,518
1,438	NEWS CORP INC	65248E203		6/3/2008	8/15/2011				7,031	0	7,550			0	-519
1,439	NEWS CORP INC	65248E203		6/11/2008	8/15/2011				7,203	0	7,556			0	-353
1,440	NEWS CORP INC	65248E203		6/23/2008	8/15/2011				8,918	0	8,705			0	213
1,441	NEWS CORP INC	65248E203		7/16/2008	8/15/2011				9,947	0	8,399			0	1,548
1,442	NEWS CORP INC	65248E203		10/10/2008	8/15/2011				20,922	0	9,777			0	11,145
1,443	NEWS CORP INC	65248E203		10/16/2008	8/15/2011				20,408	0	10,465			0	9,943
1,444	NEWS CORP INC	65248E203		10/20/2008	8/15/2011				19,722	0	11,270			0	8,452
1,445	NEWS CORP INC	65248E203		1/14/2008	8/15/2011				12,176	0	7,675			0	4,501
1,446	NEWS CORP INC	65248E203		8/20/2010	8/15/2011				11,318	0	9,387			0	1,931
1,447	NEXTERA ENERGY INC	65339F101		8/24/2010	8/15/2011				101,853	0	102,055			0	-202
1,448	NEXTERA ENERGY INC	65339F101		8/24/2010	8/15/2011				45,208	0	45,413			0	-205
1,449	S L GREEN REALTY CORP REIT	78440X101		6/6/2011	11/2/2011				3,988	0	5,117			0	-1,129
1,450	SM ENERGY COMPANY	78454L100		9/6/2011	11/2/2011				2,430	0	2,135			0	295

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

Long Term CG Distributions															Amount
Short Term CG Distributions															474,485
															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	
1,451	S S E PLC	78467K107		7/26/2010	5/15/2012		14,925	0	12,488	2,437			0	2,437	
1,452	SVB FINANCIAL GROUP	78486Q101		10/21/2011	11/2/2011		3,610	0	3,708	-98			0	-98	
1,453	SXC HEALTH SOLUTIONS CORP	78505P100		12/23/2010	11/2/2011		1,350	0	1,312	38			0	38	
1,454	JOY GLOBAL INC	481165108		12/23/2010	11/2/2011		858	0	865	-7			0	-7	
1,455	JOY GLOBAL INC	481165108		11/24/2010	11/2/2011		3,433	0	3,060	373			0	373	
1,456	JOY GLOBAL INC	481165108		11/24/2010	2/7/2012		6,526	0	5,355	1,171			0	1,171	
1,457	JOY GLOBAL INC	481165108		11/24/2010	3/6/2012		3,180	0	3,060	120			0	120	
1,458	JOY GLOBAL INC	481165108		11/24/2010	3/6/2012		10,987	0	10,710	277			0	277	
1,459	KBR INC	48242W106		12/23/2010	11/2/2011		3,798	0	4,138	-340			0	-340	
1,460	KIT DIGITAL INC	482470200		12/23/2010	11/2/2011		2,925	0	5,652	-2,727			0	-2,727	
1,461	KIT DIGITAL INC	482470200		12/13/2010	3/26/2012		2,259	0	5,263	-3,004			0	-3,004	
1,462	KIT DIGITAL INC	482470200		12/13/2010	3/26/2012		1,329	0	3,073	-1,744			0	-1,744	
1,463	KIT DIGITAL INC	482470200		12/14/2010	3/26/2012		3,255	0	7,303	-4,048			0	-4,048	
1,464	KIT DIGITAL INC	482470200		12/15/2010	3/26/2012		5,580	0	12,582	-7,002			0	-7,002	
1,465	KIT DIGITAL INC	482470200		12/23/2010	3/26/2012		1,794	0	4,360	-2,566			0	-2,566	
1,466	KIT DIGITAL INC	482470200		2/2/2012	3/26/2012		9,699	0	16,934	-7,235			0	-7,235	
1,467	KANSAS CITY SOUTHERN	485170302		12/23/2010	8/12/2011		9,788	0	8,681	1,107			0	1,107	
1,468	KANSAS CITY SOUTHERN	485170302		12/23/2010	11/2/2011		2,525	0	1,929	596			0	596	
1,469	KANSAS CITY SOUTHERN	485170302		7/23/2010	11/2/2011		3,787	0	2,307	1,480			0	1,480	
1,470	KDDI CORP-UNSPONSORED ADR	48667L106		7/26/2010	5/15/2012		12,277	0	9,660	2,617			0	2,617	
1,471	KIMBERLY CLARK CORP	494368103		3/23/2012	5/1/2012		788	0	735	53			0	53	
1,472	KIMCO REALTY CORP	49446R109		3/23/2012	5/1/2012		199	0	192	7			0	7	
1,473	KINDER MORGAN INC	49456B101		3/23/2012	4/3/2012		18,523	0	17,633	890			0	890	
1,474	KINDRED HEALTHCARE INC	494580103		4/28/2011	8/8/2011		11,188	0	25,621	-14,433			0	-14,433	
1,475	KINDRED HEALTHCARE INC	494580103		11/14/2011	1/26/2012		18,028	0	18,062	-34			0	-34	
1,476	KIRBY CORP	497266106		10/21/2011	11/2/2011		3,655	0	3,531	124			0	124	
1,477	KIRBY CORP	497266106		10/21/2011	6/25/2012		9,202	0	12,359	-3,157			0	-3,157	
1,478	KIRBY CORP	497266106		10/21/2011	6/25/2012		10,078	0	13,516	-3,438			0	-3,438	
1,479	KODIAK OIL & GAS CORP	50015Q100		4/29/2011	7/5/2011		29,539	0	34,226	-4,687			0	-4,687	
1,480	KRAFT FOODS INC CL A	50075N104		3/23/2012	5/1/2012		398	0	383	15			0	15	
1,481	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/18/2012		46,506	0	44,163	2,343			0	2,343	
1,482	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/24/2012		28,979	0	27,602	1,377			0	1,377	
1,483	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/24/2012		23,213	0	22,082	1,131			0	1,131	
1,484	KRAFT FOODS INC 5 375% 2/10/20	50075NBA1		9/8/2010	5/30/2012		34,894	0	33,122	1,772			0	1,772	
1,485	KRATON PERFORMANCE POLYMERS INC	50077C106		5/12/2011	8/3/2011		2,883	0	4,054	-1,171			0	-1,171	
1,486	KRATON PERFORMANCE POLYMERS INC	50077C106		5/12/2011	8/3/2011		24,634	0	35,271	-10,637			0	-10,637	
1,487	KRONOS WORLDWIDE INC	50105F105		3/17/2011	9/9/2011		9,635	0	13,150	-3,515			0	-3,515	
1,488	KRONOS WORLDWIDE INC	50105F105		3/17/2011	9/9/2011		5,219	0	7,146	-1,927			0	-1,927	
1,489	KRONOS WORLDWIDE INC	50105F105		3/18/2011	9/9/2011		4,014	0	5,572	-1,558			0	-1,558	
1,490	KRONOS WORLDWIDE INC	50105F105		3/21/2011	9/9/2011		4,817	0	6,864	-2,047			0	-2,047	
1,491	LKQ CORP	501889208		12/20/2011	4/10/2012		33,439	0	34,372	-933			0	-933	
1,492	L OREAL CO ADR	502117203		8/17/2010	5/15/2012		17,884	0	15,249	2,635			0	2,635	
1,493	LAS VEGAS SANDS CORP	517834107		5/20/2011	1/12/2012		10,676	0	10,095	581			0	581	
1,494	LAS VEGAS SANDS CORP	517834107		5/20/2011	4/19/2012		29,639	0	21,451	8,188			0	8,188	
1,495	NUPATHE INC	67059M100		12/23/2010	8/3/2011		694	0	1,380	-686			0	-686	
1,496	NUPATHE INC	67059M100		12/27/2010	8/3/2011		1,435	0	2,905	-1,470			0	-1,470	
1,497	NUPATHE INC	67059M100		12/28/2010	8/3/2011		185	0	388	-203			0	-203	
1,498	NUPATHE INC	67059M100		12/20/2010	8/3/2011		1,541	0	2,924	-1,383			0	-1,383	
1,499	NUPATHE INC	67059M100		12/17/2010	8/4/2011		1,352	0	2,950	-1,598			0	-1,598	
1,500	NUPATHE INC	67059M100		12/17/2010	8/4/2011		920	0	2,002	-1,082			0	-1,082	
1,501	NUPATHE INC	67059M100		12/20/2010	8/4/2011		1,267	0	2,683	-1,416			0	-1,416	
1,502	NUPATHE INC	67059M100		12/20/2010	8/4/2011		928	0	1,993	-1,065			0	-1,065	
1,503	NUPATHE INC	67059M100		12/21/2010	8/4/2011		654	0	1,396	-742			0	-742	
1,504	NUPATHE INC	67059M100		12/21/2010	8/4/2011		613	0	1,314	-701			0	-701	
1,505	NUPATHE INC	67059M100		12/17/2010	8/4/2011		12	0	25	-13			0	-13	
1,506	NUPATHE INC	67059M100		12/17/2010	8/5/2011		1,008	0	2,117	-1,109			0	-1,109	
1,507	NXSTAGE MEDICAL INC	67072V103		9/21/2011	11/2/2011		4,211	0	3,702	509			0	509	
1,508	NXSTAGE MEDICAL INC	67072V103		9/21/2011	4/13/2012		4,862	0	5,261	-399			0	-399	

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		Long Term CG Distributions	Short Term CG Distributions												
		474,485	0					44,603,353	0	43,925,359	677,994	0	0	0	677,994
1.509	NXSTAGE MEDICAL INC	67072V103			9/21/2011	4/16/2012		16,640	0	18,315	-1,675			0	-1,675
1.510	OCCIDENTAL PETROLEUM CORP	674599105			4/23/2009	8/15/2011		195,901	0	122,172	73,729			0	73,729
1.511	OCCIDENTAL PETROLEUM CORP	674599105			4/23/2009	8/15/2011		40,961	0	25,521	15,440			0	15,440
1.512	OCCIDENTAL PETROLEUM CORP	674599105			6/11/2010	8/15/2011		9,884	0	9,276	608			0	608
1.513	OCCIDENTAL PETROLEUM CORP	674599105			6/11/2010	8/15/2011		91,450	0	86,724	4,726			0	4,726
1.514	OCCIDENTAL PETROLEUM CORP	674599105			8/20/2010	8/15/2011		15,138	0	12,765	2,373			0	2,373
1.515	OMNICOM GROUP INC	681919106			1/24/2008	8/15/2011		7,850	0	8,411	-561			0	-561
1.516	ACME PACKET INC	004764106			12/23/2010	11/2/2011		1,119	0	1,119	0			0	0
1.517	ACME PACKET INC	004764106			11/1/2011	11/2/2011		5,966	0	5,966	0			0	0
1.518	ACME PACKET INC	004764106			8/11/2011	11/30/2011		2,312	0	3,678	-1,366			0	-1,366
1.519	ACME PACKET INC	004764106			8/15/2011	11/30/2011		67,391	0	112,535	-45,144			0	-45,144
1.520	ACME PACKET INC	004764106			5/5/2010	1/4/2012		9,916	0	10,499	-583			0	-583
1.521	ACME PACKET INC	004764106			7/23/2010	1/4/2012		6,102	0	7,747	-1,645			0	-1,645
1.522	ACME PACKET INC	004764106			8/3/2010	1/4/2012		5,848	0	6,259	-411			0	-411
1.523	ACME PACKET INC	004764106			11/1/2011	1/4/2012		9,153	0	13,945	-4,792			0	-4,792
1.524	ACME PACKET INC	004764106			12/22/2010	1/4/2012		763	0	1,690	-927			0	-927
1.525	ACME PACKET INC	004764106			11/10/2011	1/4/2012		1,271	0	1,844	-573			0	-573
1.526	ACME PACKET INC	004764106			11/1/2011	1/4/2012		4,068	0	6,132	-2,064			0	-2,064
1.527	ADVANCED INFO SVC-SPON ADR	00753G103			7/26/2010	5/8/2012		25,315	0	13,046	12,269			0	12,269
1.528	BAIDU, INC	056752108			1/30/2012	6/27/2012		27,420	0	32,406	-4,986			0	-4,986
1.529	BAIDU, INC	056752108			3/15/2012	6/27/2012		18,280	0	22,394	-4,114			0	-4,114
1.530	BANGKOK BANK PCL-UNSPON ADR	059893107			5/14/2012	5/15/2012		14,613	0	14,853	-240			0	-240
1.531	BANK OF AMERICA CORP	060505104			5/7/2009	8/15/2011		14,557	0	25,601	-11,044			0	-11,044
1.532	BANK OF AMERICA CORP	060505104			5/21/2009	8/15/2011		79,561	0	119,015	-39,454			0	-39,454
1.533	BANK OF AMERICA CORP	060505104			6/15/2009	8/15/2011		19,486	0	33,605	-14,119			0	-14,119
1.534	BANK OF AMERICA CORP	060505104			6/15/2009	8/15/2011		40,281	0	70,601	-30,320			0	-30,320
1.535	BANK OF AMERICA CORP	060505104			6/15/2009	8/15/2011		14,480	0	25,447	-10,967			0	-10,967
1.536	BANK OF AMERICA CORP	060505104			8/20/2010	8/15/2011		6,624	0	11,085	-4,461			0	-4,461
1.537	BANKRATE INC	06647F102			9/23/2011	11/2/2011		3,619	0	2,927	692			0	692
1.538	BANKRATE INC	06647F102			9/23/2011	12/16/2011		20,590	0	17,889	2,701			0	2,701
1.539	BARCLAYS BANK PLC 5.0% 9/22/16	06739FGF2			9/17/2009	1/18/2012		15,795	0	14,981	814			0	814
1.540	BARCLAYS BANK PLC 5.0% 9/22/16	06739FGF2			9/17/2009	1/19/2012		10,550	0	9,987	563			0	563
1.541	BAXTER INTERNATIONAL INC	071813109			8/15/2011	10/28/2011		37,597	0	36,613	984			0	984
1.542	BAXTER INTERNATIONAL INC	071813109			7/23/2010	11/8/2011		113,637	0	92,044	21,593			0	21,593
1.543	BAXTER INTERNATIONAL INC	071813109			9/24/2010	11/8/2011		16,855	0	15,198	1,657			0	1,657
1.544	BAXTER INTERNATIONAL INC	071813109			12/23/2010	11/8/2011		9,787	0	9,099	688			0	688
1.545	BAXTER INTERNATIONAL INC	071813109			8/10/2011	12/15/2011		58,200	0	61,600	-3,400			0	-3,400
1.546	BAXTER INTERNATIONAL INC	071813109			8/15/2011	12/15/2011		66,930	0	74,302	-7,372			0	-7,372
1.547	BAYER A G SPONSORED ADR	072730302			7/26/2010	5/15/2012		17,667	0	15,873	1,794			0	1,794
1.548	B E AEROSPACE INC	073302101			12/23/2010	8/12/2011		6,890	0	7,402	-512			0	-512
1.549	B E AEROSPACE INC	073302101			12/23/2010	11/2/2011		2,968	0	2,961	7			0	7
1.550	B E AEROSPACE INC	073302101			7/23/2010	11/2/2011		1,484	0	1,203	281			0	281
1.551	B E AEROSPACE INC	073302101			7/23/2010	1/30/2012		11,532	0	8,422	3,110			0	3,110
1.552	B E AEROSPACE INC	073302101			9/18/2009	1/30/2012		824	0	397	427			0	427
1.553	BSCMS 2004-PWR5 A3 4.565% 7/11/42	07383FQ35			2/1/2010	7/11/2011		9,838	0	10,040	-202			0	-202
1.554	BSCMS 2004-PWR5 A3 4.565% 7/11/42	07383FQ35			2/1/2010	8/11/2011		48,347	0	49,336	-989			0	-989
1.555	BSCMS 2004-PWR5 A3 4.565% 7/11/42	07383FQ35			2/1/2010	9/13/2011		38,183	0	38,965	-782			0	-782
1.556	BHP LTD	088606108			7/26/2010	5/15/2012		13,899	0	15,034	-1,135			0	-1,135
1.557	BOSTON PROPERTIES INC	101121101			6/6/2011	11/2/2011		3,871	0	4,138	-267			0	-267
1.558	BRIGHAM EXPLORATION CO	109178103			4/5/2010	10/31/2011		22,913	0	11,253	11,660			0	11,660
1.559	BRIGHAM EXPLORATION CO	109178103			7/23/2010	10/31/2011		14,184	0	6,817	7,367			0	7,367
1.560	BRIGHAM EXPLORATION CO	109178103			12/23/2010	10/31/2011		12,729	0	9,604	3,125			0	3,125
1.561	BRISTOL-MYERS SQUIBB CO	110122108			4/19/2012	5/1/2012		335	0	343	-8			0	-8
1.562	BRITISH AMERICAN TOBACCO ADR PLC	110448107			7/26/2010	5/15/2012		32,919	0	23,328	9,591			0	9,591
1.563	BUNZL PLC-SPONS ADR	120738406			7/26/2010	5/15/2012		18,766	0	13,006	5,760			0	5,760
1.564	C&J ENERGY SERVICES INC	12467B304			12/16/2011	1/26/2012		18,254	0	22,263	-4,009			0	-4,009
1.565	CBS CORP-CLASS BWI	124857202			5/5/2011	8/15/2011		117,394	0	126,411	-9,017			0	-9,017
1.566	CF INDUSTRIES HOLDINGS INC	125269100			2/25/2011	11/2/2011		6,581	0	5,406	1,175			0	1,175

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		Long Term CG Distributions	Short Term CG Distributions												
		474,485	0												
1,567	CF INDUSTRIES HOLDINGS INC	125269100			2/25/2011	1/18/2012		5,731	0	4,713	1,018			0	677,994
1,568	CF INDUSTRIES HOLDINGS INC	125269100			2/25/2011	1/30/2012		17,934	0	14,276	3,658			0	3,658
1,569	CF INDUSTRIES HOLDINGS INC	125269100			2/25/2011	3/6/2012		17,680	0	14,415	3,265			0	3,265
1,570	CIGNA CORP	125509109			6/19/2009	8/15/2011		4,458	0	2,482	1,976			0	1,976
1,571	CIGNA CORP	125509109			6/22/2009	8/15/2011		108,328	0	59,319	49,009			0	49,009
1,572	CLECO CORP NEW	12551W105			8/9/2011	1/12/2011		7,279	0	6,272	1,007			0	1,007
1,573	CABLEVISION SYS CORP CL A	12686C109			1/27/2011	8/2/2011		3,764	0	3,959	-195			0	-195
1,574	CABOT OIL & GAS CORP CL A	127097103			12/23/2010	1/12/2011		6,407	0	2,933	3,474			0	3,474
1,575	CABOT OIL & GAS CORP CL A	127097103			11/10/2010	1/12/2011		2,403	0	1,030	1,373			0	1,373
1,576	CABOT OIL & GAS CORP CL A	127097103			11/10/2010	3/14/2012		27,655	0	13,905	13,750			0	13,750
1,577	CAMDEN PROPERTY TRUST REIT	133131102			12/23/2010	1/12/2011		4,724	0	4,181	543			0	543
1,578	CAMERON INTERNATIONAL CORP	13342B105			8/15/2011	9/28/2011		78,680	0	86,266	-7,586			0	-7,586
1,579	CAMERON INTERNATIONAL CORP	13342B105			2/1/2011	1/13/2012		17,839	0	18,897	-1,058			0	-1,058
1,580	CAMERON INTERNATIONAL CORP	13342B105			1/31/2011	1/13/2012		8,230	0	8,520	-290			0	-290
1,581	CAMERON INTERNATIONAL CORP	13342B105			1/24/2011	2/10/2012		38,794	0	35,360	3,434			0	3,434
1,582	CAMERON INTERNATIONAL CORP	13342B105			1/25/2011	2/10/2012		38,794	0	34,693	4,101			0	4,101
1,583	CAMERON INTERNATIONAL CORP	13342B105			1/26/2011	2/10/2012		843	0	762	81			0	81
1,584	CAMERON INTERNATIONAL CORP	13342B105			1/27/2011	2/10/2012		27,437	0	25,765	1,672			0	1,672
1,585	CAMERON INTERNATIONAL CORP	13342B105			1/29/2011	2/10/2012		9,164	0	8,538	626			0	626
1,586	CAMERON INTERNATIONAL CORP	13342B105			1/31/2011	2/10/2012		3,598	0	3,387	211			0	211
1,587	CAMERON INTERNATIONAL CORP	13342B105			5/9/2011	2/10/2012		18,554	0	16,355	2,199			0	2,199
1,588	CAMERON INTERNATIONAL CORP	13342B105			8/15/2011	2/10/2012		138,310	0	121,266	17,044			0	17,044
1,589	CAPITAL ONE FINANCIAL CORP	14040H105			1/19/2010	8/15/2011		31,720	0	29,609	2,111			0	2,111
1,590	CONSECO FINANCIAL GROUP INC	12621E103			12/23/2010	1/12/2011		3,037	0	3,525	-488			0	-488
1,591	CAPITAL ONE FINANCIAL CORP	14040H105			7/7/2010	8/15/2011		63,892	0	57,724	6,168			0	6,168
1,592	CAPITAL ONE FINANCIAL CORP	14040H105			8/20/2010	8/15/2011		6,344	0	5,300	1,044			0	1,044
1,593	CAPITAL ONE FINANCIAL CORP	14040H105			9/30/2010	8/15/2011		140,020	0	122,334	17,686			0	17,686
1,594	CARDINAL HEALTH INC	14149Y108			8/15/2011	10/20/2011		35,950	0	35,203	747			0	747
1,595	CARDINAL HEALTH INC	14149Y108			8/15/2011	10/28/2011		134,842	0	123,003	11,839			0	11,839
1,596	CARDIOME PHARMA CORPORATION	14159U202			1/3/2011	1/12/2011		2,116	0	4,406	-2,290			0	-2,290
1,597	CARDIOME PHARMA CORPORATION	14159U202			1/3/2011	1/12/2011		1,961	0	4,075	-2,114			0	-2,114
1,598	CARDIOME PHARMA CORPORATION	14159U202			1/3/2011	1/18/2012		447	0	1,229	-782			0	-782
1,599	CARDIOME PHARMA CORPORATION	14159U202			1/3/2011	1/19/2012		588	0	1,552	-964			0	-964
1,600	CARDIOME PHARMA CORPORATION	14159U202			1/3/2011	1/19/2012		1,936	0	5,175	-3,239			0	-3,239
1,601	CARDIOME PHARMA CORPORATION	14159U202			12/13/2010	1/19/2012		339	0	863	-524			0	-524
1,602	CARDIOME PHARMA CORPORATION	14159U202			12/13/2010	1/20/2012		911	0	2,282	-1,371			0	-1,371
1,603	CARDIOME PHARMA CORPORATION	14159U202			12/13/2010	1/23/2012		432	0	1,110	-678			0	-678
1,604	CARDIOME PHARMA CORPORATION	14159U202			12/13/2010	1/24/2012		3,375	0	8,696	-5,321			0	-5,321
1,605	CARDIOME PHARMA CORPORATION	14159U202			12/13/2010	1/25/2012		2,219	0	5,797	-3,578			0	-3,578
1,606	CARDIOME PHARMA CORPORATION	14159U202			12/13/2010	1/25/2012		192	0	493	-301			0	-301
1,607	CHUBB CORP	171232101			3/6/2008	8/15/2011		20,864	0	16,674	4,190			0	4,190
1,608	CHUBB CORP	171232101			3/13/2008	8/15/2011		8,591	0	6,987	1,604			0	1,604
1,609	CHUBB CORP	171232101			7/16/2008	8/15/2011		11,659	0	8,788	2,871			0	2,871
1,610	CABLEVISION SYS CORP CL A	12686C109			1/26/2011	8/2/2011		14,350	0	15,081	-731			0	-731
1,611	CHUBB CORP	171232101			10/10/2008	8/15/2011		21,478	0	12,639	8,839			0	8,839
1,612	CHUBB CORP	171232101			10/16/2008	8/15/2011		23,319	0	15,175	8,144			0	8,144
1,613	CHUBB CORP	171232101			10/20/2008	8/15/2011		22,092	0	16,621	5,471			0	5,471
1,614	CIGNA CORP	171779309			3/3/2011	7/5/2011		25,308	0	39,655	-14,347			0	-14,347
1,615	CISCO SYSTEMS INC 5.5% 2/22/16	17275RAC6			3/11/2009	12/6/2011		11,570	0	10,345	1,225			0	1,225
1,616	CISCO SYSTEMS INC 5.5% 2/22/16	17275RAC6			12/14/2007	12/6/2011		23,139	0	20,066	3,073			0	3,073
1,617	CITIGROUP INC PFD	172967416			3/23/2012	3/28/2012		7,666	0	7,688	-22			0	-22
1,618	SOUTHWESTERN ENERGY CO	845467109			5/15/2009	7/20/2011		22,343	0	18,614	3,729			0	3,729
1,619	SOUTHWESTERN ENERGY CO	845467109			5/15/2009	8/17/2011		32,379	0	32,872	-493			0	-493
1,620	SOUTHWESTERN ENERGY CO	845467109			7/20/2010	8/17/2011		62,418	0	58,600	3,818			0	3,818
1,621	SOUTHWESTERN ENERGY CO	845467109			9/22/2010	8/17/2011		18,725	0	15,458	3,267			0	3,267
1,622	SOUTHWESTERN ENERGY CO	845467109			12/23/2010	8/17/2011		7,022	0	6,460	562			0	562
1,623	SOUTHWESTERN ENERGY CO	845467109			8/15/2011	9/28/2011		98,803	0	110,593	-11,790			0	-11,790
1,624	SPECTRA ENERGY CORP-W/I	847560109			3/23/2012	5/1/2012		313	0	318	-5			0	-5

		Amount		Long Term CG Distributions										Short Term CG Distributions																						
		474,485		Totals					44,603,353					0					43,925,358					677,994					0					677,994		
		CUSIP #		How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses																					
1,625	SPECTRA ENERGY CORP-WI	847560109			3/23/2012	6/8/2012	49,568	0	56,547	-6,979			0		-6,979																					
1,626	TELEFONICA EMISIONES A 949%	1/15/187938WAJ2			6/22/2009	1/25/2012	56,303	0	55,000	1,303			0		1,303																					
1,627	TERADATA CORPORATION	88076W103			8/15/2011	2/10/2012	51,544	0	46,254	5,290			0		5,290																					
1,628	TERADATA CORPORATION	88076W103			7/27/2011	2/10/2012	22,356	0	19,931	2,425			0		2,425																					
1,629	TERADATA CORPORATION	88076W103			7/27/2011	4/17/2012	13,842	0	11,073	2,769			0		2,769																					
1,630	TEREX CORP NEW	880779103			1/12/2010	8/3/2011	16,313	0	21,543	-5,230			0		-5,230																					
1,631	TEREX CORP NEW	880779103			12/23/2010	8/3/2011	5,501	0	8,828	-3,327			0		-3,327																					
1,632	TEREX CORP NEW	880779103			1/18/2010	2/7/2012	10,378	0	8,279	2,099			0		2,099																					
1,633	TEREX CORP NEW	880779103			1/18/2012	3/6/2012	6,372	0	5,220	1,152			0		1,152																					
1,634	TEREX CORP NEW	880779103			1/18/2010	3/6/2012	5,475	0	4,500	975			0		975																					
1,635	TESCO PLC SPONSORED ADR	881575302			7/26/2010	5/15/2012	10,945	0	13,320	-2,375			0		-2,375																					
1,636	TEXAS INSTRUMENTS INC	882508104			1/18/2012	3/9/2012	13,541	0	13,897	-356			0		-356																					
1,637	TEXAS INSTRUMENTS INC	882508104			1/19/2012	3/9/2012	23,535	0	24,708	-1,173			0		-1,173																					
1,638	TEXAS INSTRUMENTS INC	882508104			1/14/2011	3/9/2012	28,693	0	28,398	295			0		295																					
1,639	TEXAS INSTRUMENTS INC	882508104			1/19/2012	4/17/2012	18,942	0	19,631	-689			0		-689																					
1,640	TEXAS INSTRUMENTS INC	882508104			1/19/2012	5/1/2012	1,598	0	1,692	-94			0		-94																					
1,641	TEXAS INSTRUMENTS INC	882508104			1/14/2011	5/17/2012	37,745	0	40,842	-3,097			0		-3,097																					
1,642	TEXAS INSTRUMENTS INC	882508104			1/19/2012	6/1/2012	21,851	0	26,739	-4,888			0		-4,888																					
1,643	TEXTRON INC	883203101			10/10/2008	8/15/2011	3,921	0	3,934	-13			0		-13																					
1,644	TEXTRON INC	883203101			9/2/2009	8/15/2011	14,830	0	15,278	-448			0		-448																					
1,645	TEXTRON INC	883203101			9/2/2009	8/15/2011	86,593	0	88,700	-2,107			0		-2,107																					
1,646	THERMO FISHER SCIENTIFIC INC	883556102			10/10/2008	8/15/2011	18,537	0	13,499	5,038			0		5,038																					
1,647	THERMO FISHER SCIENTIFIC INC	883556102			10/16/2008	8/15/2011	19,628	0	14,998	4,630			0		4,630																					
1,648	THERMO FISHER SCIENTIFIC INC	883556102			10/20/2008	8/15/2011	19,082	0	15,501	3,581			0		3,581																					
1,649	THERMO FISHER SCIENTIFIC INC	883556102			11/4/2008	8/15/2011	12,540	0	9,924	2,616			0		2,616																					
1,650	THERMO FISHER SCIENTIFIC INC	883556102			11/6/2009	8/15/2011	84,508	0	69,540	14,968			0		14,968																					
1,651	THERMO FISHER SCIENTIFIC INC	883556102			11/6/2009	8/15/2011	56,157	0	45,902	10,255			0		10,255																					
1,652	THERMO FISHER SCIENTIFIC INC	883556102			8/20/2010	8/15/2011	9,814	0	7,960	1,854			0		1,854																					
1,653	TIME WARNER INC	887317303			12/4/2008	8/15/2011	85,569	0	56,275	29,294			0		29,294																					
1,654	TIME WARNER INC	887317A14			7/7/2010	1/10/2012	42,178	0	39,952	2,226			0		2,226																					
1,655	TIME WARNER INC	887317A14			7/8/2010	1/10/2012	5,272	0	5,031	241			0		241																					
1,656	TIME WARNER INC	887317A14			7/8/2010	1/10/2012	15,817	0	15,068	749			0		749																					
1,657	TIME WARNER INC	887317A14			6/29/2011	1/10/2012	10,544	0	10,347	197			0		197																					
1,658	TIMKEN CO	887389104			10/21/2011	11/2/2011	4,207	0	4,044	163			0		163																					
1,659	TIMKEN CO	887389104			10/21/2011	3/6/2012	8,419	0	6,874	1,545			0		1,545																					
1,660	TIVO INC	888706108			5/13/2010	11/2/2011	8,425	0	13,858	-5,433			0		-5,433																					
1,661	TIVO INC	888706108			5/13/2010	4/13/2012	2,923	0	4,619	-1,696			0		-1,696																					
1,662	TIVO INC	888706108			10/28/2010	4/13/2012	9,780	0	9,893	-113			0		-113																					
1,663	TIVO INC	888706108			10/12/2010	4/13/2012	4,272	0	3,923	349			0		349																					
1,664	TOTAL S A ADR	89151E109			7/26/2010	4/20/2012	45,972	0	47,155	-1,183			0		-1,183																					
1,665	TOTAL S A ADR	89151E109			1/6/2011	4/20/2012	5,746	0	6,583	-837			0		-837																					
1,666	TOYOTA MOTOR CORP ADR	892331307			12/22/2010	5/15/2012	15,720	0	15,553	167			0		167																					
1,667	U S TREASURY NOTE	1 25% 3/15/14 912828PZ7			3/23/2011	6/7/2012	101,711	0	100,379	1,332			0		1,332																					
1,668	UNITED STATES T-NOTE	1 25% 4/15/14/912828QC7			4/19/2011	2/15/2012	76,520	0	75,258	1,262			0		1,262																					
1,669	UNITED STATES T-NOTE	1 25% 4/15/14/912828QC7			4/19/2011	2/17/2012	30,592	0	30,103	489			0		489																					
1,670	UNITED STATES T-NOTE	1 25% 2/15/14/912828QH6			3/1/2011	3/28/2012	76,277	0	75,214	1,063			0		1,063																					
1,671	UNITED STATES T-NOTE	1 25% 2/15/14/912828QH6			2/15/2011	5/18/2012	66,066	0	64,698	1,368			0		1,368																					
1,672	UNITED STATES T-NOTE	1 25% 2/15/14/912828QH6			2/15/2011	5/18/2012	50,820	0	49,768	1,052			0		1,052																					
1,673	UNITED STATES T-NOTE	1 25% 2/15/14/912828QH6			3/1/2011	5/18/2012	81,312	0	80,228	1,084			0		1,084																					
1,674	UNITED STATES T-NOTE	0 75% 3/31/13/912828QL7			4/15/2011	10/6/2011	10,075	0	10,008	67			0		67																					
1,675	UNITED STATES T-NOTE	0 75% 3/31/13/912828QL7			3/31/2011	10/20/2011	25,187	0	24,988	199			0		199																					
1,676	UNITED STATES T-NOTE	0 75% 3/31/13/912828QL7			4/15/2011	10/20/2011	25,187	0	25,021	166			0		166																					
1,677	UNITED STATES T-NOTE	1 5% 6/30/16/912828QR4			7/18/2011	8/9/2011	30,696	0	30,103	593			0		593																					
1,678	UNITED STATES T-NOTE	1 5% 6/30/16/912828QR4			7/18/2011	8/10/2011	30,878	0	30,103	775			0		775																					
1,679	UNITED STATES T-NOTE	1 5% 6/30/16/912828QR4			7/18/2011	3/20/2012	15,292	0	15,052	240			0		240																					
1,680	UNITED STATES T-NOTE	0 75% 7/15/14/912828QU7			8/5/2011	10/18/2011	25,141	0	25,110	31			0		31																					
1,681	UNITED STATES T-NOTE	1 5% 7/31/16/912828QX1			8/16/2011	6/7/2012	5,183	0	5,125	58			0		58																					
1,682	UNITED STATES T-NOTE	2 25% 7/31/16/912828QY9			8/24/2011	2/29/2012	26,547	0	26,098	449			0		449																					

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							474,485	0								677,994
1,683	UNITED STATES T-NOTE 2.25% 7/31/18	912828RCY9		8/24/2011	3/20/2012				41,587	0	41,756	-169			0	-169
1,684	UNITED STATES T-NOTE 2.25% 8/15/21	912828RC6		8/24/2011	8/30/2011				9,949	0	9,949	0			0	0
1,685	UNITED STATES T-NOTE 2.25% 8/15/21	912828RC6		10/20/2011	1/7/2011				75,735	0	74,757	978			0	978
1,686	UNITED STATES T-NOTE 2.25% 8/15/21	912828RC6		8/24/2011	1/7/2011				10,098	0	9,963	135			0	135
1,687	UNITED STATES T-NOTE 2.25% 8/15/21	912828RC6		8/5/2011	11/30/2011				5,038	0	4,968	70			0	70
1,688	UNITED STATES T-NOTE 2.25% 8/15/21	912828RC6		8/24/2011	11/30/2011				20,132	0	19,927	225			0	225
1,689	UNITED STATES T-NOTE 2.25% 8/15/21	912828RC6		10/17/2011	11/30/2011				35,266	0	34,822	444			0	444
1,690	UNITED STATES T-NOTE 2.25% 8/15/21	912828RC6		8/18/2011	4/24/2012				5,101	0	4,946	155			0	155
1,691	UNITED STATES T-NOTE 2.25% 8/15/21	912828RC6		8/24/2011	4/24/2012				51,052	0	49,422	1,630			0	1,630
1,692	US TREASURY NOTE 2.0% 11/15/21	912828RR3		5/24/2012	5/30/2012				20,701	0	20,510	191			0	191
1,693	US TREASURY NOTE 2.0% 11/15/21	912828RR3		5/24/2012	5/30/2012				25,877	0	25,613	264			0	264
1,694	US TREASURY NOTE 2.0% 11/15/21	912828RR3		11/22/2011	5/30/2012				5,175	0	5,015	160			0	160
1,695	US TREASURY NOTE 0.875% 11/30/18	912828RU6		11/30/2011	2/9/2012				15,050	0	14,940	110			0	110
1,696	US TREASURY NOTE 0.875% 11/30/18	912828RU6		11/30/2011	6/7/2012				45,452	0	44,819	633			0	633
1,697	U S TREASURY NOTE 2.0% 2/15/22	912828SF8		2/24/2012	4/4/2012				58,694	0	60,110	-1,416			0	-1,416
1,698	U S TREASURY NOTE 2.0% 2/15/22	912828SF8		2/24/2012	4/5/2012				29,477	0	30,055	-578			0	-578
1,699	U S TREASURY NOTE 1.25% 4/30/19	912828ST8		5/18/2012	6/29/2012				323,624	0	321,876	1,748			0	1,748
1,700	UNIVERSAL AMERICAN CORP	91338E101		11/21/2011	1/12/2012				25,477	0	28,738	-3,261			0	-3,261
1,701	UNIVERSAL HEALTH SERVICES CL B	913903100		12/23/2010	11/2/2011				5,266	0	5,650	-384			0	-384
1,702	UNIVERSITY CALIF REV 1.98% 5/15/50	91412GEV3		12/7/2010	9/8/2011				40,709	0	40,000	709			0	709
1,703	VALE SA-SP ADR	91912E105		10/4/2006	8/15/2011				22,951	0	9,001	13,950			0	13,950
1,704	VALE SA-SP ADR	91912E105		10/16/2006	8/15/2011				8,743	0	3,914	4,829			0	4,829
1,705	WEBSTER FINL CORP WATERBURY CO	947890109		1/25/2011	4/3/2012				2,678	0	2,772	-94			0	-94
1,706	WELLCARE HEALTH PLANS INC	949461T06		11/21/2011	4/20/2012				17,637	0	14,003	3,674			0	3,674
1,707	WELLCARE HEALTH PLANS INC	949461T06		11/22/2011	4/20/2012				18,357	0	14,876	3,481			0	3,481
1,708	WELLS FARGO & COMPANY	949746101		3/3/2008	8/15/2011				4,980	0	5,838	-856			0	-856
1,709	WELLS FARGO & COMPANY	949746101		3/6/2008	8/15/2011				14,690	0	16,479	-1,789			0	-1,789
1,710	WELLS FARGO & COMPANY	949746101		5/23/2008	8/15/2011				10,457	0	11,655	-1,198			0	-1,198
1,711	WELLS FARGO & COMPANY	949746101		6/3/2008	8/15/2011				5,727	0	6,274	-547			0	-547
1,712	WELLS FARGO & COMPANY	949746101		10/10/2008	8/15/2011				16,682	0	17,713	-1,031			0	-1,031
1,713	WELLS FARGO & COMPANY	949746101		8/10/2010	8/15/2011				83,408	0	93,662	-10,254			0	-10,254
1,714	WELLS FARGO & COMPANY	949746101		9/13/2010	8/15/2011				6,971	0	7,380	-409			0	-409
1,715	WELLS FARGO & COMPANY	949746101		1/27/2012	5/1/2012				1,701	0	1,479	222			0	222
1,716	WESTPORT INNOVATIONS INC	960908309		11/14/2011	12/16/2011				18,623	0	18,669	-46			0	-46
1,717	WISCONSIN ENERGY CORP	976657106		12/23/2010	11/2/2011				5,788	0	5,324	464			0	464
1,718	WISCONSIN ENERGY CORP	976657106		8/9/2011	11/2/2011				643	0	564	79			0	79
1,719	STANDARD PACIFIC CORP	85375C101		11/17/2011	1/30/2012				3,151	0	2,661	490			0	490
1,720	STANDARD PACIFIC CORP	85375C101		11/17/2011	1/30/2012				1,879	0	1,571	308			0	308
1,721	STANDARD PACIFIC CORP	85375C101		11/17/2011	1/31/2012				2,063	0	1,796	267			0	267
1,722	STANDARD PACIFIC CORP	85375C101		11/17/2011	2/1/2012				13,588	0	11,895	1,693			0	1,693
1,723	STANLEY BLACK & DECKER INC	854502101		5/18/2011	10/21/2011				9,366	0	11,250	-1,884			0	-1,884
1,724	STANLEY BLACK & DECKER INC	854502101		5/18/2011	11/2/2011				3,817	0	4,500	-683			0	-683
1,725	STARWOOD HOTELS & RESORTS WOR	85590A401		12/23/2010	11/2/2011				7,002	0	8,637	-1,635			0	-1,635
1,726	STATE STREET CORP	857477103		8/12/2011	4/27/2012				54,152	0	41,198	12,954			0	12,954
1,727	STATOIL ASA ADR	85771P102		1/6/2011	5/15/2012				8,815	0	8,296	519			0	519
1,728	STATOIL ASA ADR	85771P102		7/26/2010	5/15/2012				7,808	0	6,526	1,282			0	1,282
1,729	STEEL DYNAMICS INC	858119100		1/18/2012	5/15/2012				17,328	0	22,695	-5,367			0	-5,367
1,730	DREYFUS PRE STRAT INTER ST-I	86271F768		8/23/2007	5/15/2012				766,046	0	750,000	16,046			0	16,046
1,731	DREYFUS PRE STRAT INTER ST-I	86271F768		4/7/2008	5/15/2012				98,292	0	98,826	-534			0	-534
1,732	DREYFUS PRE STRAT INTER ST-I	86271F768		2/29/2008	5/15/2012				135,662	0	131,557	4,105			0	4,105
1,733	DREYFUS PRE STRAT INTER ST-I	86271F768		2/29/2008	6/18/2012				600,000	0	585,480	14,520			0	14,520
1,734	STRATEGIC HOTELS & RESORTS INC	862721T06		4/19/2011	11/2/2011				3,818	0	4,306	-488			0	-488
1,735	SUCCESSFACTORS INC	864596101		7/28/2010	7/13/2011				32,048	0	24,005	8,043			0	8,043
1,736	SUCCESSFACTORS INC	864596101		12/23/2010	7/13/2011				10,879	0	11,318	-439			0	-439
1,737	SUMCO CORP-UNSPON ADR	86558P109		2/4/2011	5/10/2012				17,307	0	30,780	-13,473			0	-13,473
1,738	SUNTRUST BANKS INC	867914103		1/28/2010	10/21/2011				11,921	0	16,378	-4,457			0	-4,457
1,739	SUNTRUST BANKS INC	867914103		7/23/2010	10/21/2011				7,450	0	10,052	-2,602			0	-2,602
1,740	SUNTRUST BANKS INC	867914103		12/23/2010	10/21/2011				6,705	0	10,357	-3,652			0	-3,652

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
	Long Term CG Distributions	474.485												677.994
	Short Term CG Distributions	0												
1,741	SUPER MICRO COMPUTER INC	86800U104		4/26/2011	11/2/2011		3,526	0	4,316	-790			0	-790
1,742	SUPER MICRO COMPUTER INC	86800U104		4/25/2011	4/3/2012		2,458	0	2,579	-121			0	-121
1,743	SUPER MICRO COMPUTER INC	86800U104		4/25/2011	4/3/2012		7,198	0	7,598	-400			0	-400
1,744	SUPER MICRO COMPUTER INC	86800U104		4/26/2011	4/3/2012		15,625	0	16,702	-1,077			0	-1,077
1,745	SYNGENTA AG ADR	87160A100		7/27/2010	5/15/2012		11,240	0	7,177	4,063			0	4,063
1,746	SYNGENTA AG ADR	87160A100		7/26/2010	5/15/2012		8,595	0	5,473	3,122			0	3,122
1,747	TAIWAN SEMICONDUCTOR MFG CO AD	874039100		7/26/2010	5/15/2012		17,519	0	12,238	5,281			0	5,281
1,748	TARGACEPT INC	87611R306		10/24/2011	11/2/2011		5,976	0	5,766	210			0	210
1,749	TARGACEPT INC	87611R306		10/16/2011	11/8/2011		11,297	0	22,323	-11,026			0	-11,026
1,750	TARGACEPT INC	87611R306		10/24/2011	11/8/2011		5,399	0	11,358	-5,959			0	-5,959
1,751	TELEFONICA EMISIONES 5 877% 7/15/187938WAH6	879246106		7/26/2010	12/7/2012		26,363	0	44,118	-17,755			0	-17,755
1,752	TELEFONICA EMISIONES 5 877% 7/15/187938WAH6	879246106		1/24/2012	3/20/2012		41,358	0	40,492	866			0	866
1,753	TELEFONICA EMISIONES 4 949% 1/15/187938WAJ2	87938WAJ2		10/20/2009	1/24/2012		15,356	0	15,900	-544			0	-544
1,754	TELEFONICA EMISIONES 4 949% 1/15/187938WAJ2	87938WAJ2		6/8/2010	1/24/2012		20,475	0	20,718	-243			0	-243
1,755	TELEFONICA EMISIONES 4 949% 1/15/187938WAJ2	87938WAJ2		6/22/2009	1/24/2012		5,119	0	5,000	119			0	119
1,756	STAMPS COM INC	852857200		9/15/2011	11/2/2011		6,749	0	5,350	1,399			0	1,399
1,757	STANDARD PACIFIC CORP	85375C101		11/17/2011	12/7/2012		1,540	0	1,283	257			0	257
1,758	TRANSDIGM GROUP INC	893641100		12/23/2010	11/2/2011		4,533	0	3,623	910			0	910
1,759	TRANSDIGM GROUP INC	893641100		12/23/2010	5/2/2012		7,653	0	4,348	3,305			0	3,305
1,760	TRANSDIGM GROUP INC	893641100		4/5/2010	5/2/2012		5,867	0	2,514	3,353			0	3,353
1,761	TRANSDIGM GROUP INC	893641100		4/5/2010	5/17/2012		6,265	0	2,787	3,478			0	3,478
1,762	TRIUMPH GROUP INC NEW	896818101		1/25/2011	10/21/2011		17,123	0	15,371	1,752			0	1,752
1,763	TRIUMPH GROUP INC NEW	896818101		1/25/2011	11/2/2011		4,858	0	4,323	535			0	535
1,764	ULTA SALON COSMETICS & FRAGR	903845303		8/2/2011	11/2/2011		5,669	0	5,039	630			0	630
1,765	UNILEVER PLC ADR	904767704		12/11/2009	8/15/2011		37,333	0	34,042	3,291			0	3,291
1,766	UNILEVER PLC ADR	904767704		5/27/2010	8/15/2011		94,510	0	76,384	18,126			0	18,126
1,767	UNILEVER PLC ADR	904767704		5/27/2010	8/15/2011		93,165	0	75,179	17,986			0	17,986
1,768	UNILEVER PLC ADR	904767704		8/20/2010	8/15/2011		10,090	0	7,974	2,116			0	2,116
1,769	UNILEVER PLC ADR	904767704		5/13/2011	8/15/2011		336	0	323	13			0	13
1,770	UNILEVER PLC ADR	904767704		5/16/2011	8/15/2011		74,666	0	71,310	3,356			0	3,356
1,771	UNILEVER NV NEW YORK SHS ADR NE	904784709		3/29/2012	5/15/2012		11,585	0	11,751	-166			0	-166
1,772	UNITED OVERSEAS BANK LTD ADR	911271302		12/9/2011	5/10/2012		12,468	0	10,028	2,440			0	2,440
1,773	UNITED OVERSEAS BANK LTD ADR	911271302		12/12/2011	5/10/2012		30,575	0	24,553	6,022			0	6,022
1,774	UNITED PARCEL SERVICE CL B	911312106		3/23/2012	5/1/2012		785	0	800	-15			0	-15
1,775	UNITED RENTALS INC	911363109		1/4/2012	1/18/2012		11,072	0	9,342	1,730			0	1,730
1,776	UNITED RENTALS INC	911363109		1/4/2012	2/7/2012		10,348	0	7,298	3,050			0	3,050
1,777	UNITED RENTALS INC	911363109		1/4/2012	5/17/2012		10,825	0	9,050	1,775			0	1,775
1,778	U S TREASURY NOTE 6 25% 8/15/23	912810EQ7		6/8/2007	8/5/2011		6,732	0	5,480	1,252			0	1,252
1,779	U S TREASURY NOTE 6 25% 8/15/23	912810EQ7		5/17/2006	8/5/2011		47,127	0	38,188	8,939			0	8,939
1,780	UNITED STATES TREAS 3 75% 8/15/41912810QSO	912810QSO		10/5/2011	10/17/2011		27,979	0	29,398	-1,419			0	-1,419
1,781	UNITED STATES TREAS 3 75% 8/15/41912810QSO	912810QSO		10/5/2011	10/19/2011		33,176	0	35,278	-2,102			0	-2,102
1,782	UNITED STATES TREAS 3 75% 8/15/41912810QSO	912810QSO		10/5/2011	11/7/2011		17,004	0	17,639	-635			0	-635
1,783	US TREASURY BOND 3 0% 11/15/41912810QT8	912810QT8		11/10/2011	11/22/2011		15,518	0	14,857	661			0	661
1,784	U S TREASURY NOTE 4 25% 8/15/13 912828BH2	912828BH2		10/2/2009	10/20/2011		85,734	0	87,541	-1,807			0	-1,807
1,785	U S TREASURY NOTE 4 25% 8/15/13 912828BH2	912828BH2		8/21/2009	10/20/2011		58,942	0	59,634	-692			0	-692
1,786	U S TREASURY NOTE 4 25% 8/15/13 912828BH2	912828BH2		8/21/2009	11/10/2011		16,052	0	16,264	-212			0	-212
1,787	U S TREASURY NOTE 4 25% 8/15/13 912828BH2	912828BH2		8/21/2009	12/7/2011		26,675	0	27,107	-432			0	-432
1,788	U S TREASURY NOTE 4 25% 8/15/13 912828BH2	912828BH2		8/21/2009	12/20/2012		5,313	0	5,421	-108			0	-108
1,789	U S TREASURY NOTE 4 25% 8/15/13 912828BH2	912828BH2		6/5/2008	12/20/2012		15,939	0	15,664	275			0	275
1,790	U S TREASURY NOTE 4 5% 11/15/15 912828BH2	912828BH2		8/10/2011	1/20/2012		10,626	0	10,812	-186			0	-186
1,791	U S TREASURY NOTE 4 5% 11/15/15 912828BH2	912828BH2		7/7/2009	2/8/2012		11,487	0	10,982	505			0	505
1,792	U S TREASURY NOTE 4 5% 11/15/15 912828BH2	912828BH2		7/7/2009	2/9/2012		28,676	0	27,455	1,221			0	1,221
1,793	U S TREASURY NOTE 4 5% 11/15/15 912828BH2	912828BH2		10/23/2009	2/9/2012		17,205	0	16,429	776			0	776
1,794	U S TREASURY NOTE 4 5% 11/15/15 912828BH2	912828BH2		10/23/2009	2/17/2012		17,168	0	16,429	739			0	739
1,795	U S TSY INFL IDX BD 0 625% 4/15/13 912828HW3	912828HW3		10/6/2009	8/5/2011		27,417	0	26,762	655			0	655
1,796	U S TSY INFL IDX BD 0 625% 4/15/13 912828HW3	912828HW3		1/6/2009	8/5/2011		71,248	0	66,357	4,891			0	4,891
1,797	U S TREASURY NOTE 1 125% 12/15/12 912828MB3	912828MB3		11/19/2010	10/6/2011		85,906	0	85,993	-87			0	-87
1,798	U S TREASURY NOTE 1 125% 12/15/12 912828MB3	912828MB3		1/24/2011	10/6/2011		20,213	0	20,189	24			0	24

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CUSIP #	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											
1,799 U S TREASURY NOTE 1% 3/31/12	912828MU1	474,485	0		1/20/2011	8/24/2011	80,450	0	80,603	-153	677,994	0	0	677,994
1,800 U S TSY INFL INDX NT 0.5% 4/15/15	912828MY3				5/24/2010	8/5/2011	104,231	0	99,538	4,693			0	-153
1,801 U S TREASURY NOTE 1 3/75% 5/15/13	912828NC0				2/10/2011	10/20/2011	5,088	0	5,042	46			0	4,693
1,802 U S TREASURY NOTE 2 3/75% 7/31/17	912828NR7				1/1/2010	3/19/2012	10,537	0	10,338	199			0	46
1,803 U S TREASURY NOTE 2 3/75% 7/31/17	912828NR7				1/1/2010	6/7/2012	21,596	0	20,675	921			0	199
1,804 U S TREASURY NOTE 0.75% 8/15/13	912828NU0				10/27/2010	11/15/2011	10,090	0	10,052	38			0	921
1,805 U S TREASURY NOTE 0.75% 8/15/13	912828NU0				10/27/2010	12/7/2011	15,126	0	15,077	49			0	38
1,806 U S TREASURY NOTE 0.75% 8/15/13	912828NU0				10/27/2010	12/0/2012	156,204	0	155,800	404			0	17
1,807 U S TREASURY NOTE 0.75% 8/15/13	912828NU0				10/27/2010	2/8/2012	65,470	0	65,335	135			0	49
1,808 U S TREASURY NOTE 0.75% 8/15/13	912828NU0				10/27/2010	2/23/2012	151,072	0	150,774	298			0	404
1,809 U S TREASURY NOTE 0.75% 8/15/13	912828NU0				10/27/2010	2/24/2012	80,215	0	80,041	174			0	135
1,810 U S TREASURY NOTE 0.375% 9/30/12	912828NX4				10/20/2010	8/24/2011	185,498	0	184,812	686			0	298
1,811 U S TREASURY NOTE 0.375% 9/30/12	912828NX4				9/28/2010	8/24/2011	51,382	0	51,092	-290			0	174
1,812 UNION PAC CORP	907818108				8/15/2011	9/28/2011	30,062	0	29,970	92			0	686
1,813 U S TREASURY NOTE 0.375% 9/30/12	912828NX4				9/28/2010	9/16/2011	20,146	0	19,966	180			0	-5,710
1,814 U S TREASURY NOTE 0.375% 9/30/12	912828NX4				9/28/2010	10/5/2011	24,045	0	23,970	75			0	172
1,815 U S TREASURY NOTE 0.375% 9/30/12	912828NX4				1/18/2011	10/5/2011	20,146	0	19,966	180			0	92
1,816 U S TREASURY NOTE 0.75% 9/15/13	912828NY2				9/14/2010	2/24/2012	24,045	0	23,970	75			0	75
1,817 UNITED OVERSEAS BANK LTD ADR	911271302				12/8/2011	5/10/2012	15,111	0	14,989	122			0	161
1,818 U S TREASURY NOTE 0.75% 9/15/13	912828NY2				9/14/2010	2/24/2012	80,597	0	80,147	450			0	122
1,819 U S TREASURY NOTE 0.75% 9/15/13	912828NY2				9/14/2010	2/24/2012	20,149	0	19,985	164			0	122
1,820 U S TREASURY NOTE 0.75% 9/15/13	912828NY2				9/14/2010	2/24/2012	10,074	0	9,993	81			0	450
1,821 U S TREASURY NOTE 0.75% 9/15/13	912828NY2				9/14/2010	2/29/2012	80,293	0	79,833	460			0	164
1,822 U S TREASURY NOTE 0.5% 10/15/13	912828PB0				10/12/2010	2/29/2012	125,322	0	124,854	468			0	81
1,823 U S TREASURY NOTE 0.375% 8/31/12	912828PH7				9/24/2010	8/24/2011	53,017	0	50,047	2,970			0	460
1,824 U S TREASURY NOTE 1.25% 12/31/15	912828PM6				1/6/2011	2/14/2012	40,526	0	39,961	565			0	468
1,825 U S TREASURY NOTE 1.0% 1/15/14	912828PQ7				1/25/2011	2/29/2012	10,128	0	9,990	138			0	2,970
1,826 U S TREASURY NOTE 1.0% 1/15/14	912828PQ7				1/25/2011	3/7/2012	15,192	0	14,974	218			0	280
1,827 U S TREASURY NOTE 1.0% 1/15/14	912828PQ7				1/21/2011	3/7/2012	25,298	0	24,956	342			0	565
1,828 U S TREASURY NOTE 1.0% 1/15/14	912828PQ7				1/21/2011	3/28/2012	30,107	0	29,955	152			0	138
1,829 U S TREASURY NOTE 1.0% 1/15/14	912828PQ7				12/17/2010	10/5/2011	35,120	0	34,947	173			0	218
1,830 U S TREASURY NOTE 0.5% 11/30/12	912828PV6				12/17/2010	10/6/2011	142,422	0	140,602	1,820			0	342
1,831 U S TREASURY NOTE 0.5% 11/30/12	912828PV6				3/23/2011	5/18/2012	81,381	0	80,344	1,037			0	152
1,832 U S TREASURY NOTE 1.25% 3/15/14	912828PZ7				3/23/2011	6/6/2012	5,086	0	5,019	67			0	173
1,833 U S TREASURY NOTE 1.25% 3/15/14	912828PZ7				10/10/2008	8/15/2011	12,295	0	4,989	7,306			0	1,820
1,834 U S TREASURY NOTE 1.25% 3/15/14	912828PZ7				10/16/2008	8/15/2011	11,749	0	4,682	7,067			0	1,037
1,835 VALE SA-SP ADR	91912E105				5/15/2006	8/15/2011	95,903	0	44,772	51,131			0	67
1,836 VALE SA-SP ADR	91912E105				3/24/2011	5/1/2012	3,306	0	3,746	-440			0	7,306
1,837 VALE SA-SP ADR	91912E105				8/3/2011	11/2/2011	6,306	0	4,946	1,360			0	440
1,838 VALERO ENERGY CORP NEW	91913Y100				8/3/2011	11/2/2011	27,899	0	26,710	1,189			0	1,360
1,839 VERA BRADLEY INC	92335C106				8/3/2011	11/8/2012	14,034	0	17,841	-3,807			0	1,189
1,840 VERA BRADLEY INC	92335C106				5/25/2012	6/14/2012	41,069	0	34,896	6,173			0	-3,807
1,841 VERIFONE SYSTEMS INC	92342Y109				9/27/2011	6/19/2012	9,612	0	7,704	1,908			0	6,173
1,842 VERIZON COMMUNICATIONS INC	92343V104				8/15/2011	6/19/2012	728	0	740	-12			0	1,908
1,843 VERIZON COMMUNICATIONS INC	92343V104				2/1/2012	4/13/2012	2,544	0	2,589	-45			0	-12
1,844 VERTEX PHARMACEUTICALS INC	92532F100				2/1/2012	4/13/2012	1,085	0	1,109	-24			0	-45
1,845 VERTEX PHARMACEUTICALS INC	92532F100				2/1/2012	4/13/2012	3,548	0	3,698	-150			0	-24
1,846 VERTEX PHARMACEUTICALS INC	92532F100				2/1/2012	4/16/2012	27,334	0	32,311	-4,977			0	-150
1,847 VERTEX PHARMACEUTICALS INC	92532F100				4/28/2011	8/2/2011	45,667	0	27,976	17,691			0	-4,977
1,848 VIRGIN MEDIA INC	92769L101				7/23/2010	8/2/2011	878	0	549	329			0	17,691
1,849 VITAMIN SHOPPE INC	92849E101				10/27/2010	8/2/2011	7,026	0	4,010	3,016			0	329
1,850 VITAMIN SHOPPE INC	92849E101				7/12/2010	8/2/2011	4,524	0	2,994	1,530			0	3,016
1,851 VITAMIN SHOPPE INC	92849E101				7/9/2010	11/2/2011	1,885	0	1,253	632			0	1,530
1,852 VITAMIN SHOPPE INC	92849E101				7/12/2010	11/2/2011	3,602	0	16,832	13,228			0	632
1,853 VITAMIN SHOPPE INC	92849E101				11/6/2009	12/16/2011	9,252	0	4,893	4,359			0	513
1,854 VITAMIN SHOPPE INC	92849E101				11/23/2009	12/16/2011		0					0	13,228
1,855 VITAMIN SHOPPE INC	92849E101							0					0	4,359
1,856 VITAMIN SHOPPE INC	92849E101							0					0	

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	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj. Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							474,485	0								
1,857	VITAMIN SHOPPE INC	92849E101	Acquired	3/5/2010	12/16/2011				6,761	0	3,913	2,848			0	677,994
1,858	WABCO HOLDINGS INC-WI	92927K102		7/23/2010	11/2/2011				3,906	0	3,073	833			0	2,848
1,859	WABCO HOLDINGS INC-WI	92927K102		7/23/2010	2/7/2012				7,583	0	4,984	2,589			0	2,589
1,860	WABCO HOLDINGS INC-WI	92927K102		8/19/2009	2/7/2012				1,167	0	392	775			0	775
1,861	WABCO HOLDINGS INC-WI	92927K102		8/18/2009	5/15/2012				6,076	0	2,156	3,920			0	3,920
1,862	WABCO HOLDINGS INC-WI	92927K102		8/18/2009	5/17/2012				6,619	0	2,548	4,071			0	4,071
1,863	WALGREEN CO	931422109		8/15/2011	10/28/2011				151,025	0	163,395	-12,370			0	-12,370
1,864	WALTER ENERGY INCORPORATED	93317Q105		9/9/2011	9/21/2011				27,645	0	36,954	-9,309			0	-9,309
1,865	WALTER ENERGY INCORPORATED	93317Q105		1/26/2012	3/6/2012				8,055	0	9,753	-1,698			0	-1,698
1,866	WALTER ENERGY INCORPORATED	93317Q105		1/26/2012	3/7/2012				8,050	0	9,753	-1,703			0	-1,703
1,867	WATSON PHARMACEUTICALS INC	942683103		8/15/2011	9/30/2011				27,337	0	25,263	2,074			0	2,074
1,868	WEB.COM GROUP INC	94733A104		10/31/2011	11/2/2011				2,909	0	3,214	-305			0	-305
1,869	OMNICOM GROUP INC	681919106		1/28/2008	8/15/2011				7,850	0	8,311	-461			0	-461
1,870	OMNICOM GROUP INC	681919106		2/6/2008	8/15/2011				11,982	0	13,124	-1,142			0	-1,142
1,871	OMNICOM GROUP INC	681919106		3/3/2008	8/15/2011				7,850	0	8,593	-743			0	-743
1,872	OMNICOM GROUP INC	681919106		3/6/2008	8/15/2011				16,113	0	17,470	-1,357			0	-1,357
1,873	OMNICOM GROUP INC	681919106		3/13/2008	8/15/2011				7,850	0	8,316	-466			0	-466
1,874	OMNICOM GROUP INC	681919106		3/24/2008	8/15/2011				11,982	0	12,620	-638			0	-638
1,875	OMNICOM GROUP INC	681919106		4/1/2008	8/15/2011				12,808	0	13,911	-1,103			0	-1,103
1,876	OMNICOM GROUP INC	681919106		4/7/2008	8/15/2011				7,850	0	8,593	-743			0	-743
1,877	OMNICOM GROUP INC	681919106		6/11/2008	8/15/2011				6,197	0	6,864	-667			0	-667
1,878	OMNICOM GROUP INC	681919106		6/23/2008	8/15/2011				2,892	0	3,239	-347			0	-347
1,879	OMNICOM GROUP INC	681919106		7/16/2008	8/15/2011				9,089	0	9,211	-122			0	-122
1,880	OMNICOM GROUP INC	681919106		10/10/2008	8/15/2011				10,329	0	7,098	3,231			0	3,231
1,881	OMNICOM GROUP INC	681919106		10/16/2008	8/15/2011				10,329	0	7,411	2,918			0	2,918
1,882	OMNICOM GROUP INC	681919106		10/20/2008	8/15/2011				9,503	0	7,576	1,927			0	1,927
1,883	OMNICOM GROUP INC	681919106		11/4/2008	8/15/2011				6,197	0	4,516	1,681			0	1,681
1,884	OMNICOM GROUP INC	681919106		8/20/2010	8/15/2011				5,784	0	5,104	680			0	680
1,885	OMNICOM GROUP INC	681919106		1/7/2011	8/15/2011				42,142	0	47,933	-5,791			0	-5,791
1,886	OMNIVISION TECHNOLOGIES INC	682128103		1/11/2011	10/14/2011				18,862	0	33,137	-14,275			0	-14,275
1,887	ON SEMICONDUCTOR CORP	682189105		5/15/2009	10/27/2011				9,665	0	7,417	2,248			0	2,248
1,888	ON SEMICONDUCTOR CORP	682189105		8/4/2009	10/27/2011				3,272	0	3,225	47			0	47
1,889	ON SEMICONDUCTOR CORP	682189105		7/23/2010	10/27/2011				7,914	0	7,623	291			0	291
1,890	SXC HEALTH SOLUTIONS CORP	78505P100		9/21/2010	11/2/2011				4,050	0	3,547	503			0	503
1,891	SXC HEALTH SOLUTIONS CORP	78505P100		9/21/2010	3/19/2012				15,924	0	8,671	7,253			0	7,253
1,892	SXC HEALTH SOLUTIONS CORP	78505P100		9/21/2010	3/19/2012				7,962	0	4,331	3,631			0	3,631
1,893	SXC HEALTH SOLUTIONS CORP	78505P100		9/21/2010	3/19/2012				6,514	0	3,518	2,996			0	2,996
1,894	ST JUDE MEDICAL INC	790849103		3/22/2011	8/15/2011				432	0	518	-86			0	-86
1,895	ST JUDE MEDICAL INC	790849103		3/22/2011	8/15/2011				109,182	0	130,220	-21,038			0	-21,038
1,896	ST JUDE MEDICAL INC	790849103		4/26/2011	8/15/2011				18,211	0	21,978	-3,767			0	-3,767
1,897	ST JUDE MEDICAL INC	790849103		4/27/2011	8/15/2011				47,816	0	58,618	-10,802			0	-10,802
1,898	SALESFORCE.COM INC	79466L302		8/15/2011	1/18/2012				36,860	0	48,266	-11,406			0	-11,406
1,899	SALESFORCE.COM INC	79466L302		12/23/2010	1/30/2012				8,765	0	10,268	-1,503			0	-1,503
1,900	SALESFORCE.COM INC	79466L302		4/11/2011	1/30/2012				21,220	0	24,879	-3,659			0	-3,659
1,901	SALESFORCE.COM INC	79466L302		6/21/2010	1/30/2012				2,537	0	2,126	411			0	411
1,902	SALESFORCE.COM INC	79466L302		3/1/2012	4/17/2012				22,470	0	20,998	1,472			0	1,472
1,903	SALESFORCE.COM INC	79466L302		3/1/2012	5/1/2012				632	0	579	53			0	53
1,904	SANDRIDGE ENERGY INC	80007P307		1/6/2011	9/9/2011				38,518	0	43,791	-5,273			0	-5,273
1,905	SANDRIDGE ENERGY INC	80007P307		8/17/2011	9/9/2011				7,962	0	9,407	-1,445			0	-1,445
1,906	SANDRIDGE ENERGY INC	80007P307		1/12/2012	2/2/2012				1,509	0	1,857	-348			0	-348
1,907	SANDRIDGE ENERGY INC	80007P307		1/12/2012	2/2/2012				11,319	0	13,821	-2,502			0	-2,502
1,908	SANOFI	80105N105		6/30/2011	5/15/2012				7,281	0	8,372	-1,091			0	-1,091
1,909	SANOFI	80105N105		7/26/2010	5/15/2012				3,814	0	3,245	569			0	569
1,910	SCHLUMBERGER LTD	80685T108		3/9/2012	5/1/2012				3,790	0	3,830	-40			0	-40
1,911	SCHWAB CHARLES CORP NEW	808513105		11/20/2008	8/15/2011				58,264	0	71,236	-12,972			0	-12,972
1,912	SCHWAB CHARLES CORP NEW	808513105		8/20/2010	8/15/2011				2,241	0	2,554	-313			0	-313
1,913	SCHWAB CHARLES CORP NEW	808513105		1/5/2011	8/15/2011				33,863	0	48,774	-14,911			0	-14,911
1,914	SEVERN TRENT PL-SPON ADR	81814P209		5/14/2012	5/15/2012				11,362	0	11,577	-215			0	-215

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

Long Term CG Distributions															Amount
Short Term CG Distributions															474,485
															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	
1,915	SHIRE PLC	82481R106		8/15/2011	12/15/2011		37,425	0	36,918	507			0	677,994	
1,916	SMART BALANCE INC	83169Y108		8/9/2011	11/2/2011		4,971	0	4,175	796			0	796	
1,917	SMITH & NEPHEW P L C	83175M205		7/26/2010	5/15/2012		11,856	0	10,588	1,268			0	1,268	
1,918	SOURCEFIRE INC	83616T108		8/27/2010	11/2/2011		7,138	0	6,464	674			0	674	
1,919	SOURCEFIRE INC	83616T108		8/27/2010	4/3/2012		3,346	0	1,885	1,461			0	1,461	
1,920	SOURCEFIRE INC	83616T108		12/23/2010	4/3/2012		21,507	0	11,169	10,338			0	10,338	
1,921	SOURCEFIRE INC	83616T108		6/21/2010	4/3/2012		2,390	0	1,114	1,276			0	1,276	
1,922	SOUTHWESTERN ENERGY CO	84546T109		4/21/2010	7/20/2011		3,803	0	3,261	542			0	542	
1,923	AGILENT TECHNOLOGIES INC	00846U101		12/23/2010	6/1/2012		9,277	0	9,845	-568			0	-568	
1,924	AGILENT TECHNOLOGIES INC	00846U101		8/15/2011	6/4/2012		115,175	0	113,636	1,539			0	1,539	
1,925	AIR LIQUIDE ADR	009126202		7/26/2010	5/15/2012		19,427	0	18,524	903			0	903	
1,926	AIR PRODS & CHEMS INC	009158106		8/15/2011	4/3/2012		49,461	0	44,306	5,155			0	5,155	
1,927	ALLIANCE DATA SYS CORP	018581108		5/28/2008	8/15/2011		116,090	0	75,385	40,705			0	40,705	
1,928	ALLIANCE DATA SYS CORP	018581108		6/3/2008	8/15/2011		1,828	0	1,186	642			0	642	
1,929	ALLIANCE DATA SYS CORP	018581108		6/11/2008	8/15/2011		3,656	0	2,313	1,343			0	1,343	
1,930	ALLIANCE DATA SYS CORP	018581108		6/23/2008	8/15/2011		3,656	0	2,350	1,306			0	1,306	
1,931	ALLIANCE DATA SYS CORP	018581108		7/16/2008	8/15/2011		4,570	0	2,557	2,013			0	2,013	
1,932	ALLIANCE DATA SYS CORP	018581108		10/10/2008	8/15/2011		10,969	0	4,960	6,009			0	6,009	
1,933	ALLIANCE DATA SYS CORP	018581108		10/16/2008	8/15/2011		14,625	0	6,820	7,805			0	7,805	
1,934	ALLIANCE DATA SYS CORP	018581108		10/20/2008	8/15/2011		13,711	0	7,453	6,258			0	6,258	
1,935	ALLIANCE DATA SYS CORP	018581108		11/4/2008	8/15/2011		9,141	0	5,208	3,933			0	3,933	
1,936	ALLIANCE DATA SYS CORP	018581108		8/20/2010	8/15/2011		8,227	0	5,102	3,125			0	3,125	
1,937	ALLIED NEVADA GOLD CORP	019344100		9/9/2011	11/2/2011		2,648	0	3,019	-371			0	-371	
1,938	ALLIED NEVADA GOLD CORP	019344100		9/9/2011	1/18/2012		7,521	0	9,919	-2,398			0	-2,398	
1,939	ALLIED NEVADA GOLD CORP	019344100		9/9/2011	1/19/2012		7,090	0	9,057	-1,967			0	-1,967	
1,940	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	8/15/2011		3,253	0	3,563	-310			0	-310	
1,941	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/10/2010	8/15/2011		26,849	0	29,434	-2,585			0	-2,585	
1,942	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/11/2010	8/15/2011		5,588	0	6,030	-442			0	-442	
1,943	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/11/2010	8/15/2011		22,818	0	24,678	-1,860			0	-1,860	
1,944	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/12/2010	8/15/2011		7,954	0	8,670	-716			0	-716	
1,945	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108		8/17/2010	8/15/2011		14,475	0	16,070	-1,595			0	-1,595	
1,946	COMMIT TO PUR FNMA SF MTG	101/401F032617		12/20/2011	1/9/2012		149,735	0	148,580	1,155			0	1,155	
1,947	COMMIT TO PUR FNMA SF MTG	201/401F032625		1/9/2012	2/9/2012		160,764	0	159,620	1,144			0	1,144	
1,948	COMMIT TO PUR FNMA SF	301/4201F032633		2/9/2012	3/5/2012		160,304	0	160,262	42			0	42	
1,949	COMMIT TO PUR FNMA SF	601/4101F032666		5/10/2012	6/6/2012		209,562	0	207,703	1,859			0	1,859	
1,950	ALLSTATE CORP	020002101		2/3/2011	9/15/2011		111,199	0	138,572	-27,373			0	-27,373	
1,951	ALLSTATE CORP	020002101		4/20/2011	9/15/2011		19,328	0	23,974	-4,646			0	-4,646	
1,952	ALLSTATE CORP	020002101		8/12/2011	11/8/2011		57,634	0	55,734	1,900			0	1,900	
1,953	ALLSTATE CORP	020002101		8/15/2011	11/8/2011		80,105	0	78,740	1,365			0	1,365	
1,954	ALTERA CORP	021441100		9/6/2011	11/2/2011		1,842	0	1,721	121			0	121	
1,955	AMARIN CORPORATION PLC -ADR	023111206		1/3/2011	11/2/2011		12,128	0	12,621	-493			0	-493	
1,956	AMERICAN AXLE & MFG HLDGS INC	02406T103		1/27/2012	4/10/2012		17,481	0	20,848	-3,367			0	-3,367	
1,957	AMERICAN CAPITAL AGENCY CORP	02503X105		3/28/2012	5/1/2012		933	0	878	55			0	55	
1,958	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		10/18/2011	11/2/2011		3,253	0	3,172	81			0	81	
1,959	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		11/17/2011	5/4/2012		28,027	0	19,568	8,459			0	8,459	
1,960	AMERICAN EAGLE OUTFITTERS INC	NE02553E106		10/18/2011	5/4/2012		5,205	0	3,298	1,907			0	1,907	
1,961	AMERICAN EXPRESS CO	025816109		6/21/2010	8/12/2011		453	0	423	30			0	30	
1,962	AMERICAN EXPRESS CO	025816109		6/21/2010	8/12/2011		141,678	0	132,970	8,708			0	8,708	
1,963	AMERICAN EXPRESS CO	025816109		7/7/2010	8/12/2011		37,117	0	32,743	4,374			0	4,374	
1,964	AMERICAN EXPRESS CO	025816109		8/20/2010	8/12/2011		8,148	0	7,335	813			0	813	
1,965	COMMIT TO PUR FLMC GOLD SFM	100/02R030418		12/5/2011	1/9/2012		155,467	0	153,164	2,303			0	2,303	
1,966	COMMIT TO PUR FLMC GOLD	201/202R030426		1/9/2012	2/14/2012		171,600	0	170,479	1,121			0	1,121	
1,967	COMMIT TO PURCHASE FHLIC	31/202R030434		2/14/2012	3/5/2012		212,688	0	212,663	25			0	25	
1,968	COMMIT TO PUR FLMC GO	401/2602R030442		3/5/2012	4/11/2012		234,281	0	232,805	1,476			0	1,476	
1,969	COMMIT TO PUR FLMC G	501/2702R030459		4/11/2012	5/15/2012		250,781	0	249,225	1,556			0	1,556	
1,970	COMMIT TO PUR FLMC SF	601/2702R030467		5/15/2012	6/6/2012		255,527	0	255,412	115			0	115	
1,971	COMMIT TO PUR FLMC GOLD	1201/02R0304C4		9/21/2011	12/5/2011		133,103	0	133,062	41			0	41	
1,972	COMMIT TO PUR FLMC	401/4202R032646		3/5/2012	4/9/2012		160,316	0	159,517	799			0	799	

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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
	Long Term CG Distributions	Amount												
	Short Term CG Distributions	474,485												
		0												
1,973	WEBSTER FINL CORP WATERBURY CO	947890109		1/26/2011	11/2/2011		2,095	0	2,559	-464			0	677,994
1,974	WEBSTER FINL CORP WATERBURY CO	947890109		1/25/2011	11/2/2011		2,857	0	3,487	-630			0	-464
1,975	WEBSTER FINL CORP WATERBURY CO	947890109		3/5/2010	4/3/2012		12,944	0	9,522	3,422			0	-630
1,976	WEBSTER FINL CORP WATERBURY CO	947890109		7/23/2010	4/3/2012		8,481	0	7,228	1,253			0	3,422
1,977	WEBSTER FINL CORP WATERBURY CO	947890109		12/23/2010	4/3/2012		7,142	0	6,230	912			0	1,253
1,978	WEBSTER FINL CORP WATERBURY CO	947890109		1/25/2011	4/3/2012		6,472	0	6,742	-270			0	912
1,979	THE DORSET ENERGY FUND LIMITED	99RR89692		1/31/2011	12/31/2011		21,406	0	21,681	-275			0	-270
1,980	ARCOS DORADOS HOLDINGS INC-A	G0457F107		4/19/2011	11/2/2011		4,970	0	5,293	-323			0	-275
1,981	ARCOS DORADOS HOLDINGS INC-A	G0457F107		4/19/2011	11/2/2011		19,935	0	26,223	-6,288			0	-323
1,982	ARCOS DORADOS HOLDINGS INC-A	G0457F107		5/26/2011	11/2/2011		5,304	0	6,362	-1,058			0	-6,288
1,983	ARCOS DORADOS HOLDINGS INC-A	G0457F107		8/11/2011	11/2/2011		16,072	0	21,425	-5,353			0	-1,058
1,984	ARCOS DORADOS HOLDINGS INC-A	G0457F107		8/11/2011	11/2/2011		48,980	0	64,513	-15,533			0	-5,353
1,985	ENERGY XII BERMUDA LTD	G10082140		12/23/2010	11/2/2011		3,708	0	3,683	25			0	-15,533
1,986	ENERGY XII BERMUDA LTD	G10082140		8/3/2010	11/2/2011		856	0	518	338			0	25
1,987	ENERGY XII BERMUDA LTD	G10082140		1/4/2012	3/6/2012		18,479	0	17,288	1,191			0	338
1,988	ENERGY XII BERMUDA LTD	G10082140		8/3/2010	3/6/2012		7,670	0	3,801	3,869			0	1,191
1,989	ACCENTURE PLC-CL A	G1151C101		10/27/2011	1/9/2012		44,446	0	52,269	-7,823			0	-7,823
1,990	COVIDIEN PLC	G2554F113		1/4/2011	8/15/2011		27,319	0	26,171	1,148			0	1,148
1,991	COVIDIEN PLC	G2554F113		5/15/2009	1/3/2012		50,705	0	39,960	10,745			0	10,745
1,992	COVIDIEN PLC	G2554F113		7/20/2010	1/3/2012		49,800	0	43,646	6,154			0	6,154
1,993	COVIDIEN PLC	G2554F113		9/24/2010	1/3/2012		31,238	0	27,079	4,159			0	4,159
1,994	COVIDIEN PLC	G2554F113		12/23/2010	1/3/2012		8,602	0	8,801	-199			0	-199
1,995	COVIDIEN PLC	G2554F113		3/23/2012	5/1/2012		557	0	536	21			0	21
1,996	ENDURANCE SPECIALTY HLDGS	G30397106		4/21/2011	11/2/2011		7,329	0	9,040	-1,711			0	-1,711
1,997	ENSTAR GROUP LTD	G3075P101		6/30/2011	11/2/2011		6,273	0	7,332	-1,059			0	-1,059
1,998	INVECO LTD	G491BT108		12/23/2010	5/1/2012		1,767	0	1,658	109			0	109
1,999	SEAGATE TECHNOLOGY	G7845M107		3/23/2012	3/28/2012		44,906	0	46,448	-1,542			0	-1,542
2,000	VALIDUS HOLDINGS LTD	G9319H102		3/23/2012	6/19/2012		17,501	0	16,911	590			0	590
2,001	VALIDUS HOLDINGS LTD	G9319H102		3/23/2012	6/20/2012		25,493	0	24,762	731			0	731
2,002	VELTI PLC	G93285107		10/18/2011	11/2/2011		3,354	0	3,854	-500			0	-500
2,003	VELTI PLC	G93285107		10/18/2011	1/6/2012		2,036	0	2,868	-832			0	-832
2,004	VELTI PLC	G93285107		10/18/2011	1/9/2012		8,387	0	12,009	-3,622			0	-3,622
2,005	VELTI PLC	G93285107		10/18/2011	1/10/2012		6,158	0	8,693	-2,535			0	-2,535
2,006	WARNER CHILCOTT PLC - CLASS A	G84368100		5/10/2011	8/16/2011		33,975	0	49,492	-15,517			0	-15,517
2,007	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		12/23/2010	11/2/2011		3,280	0	3,103	177			0	177
2,008	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		8/24/2010	2/17/2012		10,545	0	9,126	1,419			0	1,419
2,009	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		12/23/2010	2/17/2012		2,718	0	2,758	-40			0	-40
2,010	WILLIS GROUP HOLDINGS PUBLIC LTD	G96666105		8/24/2010	2/17/2012		6,114	0	5,299	815			0	815
2,011	GARMIN LTD	H2906T109		4/3/2012	5/1/2012		955	0	948	7			0	7
2,012	NOBLE CORPORATION	H5833N103		2/10/2012	5/1/2012		780	0	775	5			0	5
2,013	TYCO INTERNATIONAL LTD	H89128104		3/16/2009	8/15/2011		167,309	0	79,240	88,069			0	88,069
2,014	ALLOT COMMUNICATIONS LTD	M0854Q105		10/27/2011	11/2/2011		4,898	0	4,898	0			0	0
2,015	NXP SEMICONDUCTORS N V	N6596X109		1/18/2012	3/6/2012		40,103	0	34,064	6,039			0	6,039
2,016	NXP SEMICONDUCTORS N V	N6596X109		8/15/2011	3/6/2012		12,770	0	10,650	2,120			0	2,120
2,017	MAKEMTRIP LTD	V5633W109		5/12/2011	8/9/2011		25,765	0	43,573	-17,808			0	-17,808
2,018	ADVANCED INFO SVC-SPON ADR	00753G103		7/26/2010	5/15/2012		14,091	0	7,490	6,601			0	6,601
2,019	AEROPOSTALE	007865108		10/31/2011	11/2/2011		3,191	0	3,254	-63			0	-63
2,020	AEROPOSTALE	007865108		10/31/2011	11/28/2011		5,828	0	5,517	311			0	311
2,021	AEROPOSTALE	007865108		10/31/2011	11/29/2011		15,811	0	15,137	674			0	674
2,022	AFFILIATED MANAGERS GROUP INC	008252108		12/23/2010	11/2/2011		5,372	0	6,071	-699			0	-699
2,023	AGILENT TECHNOLOGIES INC	00846U101		12/8/2010	6/1/2012		101,662	0	98,997	2,665			0	2,665
2,024	AGILENT TECHNOLOGIES INC	00846U101		12/9/2010	6/1/2012		32,470	0	31,865	605			0	605
2,025	YUM! BRANDS INC	988498101		3/23/2012	5/1/2012		742	0	707	35			0	35
2,026	YUM! BRANDS INC	988498101		3/23/2012	5/15/2012		62,440	0	62,948	-508			0	-508
2,027	ZAGG INC	98884U108		6/6/2011	11/2/2011		20,689	0	16,708	3,981			0	3,981
2,028	ZAGG INC	98884U108		6/6/2011	12/20/2011		19,983	0	24,799	-4,816			0	-4,816
2,029	ZAGG INC	98884U108		6/6/2011	12/20/2011		2,373	0	2,837	-464			0	-464
2,030	ZAGG INC	98884U108		6/6/2011	12/21/2011		3,283	0	3,993	-710			0	-710

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions							
							474,485	0							
2,031	ZAGG INC	98884U108		6/6/2011	12/22/2011				7,110	0	-2,242			0	677,994
2,032	ZAGG INC	98884U108		5/27/2011	12/29/2011				37,103	0	-19,713			0	-19,713
2,033	ZAGG INC	98884U108		6/6/2011	12/29/2011				2,319	0	-1,359			0	-1,359
2,034	ZIMMER HOLDINGS INC	98956P102		5/9/2011	9/30/2011				543	0	-137			0	-137
2,035	ZIMMER HOLDINGS INC	98956P102		5/10/2011	9/30/2011				25,503	0	-6,945			0	-6,945
2,036	ZIMMER HOLDINGS INC	98956P102		5/11/2011	9/30/2011				16,278	0	-4,489			0	-4,489
2,037	ZIMMER HOLDINGS INC	98956P102		5/11/2011	9/30/2011				75,966	0	-20,889			0	-20,889
2,038	ZIMMER HOLDINGS INC	98956P102		8/15/2011	9/30/2011				36,355	0	602			0	602
2,039	ZIONS BANCORPORATION	989701107		4/21/2010	11/2/2011				3,215	0	-2,313			0	-2,313
2,040	ZURICH INSURANCE GROUP-ADR	989825104		3/29/2012	5/15/2012				5,549	0	-1,312			0	-1,312
2,041	ZURICH INSURANCE GROUP-ADR	989825104		7/26/2010	5/15/2012				7,256	0	150			0	150
2,042	ZOLL MED CORP	989922109		1/6/2011	9/15/2011				1,612	0	-144			0	-144
2,043	ZOLL MED CORP	989922109		1/6/2011	9/16/2011				35,829	0	-5,881			0	-5,881
2,044	HEDGE FUND REDEMPTION HOLDBACH	999T14290		12/31/2011	12/31/2011				0	0	0			0	0
2,045	HEDGE FUND REDEMPTION HOLDBACH	999T14290		12/31/2011	12/31/2011				71,893	0	4,705			0	4,705
2,046	THE DORSET ENERGY FD LTD MAY 1 2	9899227454		5/1/2008	12/31/2011				1,421,226	0	-57,093			0	-57,093
2,047	MELLON OPTIMA US STRATEGY FD	9899286567		5/30/2006	6/29/2012				1,842,560	0	-157,433			0	-157,433
2,048	MELLON OPTIMA US STRATEGY FD	9899286567		12/30/2011	6/29/2012				188,363	0	-7,640			0	-7,640
2,049	MELLON OPTIMA US STRATEGY FD	9899286567		4/29/2005	6/29/2012				189,077	0	11,133			0	11,133
2,050	COMMIT TO PUR MELLON OPTIMA US	9899286880		12/30/2011	12/30/2011				0	0	0			0	0
2,051	EACM EVENT-DRIVEN OFFSHORE FUND	9899287292		5/28/2008	12/31/2011				0	0	0			0	0
2,052	STANDARD PACIFIC CORP	85375C101		11/17/2011	1/27/2012				1,170	0	208			0	208
2,053	COMMIT TO PUR FLMC GO	51014202R032653		4/9/2012	5/10/2012				171,497	0	1,341			0	1,341
2,054	AMCAR 2010-3 A3	03063PAC6		9/15/2010	6/8/2012				1,615	0	0			0	0
2,055	AMERIPRISE FINANCIAL INC	03076C106		1/21/2009	8/15/2011				126,014	0	72,728			0	72,728
2,056	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	8/15/2011				7,253	0	-2,303			0	-2,303
2,057	AMERIPRISE FINANCIAL INC	03076C106		1/5/2011	8/15/2011				453	0	-145			0	-145
2,058	AMERIPRISE FINANCIAL INC	03076C106		1/6/2011	8/15/2011				9,519	0	-3,105			0	-3,105
2,059	AMETEK INC NEW	031100100		12/23/2010	11/2/2011				6,207	0	-73			0	-73
2,060	AMETEK INC NEW	031100100		12/23/2010	5/15/2012				6,481	0	1,379			0	1,379
2,061	AMETEK INC NEW	031100100		7/23/2010	5/15/2012				1,496	0	590			0	590
2,062	ANADARKO PETROLEUM CORP	032511107		6/18/2010	8/15/2011				108,478	0	45,950			0	45,950
2,063	ANALOG DEVICES INC	03254105		3/23/2012	4/3/2012				7,446	0	-123			0	-123
2,064	ANALOG DEVICES INC	03254105		3/23/2012	5/1/2012				783	0	-14			0	-14
2,065	ANCESTRY COM INC	032803108		5/26/2011	11/2/2012				5,014	0	-3,582			0	-3,582
2,066	ANCESTRY COM INC	032803108		2/24/2011	5/25/2012				17,230	0	-8,874			0	-8,874
2,067	ANCESTRY COM INC	032803108		5/26/2011	5/25/2012				10,905	0	-8,632			0	-8,632
2,068	ANHEUSER BUSCH INBEV SPN ADR	03524A108		3/29/2012	5/15/2012				16,910	0	-201			0	-201
2,069	ANHEUSER BUSCH INBEV SPN ADR	03524A108		4/28/2011	5/15/2012				705	0	69			0	69
2,070	ANALY CAPITAL MANAGEMENT INC	035710409		3/23/2012	3/28/2012				43,286	0	-1,800			0	-1,800
2,071	APACHE CORP	037411105		1/18/2007	8/15/2011				236,689	0	88,589			0	88,589
2,072	APACHE CORP	037411105		10/10/2008	8/15/2011				22,111	0	9,685			0	9,685
2,073	APACHE CORP	037411AZ8		4/5/2012	5/17/2012				30,761	0	618			0	618
2,074	APACHE CORP	037411AZ8		4/3/2012	5/17/2012				15,380	0	348			0	348
2,075	APACHE CORP	037411AZ8		4/3/2012	5/22/2012				30,578	0	680			0	680
2,076	APACHE CORP	037411AZ8		4/3/2012	5/22/2012				15,289	0	257			0	257
2,077	APPLE INC	037833100		9/3/2009	8/15/2011				767	0	434			0	434
2,078	APPLE INC	037833100		9/3/2009	8/19/2011				33,862	0	18,394			0	18,394
2,079	APPLE INC	037833100		7/20/2010	3/1/2012				22,322	0	12,164			0	12,164
2,080	APPLE INC	037833100		9/3/2009	3/1/2012				14,137	0	9,813			0	9,813
2,081	APPLE INC	037833100		7/28/2008	3/1/2012				53,830	0	38,010			0	38,010
2,082	APPLE INC	037833100		7/28/2008	3/15/2012				68,123	0	49,587			0	49,587
2,083	APPLE INC	037833100		7/20/2010	3/15/2012				24,665	0	14,259			0	14,259
2,084	APPLE INC	037833100		7/20/2010	4/17/2012				9,555	0	5,591			0	5,591
2,085	APPLE INC	037833100		7/20/2010	5/1/2012				595	0	347			0	347
2,086	APPROACH RESOURCES INC	03834A103		11/17/2011	4/10/2012				9,501	0	1,614			0	1,614
2,087	APPROACH RESOURCES INC	03834A103		11/10/2011	4/10/2012				10,205	0	2,156			0	2,156
2,088	ARCTIC CAT INC	039670104		5/4/2012	6/14/2012				8,972	0	-3,404			0	-3,404

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

	Kind(s) of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Totals	Amount		Gross Sales Price	Depreciation Allowed	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
							Long Term CG Distributions	Short Term CG Distributions								
							474,485	0								
2,089	ARCTIC CAT INC	039670104		5/7/2012	6/14/2012				12,176	0	17,024	-4,848			0	677,994
2,090	ARCTIC CAT INC	039670104		5/8/2012	6/14/2012				4,486	0	6,108	-1,622			0	-4,848
2,091	BNY MELLON S/T US GOV SECS-M	05669M780		7/14/2010	8/11/2011				700,922	0	704,905	-3,983			0	-3,983
2,092	BNY MELLON S/T US GOV SECS-M	05669M780		9/30/2010	8/11/2011				4,195	0	4,219	-24			0	-24
2,093	BNY MELLON S/T US GOV SECS-M	05669M780		11/30/2010	8/11/2011				4,012	0	4,025	-13			0	-13
2,094	BNY MELLON S/T US GOV SECS-M	05669M780		12/29/2009	8/11/2011				781,135	0	783,037	-1,902			0	-1,902
2,095	BNY MELLON INTERNATIONAL-M	05669M871		8/16/1996	11/2/2011				157,253	0	218,904	-61,651			0	-61,651
2,096	BNY MELLON INTERNATIONAL-M	05669M871		9/16/1996	11/2/2011				155,149	0	216,694	-61,545			0	-61,545
2,097	BNY MELLON INTERNATIONAL-M	05669M871		6/30/1999	11/2/2011				24,303	0	33,620	-9,317			0	-9,317
2,098	BNY MELLON INTERNATIONAL-M	05669M871		3/13/2008	11/2/2011				14,273	0	20,066	-5,793			0	-5,793
2,099	BNY MELLON INTERNATIONAL-M	05669M871		4/16/1997	11/2/2011				124,022	0	170,789	-46,767			0	-46,767
2,100	BNY MELLON INTERNATIONAL-M	05669M871		4/16/1997	5/15/2012				21,322	0	31,854	-10,532			0	-10,532
2,101	BNY MELLON INTERNATIONAL-M	05669M871		3/24/2008	5/15/2012				167,821	0	250,000	-82,179			0	-82,179
2,102	BNY MELLON INTERNATIONAL-M	05669M871		11/25/2003	5/15/2012				110,857	0	162,344	-51,487			0	-51,487
2,103	BNY MELLON INTERNATIONAL-M	05669M871		9/16/1997	6/18/2012				129,598	0	177,557	-47,959			0	-47,959
2,104	BNY MELLON INTERNATIONAL-M	05669M871		1/31/2002	6/18/2012				352,670	0	450,000	-97,330			0	-97,330
2,105	BNY MELLON INTERNATIONAL-M	05669M871		11/25/2003	6/18/2012				228,982	0	337,656	-108,674			0	-108,674
2,106	BNY MELLON INTERNATIONAL-M	05669M871		5/16/2003	6/18/2012				38,750	0	46,849	-8,099			0	-8,099
2,107	B M C SOFTWARE INC	055921100		2/10/2011	8/15/2011				26,115	0	31,627	-5,512			0	-5,512
2,108	B M C SOFTWARE INC	055921100		2/11/2011	8/15/2011				46,110	0	56,139	-10,029			0	-10,029
2,109	B M C SOFTWARE INC	055921100		2/11/2011	8/15/2011				25,707	0	31,374	-5,667			0	-5,667
2,110	B M C SOFTWARE INC	055921100		2/14/2011	8/15/2011				8,977	0	11,155	-2,178			0	-2,178
2,111	B M C SOFTWARE INC	055921100		3/3/2011	8/15/2011				408	0	501	-93			0	-93
2,112	B M C SOFTWARE INC	055921100		3/3/2011	8/15/2011				4,897	0	5,971	-1,074			0	-1,074
2,113	B M C SOFTWARE INC	055921100		3/4/2011	8/15/2011				35,500	0	43,651	-8,151			0	-8,151
2,114	BAIDU, INC	056752108		12/23/2010	8/19/2011				10,140	0	7,789	2,351			0	2,351
2,115	BAIDU, INC	056752108		10/15/2010	8/19/2011				9,880	0	7,577	2,303			0	2,303
2,116	BAIDU, INC	056752108		10/15/2010	10/27/2011				46,334	0	33,597	12,737			0	12,737
2,117	BAIDU, INC	056752108		8/15/2011	10/27/2011				62,833	0	85,651	-2,818			0	-2,818
2,118	BAIDU, INC	056752108		3/15/2012	5/1/2012				1,623	0	1,639	-16			0	-16
2,119	BAIDU, INC	056752108		8/15/2011	6/27/2012				51,050	0	65,794	-14,744			0	-14,744
2,120	BAIDU, INC	056752108		10/15/2010	6/27/2012				83,263	0	74,472	8,791			0	8,791
2,121	ARM HLDGS PLC	042068106		4/21/2011	1/18/2012				128,682	0	148,013	-19,331			0	-19,331
2,122	ARM HLDGS PLC	042068106		10/27/2011	1/18/2012				41,285	0	46,326	-5,041			0	-5,041
2,123	ARUBA NETWORKS INC	043176106		12/23/2010	1/2/2011				7,333	0	7,078	255			0	255
2,124	ARUBA NETWORKS INC	043176106		2/26/2010	5/14/2012				11,322	0	8,100	3,222			0	3,222
2,125	ARUBA NETWORKS INC	043176106		2/26/2010	5/14/2012				6,235	0	4,432	1,803			0	1,803
2,126	ARUBA NETWORKS INC	043176106		7/23/2010	5/14/2012				10,994	0	11,919	-925			0	-925
2,127	ARUBA NETWORKS INC	043176106		12/23/2010	5/14/2012				4,430	0	5,972	-1,542			0	-1,542
2,128	ASSOCIATED BANC CORP	045487105		7/8/2010	7/5/2011				11,432	0	10,655	777			0	777
2,129	ASSOCIATED BANC CORP	045487105		7/23/2010	7/5/2011				7,162	0	7,046	116			0	116
2,130	ASSOCIATED BANC CORP	045487105		12/23/2010	7/5/2011				6,336	0	7,056	-720			0	-720
2,131	ASSOC BRITISH FOODS-UNSP ADR	045519402		9/13/2010	5/15/2012				16,602	0	14,289	2,313			0	2,313
2,132	ATLAS AIR, INC	049164205		12/23/2010	11/2/2011				3,807	0	3,807	0			0	0
2,133	ATLAS AIR, INC	049164205		8/11/2010	12/16/2011				13,948	0	17,448	-3,500			0	-3,500
2,134	ATLAS AIR, INC	049164205		12/23/2010	12/16/2011				1,131	0	1,724	-593			0	-593
2,135	ATLAS AIR, INC	049164205		10/21/2011	12/16/2011				4,147	0	3,896	251			0	251
2,136	ATLAS AIR, INC	049164205		12/11/2010	12/16/2011				3,770	0	5,481	-1,711			0	-1,711
2,137	AUTODESK INC	052769106		7/20/2011	8/15/2011				47,076	0	56,405	-9,329			0	-9,329
2,138	AUTODESK INC	052769106		7/21/2011	8/15/2011				60,595	0	73,503	-12,908			0	-12,908
2,139	AUTOVIV INC	052800109		5/28/2009	8/15/2011				72,681	0	33,699	38,982			0	38,982
2,140	AVON PRODUCTS INC	054303102		9/6/2011	10/27/2011				23,496	0	26,580	-3,084			0	-3,084
2,141	B & T CORPORATION	054937107		6/20/2011	5/15/2012				2,927	0	2,352	575			0	575
2,142	BAE SYS PLC ADR	05523R107		7/26/2010	5/15/2012				8,254	0	9,277	-1,023			0	-1,023
2,143	BG PLC	055434203		7/26/2010	5/15/2012				12,974	0	10,642	2,332			0	2,332
2,144	BNY MELLON INCOME STOCK-M	05569M301		8/11/2011	3/21/2012				1,745,455	0	1,500,000	245,455			0	245,455
2,145	BNY MELLON S/T US GOV SECS-M	05569M780		12/16/2009	8/11/2011				424	0	426	-2			0	-2
2,146	BNY MELLON S/T US GOV SECS-M	05569M780		1/29/2010	8/11/2011				1,914	0	1,925	-11			0	-11

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

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[illegible]

Part

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

Part XVI-A, Lines 11a-11e (990-PF) - Other Revenue

		Unrelated Business Income		Excluded by Section 512, 513, or 514		
	Program Service Revenue	Business Code	Amount	Exclusion Code	Amount	Related or Exempt Function Income
1	OTHER INCOME - DIVS RECLASSE				824	
2	DISTRIBUTION - IVY ICARUS II LLC				13,879	
3	DISTRIBUTION - CENTRAL PROPE				36,720	
4	PARTNERSHIP DIST - MELLON PE				200,918	
5	PARTNERSHIP DIST - MELLON PE				224,857	
6	PARTNERSHIP DIST - MELLON PE				52,724	
7	DISTRIBUTION - ALCENTRA MEZZ				91,891	
8	NET PARTNERSHIP K-1 - OTHER II	900001	1,957		-1,375	
9	NET PARTNERSHIP K-1 - ORDINA	900001	-325		-4,281	
10	NET PARTNERSHIP K-1 - RENTAL				-3,031	
11						
12						
13						
14						
15						
16						
17						
18						
19						
20						

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

	Date	Amount
1 Credit from prior year return		1,480
2 First quarter estimated tax payment		
3 Second quarter estimated tax payment	12/9/2011	7,946
4 Third quarter estimated tax payment	3/9/2012	7,946
5 Fourth quarter estimated tax payment	6/11/2012	7,946
6 Other payments		
7 Total		25,318

**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.

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Page **2**

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

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

Type or print	Enter filer's identifying number, see instructions	
	Name of exempt organization	Employer identification number (EIN) or
	THE 1994 CHARLES B DEGENSTEIN FDN	☒ 23-7792979
	Number, street, and room or suite no. If a P.O. box, see instructions.	Social security number (SSN)
File by the due date for filing your return. See instructions.	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. **(215) 553-3344** 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 **5/15/2013**
- 5 For calendar year , or other tax year beginning **7/1/2011**, and ending **6/30/2012**
- 6 If the tax year entered in line 5 is for less than 12 months, check reason: ☐ Initial return ☐ Final return
☐ Change in accounting period
- 7 State in detail why you need the extension **ADDITIONAL TIME IS REQUESTED TO OBTAIN THE NECESSARY INFORMATION TO FILE A COMPLETE AND AN ACCURATE RETURN**

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	\$	43,169
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	\$	43,169
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 Title **manager**Date **2/1/2013**Form **8868** (Rev. 1-2012)